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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION - SEPARATE ACCOUNTS

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 65935 Employer's ID Number 04-1590850

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 05/15/1851 Commenced Business 08/01/1851

Statutory Home Office 1295 State Street (Street and Number), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street (Street and Number)
Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street (Street and Number or P.O. Box), Springfield, MA, US 01111 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street (Street and Number)
Springfield, MA, US 01111 (City or Town, State, Country and Zip Code), 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Yiji S. Starr (Name), 617-695-4651 (Area Code) (Telephone Number)
ystarr02@massmutual.com (E-mail Address), 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer	Roger William Crandall	Treasurer	Todd Garett Picken
Secretary	Pia Denise Flanagan	Appointed Actuary	Douglas Wright Taylor

OTHER

Elizabeth Ward Chicares, Chief Financial Officer and Chief Actuary	Michael Robert Fanning, Head of MassMutual U.S.	Melvin Timothy Corbett, Chief Investment Officer
Mark Douglas Roellig, Head of Technology & Administration	Adnan Omar Ahmed, Head of MassMutual International	Geoffrey James Craddock, Chief Risk Officer
Pia Denise Flanagan #, Chief of Staff	Susan Marie Cicco #, Head of Human Resources & Strategic Communications	Michael James O'Connor #, General Counsel
Gareth Fielding Ross #, Head of Digital & Customer Experience		

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman	Karen Hall Bechtel	Mark Thomas Bertolini
Kathleen Ann Corbet	James Henry DeGraffenreidt, Jr.	Isabella Davidov Goren
Jeffrey Marc Leiden	Marc Francis Racicot	Laura Jeanne Sen
William Taylor Spitz	Howard Todd Stitzer - Lead Director #	

State of Massachusetts
County of Hampden SS:

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

Roger William Crandall	Pia Denise Flanagan	Todd Garett Picken
President and Chief Executive Officer	Secretary	Treasurer

Subscribed and sworn to before me this
_____ day of _____

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

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)		19,056,174,378	19,056,174,378	19,879,513,214
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		41,683,878,471	41,683,878,471	46,402,587,473
3.	Mortgage loans on real estate (Schedule B)		1,812,817	1,812,817	2,077,889
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ ..... encumbrances)				
	4.2 Properties held for sale (less $ ..... encumbrances)				
5.	Contract loans				
6.	Cash ($ 94,486,284 Schedule E - Part 1), and cash equivalents ($ 1,789,727,646 , Schedule E - Part 2)		1,884,213,930	1,884,213,930	1,241,561,149
7.	Short-term investments (Schedule DA)		449,201,514	449,201,514	489,748,029
8.	Derivatives (Schedule DB)		207,231,972	207,231,972	94,314,334
9.	Other invested assets (Schedule BA)		548,736,432	548,736,432	707,336,259
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)		63,831,249,514	63,831,249,514	68,817,138,347
13.	Investment income due and accrued		134,784,791	134,784,791	122,186,999
14.	Receivables for securities		512,065,542	512,065,542	223,217,098
15.	Net adjustment in assets and liabilities due to foreign exchange rates		708	708	3,474
16.	Aggregate write-ins for other than invested assets		30	30	775
17.	Total (Lines 12 to 16)		64,478,100,585	64,478,100,585	69,162,546,693
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
1601.	Foreign income tax recoverable		30	30	775
1602.					
1603.					
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		30	30	775

LIABILITIES AND SURPLUS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)		55,307,383,052	55,307,383,052	62,215,705,748
2.	Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		8,186,897,605	8,186,897,605	5,820,117,795
3.	Interest Maintenance Reserve				
4.	Charges for investment management, administration and contract guarantees due or accrued		7,547,069	7,547,069	7,805,072
5.	Investment expenses due or accrued (Exhibit 1, Line 24)		242,182	242,182	913,509
6.	Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7.	Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8.	Reserve for future federal income taxes				
9.	Unearned investment income				
10.	Other transfers to general account due or accrued (net) (including $ 127,460,644 accrued expense allowances recognized in reserves)		139,101,750	139,101,750	221,095,709
11.	Remittances and items not allocated		(2,112,509)	(2,112,509)	69,860,117
12.	Derivatives		11,716,512	11,716,512	6,834,360
13.	Payable for securities		827,463,118	827,463,118	819,652,412
14.	Payable for securities lending				
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for liabilities		(138,194)	(138,194)	558,841
17.	Total liabilities (including $ 146,648,819 due or accrued net transfers to or (from) the general account)		64,478,100,585	64,478,100,585	69,162,543,563
18.	Contributed surplus		(3,153)	(3,153)	3,130
19.	Aggregate write-ins for special surplus funds				
20.	Unassigned funds		3,153	3,153	
21.	Surplus (Lines 18 through 20)				3,130
22.	Totals		64,478,100,585	64,478,100,585	69,162,546,693
	DETAILS OF WRITE-INS				
1601.	Annuitant mortality fluctuation fund		534,480	534,480	557,105
1602.	Claims in course of settlement		(90,042)	(90,042)	80,589
1603.	Derivatives accrued interest on swaps		(582,632)	(582,632)	(78,853)
1698.	Summary of remaining write-ins for Line 16 from overflow page				
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		(138,194)	(138,194)	558,841
1901.					
1902.					
1903.					
1998.	Summary of remaining write-ins for Line 19 from overflow page				
1999.	Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Transfers to Separate Accounts:		
	1.1 Net premiums and annuity considerations for life and accident and health contracts	6,837,816,794	6,196,787,300
	1.2 Considerations for supplementary contracts with life contingencies		
	1.3 Aggregate write-ins for other transfers to Separate Accounts		
	1.4 Totals (Lines 1.1 to 1.3)	6,837,816,794	6,196,787,300
2.	Transfers on account of deposit-type contracts (including $ 3,696,114,921 deposits less $ 2,207,956,889 withdrawals)	1,488,158,032	1,902,625,203
3.	Net investment income and capital gains and losses	(2,627,299,301)	7,967,178,992
4.	Aggregate write-ins for other income	798	
5.	Totals (Lines 1.4 to 4)	5,698,676,323	16,066,591,495
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits	10,970,595	62,688,370
	6.2 Matured endowments		
	6.3 Annuity benefits	155,756,303	164,956,293
	6.4 Payments on supplementary contracts with life contingencies		
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	9,250,442,072	8,811,280,123
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits		
7.	Transfers on account of policy loans	18,871,698	20,924,071
8.	Net transfer of reserves from or (to) Separate Accounts	449,263,696	28,275,711
9.	Other transfers from the Separate Accounts:		
	9.1 Federal and foreign income taxes incurred		
	9.2 Change in expense allowances recognized in reserves	(39,099,851)	(10,364,219)
	9.3 Aggregate write-ins for other transfers from Separate Accounts	895,095	678,558
10.	Subtotals (Lines 6.1 to 9.3)	9,847,099,608	9,078,438,907
11.	Fees associated with charges for investment management, administration and contract guarantees	393,312,833	374,880,751
12.	Increase in aggregate reserve for life and accident and health contracts	(5,487,485,667)	4,001,439,432
13.	Increase in liability for deposit-type contracts	945,942,782	2,610,548,743
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds	(193,256)	280,205
16.	Totals (Lines 10 to 15)	5,698,676,300	16,065,588,038
17.	Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)	23	1,003,457
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year	3,130	9,139,393
19.	Net gain from operations (Line 17)	23	1,003,457
20.	Surplus contributed or (withdrawn) during year	(3,153)	(10,139,720)
21.	Change in reserve on account of change in valuation basis, (increase) or decrease		
22.	Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23.	Aggregate write-ins for gains and losses in surplus		
24.	Surplus, December 31, current year (Page 3, Line 21)		3,130
	DETAILS OF WRITE-INS		
01.301.			
01.302.			
01.303.			
01.398.	Summary of remaining write-ins for Line 1.3 from overflow page		
01.399.	Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)		
0401.	Miscellaneous	798	
0402.			
0403.			
0498.	Summary of remaining write-ins for Line 4 from overflow page		
0499.	Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)	798	
06.701.			
06.702.			
06.703.			
06.798.	Summary of remaining write-ins for Line 6.7 from overflow page		
06.799.	Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)		
09.301.	Miscellaneous	895,095	678,558
09.302.			
09.303.			
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page		
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)	895,095	678,558
1501.	Claims in course of settlement	(170,631)	174,086
1502.	Change in annuitant mortality fluctuation fund	(22,625)	106,119
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	(193,256)	280,205
2301.			
2302.			
2303.			
2398.	Summary of remaining write-ins for Line 23 from overflow page		
2399.	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	Ordinary			Group		Accident and Health		9
	Total	2 Life Insurance	3 Individual Annuities	4 Supplementary Contracts	5 Life Insurance	6 Annuities	7 Group	8 Other	Aggregate of All Other Lines of Business
1. Transfers to Separate Accounts:									
1.1 Net premiums and annuity considerations for life and accident and health contracts	6,837,816,794	54,154,745	488,665,566		6,650,480	6,288,346,003			
1.2 Considerations for supplementary contracts with life contingencies									
1.3 Aggregate write-ins for other transfers to Separate Accounts									
1.4 Totals (Lines 1.1 to 1.3)	6,837,816,794	54,154,745	488,665,566		6,650,480	6,288,346,003			
2. Transfers on account of deposit-type contracts (including $ 3,696,114,921 deposits less $ 2,207,956,889 withdrawals)	1,488,158,032		(15,812)			1,488,173,844			
3. Net investment income and capital gains and losses	(2,627,299,301)	(55,005,023)	(671,297,620)		32,400,982	(1,933,397,640)			
4. Aggregate write-ins for other income	798	40			758				
5. Totals (Lines 1.4 to 4)	5,698,676,323	(850,238)	(182,647,866)		39,052,220	5,843,122,207			
DEDUCT:									
6. Transfers from the Separate Account on account of contract benefits:									
6.1 Death benefits	10,970,595	8,479,255			2,491,340				
6.2 Matured endowments									
6.3 Annuity benefits	155,756,303		155,742,586			13,717			
6.4 Payments on supplementary contracts with life contingencies									
6.5 Accident and health benefits									
6.6 Surrender benefits and withdrawals for life contracts	9,250,442,072	41,509,229	1,301,184,747		9,772,229	7,897,975,867			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits									
7. Transfers on account of policy loans	18,871,698	18,610,302	86,047		108,164	67,185			
8. Net transfer of reserves from or (to) Separate Accounts	449,263,696	(4,045,709)	567,067		(826,602)	453,568,940			
9. Other transfers from the Separate Accounts:									
9.1 Federal and foreign income taxes incurred									
9.2 Change in expense allowances recognized in reserves	(39,099,851)	(543,612)	(38,556,239)						
9.3 Aggregate write-ins for other transfers from Separate Accounts	895,095					895,095			
10. Subtotals (Lines 6.1 to 9.3)	9,847,099,608	64,009,465	1,419,024,208		11,545,131	8,352,520,804			
11. Fees associated with charges for investment management, administration and contract guarantees	393,312,833	43,431,248	204,576,293		23,343,491	121,961,801			
12. Increase in aggregate reserve for life and accident and health contracts	(5,487,485,667)	(108,120,320)	(1,806,175,742)		4,163,598	(3,577,353,203)			
13. Increase in liability for deposit-type contracts	945,942,782		(50,000)			945,992,782			
14. Increase in reserve for future federal income taxes									
15. Aggregate write-ins for reserves and funds	(193,256)	(170,631)	(22,625)						
16. Totals (Lines 10 to 15)	5,698,676,300	(850,238)	(182,647,866)		39,052,220	5,843,122,184			
17. Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)	23					23			
DETAILS OF WRITE-INS									
01.301.									
01.302.									
01.303.									
01.398. Summary of remaining write-ins for Line 1.3 from overflow page									
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)									
0401. Miscellaneous	798	40			758				
0402.									
0403.									
0498. Summary of remaining write-ins for Line 4 from overflow page									
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)	798	40			758				
06.701.									
06.702.									
06.703.									
06.798. Summary of remaining write-ins for Line 6.7 from overflow page									
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)									
09.301. Miscellaneous	895,095					895,095			
09.302.									
09.303.									
09.398. Summary of remaining write-ins for Line 9.3 from overflow page									
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	895,095					895,095			
1501. Claims in course of settlement	(170,631)	(170,631)							
1502. Change in annuitant mortality fluctuation fund	(22,625)		(22,625)						
1503.									
1598. Summary of remaining write-ins for Line 15 from overflow page									
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)	(193,256)	(170,631)	(22,625)						

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

		1	Ordinary			Group	
			2	3	4	5	6
		Total	Life Insurance	Individual Annuities	Supplementary Contracts	Life Insurance	Annuities
1.	Reserve Dec. 31 of prior year	62,215,705,748	1,047,991,846	12,033,313,077		1,701,684,503	47,432,716,322
2.	Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	6,837,816,794	54,154,745	488,665,566		6,650,480	6,288,346,003
3.	Increase or (decrease) from investment results after provision for federal income taxes	(2,085,084,074)	(55,005,023)	(671,263,432)		32,400,982	(1,391,216,601)
4.	Tabular less actual reserve released						
5.	Increase in reserve on account of change in valuation basis						
5.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve			XXX	XXX	XXX	XXX
6.	Other increases (net)						
7.	Totals (Lines 1 to 6)	66,968,438,468	1,047,141,568	11,850,715,211		1,740,735,965	52,329,845,724
8.	Net transfer of reserves from or (to) Separate Accounts	449,263,696	(4,045,709)	567,067		(826,602)	453,568,940
9.	Tabular cost						
10.	Reserves released by death	10,970,595	8,479,255			2,491,340	
11.	Reserves released by other terminations (net)	9,250,442,072	41,509,229	1,301,184,747		9,772,229	7,897,975,867
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	155,756,303		155,742,586			13,717
13.	Charges for investment management, administration and contract guarantees	393,312,833	43,431,248	204,576,293		23,343,491	121,961,801
14.	Aggregate write-ins for other decreases in reserves	1,401,309,917	17,896,019	(38,492,817)		107,406	1,421,799,309
15.	Total deductions (Lines 8 to 14)	11,661,055,416	107,270,042	1,623,577,876		34,887,864	9,895,319,634
16.	Reserve December 31 of current year	55,307,383,052	939,871,526	10,227,137,335		1,705,848,101	42,434,526,090
	DETAILS OF WRITE-INS						
1401.	Transfer to deposit-type contract	1,420,837,029					1,420,837,029
1402.	Change in policy loans	18,871,698	18,610,302	86,047		108,164	67,185
1403.	Change in annuitant mortality fluctuation fund	(22,625)		(22,625)			
1498.	Summary of remaining write-ins for Line 14 from overflow page	(38,376,185)	(714,283)	(38,556,239)		(758)	895,095
1499.	Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	1,401,309,917	17,896,019	(38,492,817)		107,406	1,421,799,309

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 102,067,907	94,953,982
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 608,194,230	628,883,155
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	3,263,490,290	3,263,450,650
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 102,226	101,098
4.	Real estate	(d) 323,345	103,111
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 6,901,897	6,612,536
7	Derivative instruments	(f) 2,018,750	2,095,685
8.	Other invested assets	9,177	9,177
9.	Aggregate write-ins for investment income	(3,847,160)	(3,847,160)
10.	Total gross investment income	3,979,260,662	3,992,362,234
11.	Investment expenses		(g) 1,481,376
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		1,481,376
17.	Net investment income (Line 10 minus Line 16)		3,990,880,858
	DETAILS OF WRITE-INS		
0901.	Miscellaneous	(3,847,160)	(3,847,160)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(3,847,160)	(3,847,160)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ 91,253,221 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ 148,530 accrual of discount less $ 4,670 amortization of premium and less $ 22,909 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(120,234,341)		(120,234,341)	30,323,296	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(187,222,843)	(170,929)	(187,393,772)	(449,043,397)	68,069
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	1,063,559,371	71,948	1,063,631,319	(7,025,746,111)	(200,431)
2.21	Common stocks of affiliates					
3.	Mortgage loans	(496)		(496)	(37,552)	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	20,824,216	(118,153)	20,706,063		
7.	Derivative instruments	(39,014,299)	234,756	(38,779,543)	81,169,870	239,369
8.	Other invested assets	81,405,505		81,405,505	(74,339,851)	
9.	Aggregate write-ins for capital gains (losses)		54,611	54,611		(2,767)
10.	Total capital gains (losses)	819,317,113	72,233	819,389,346	(7,437,673,745)	104,240
	DETAILS OF WRITE-INS					
0901.	Capital gain (loss) on foreign currency		54,611	54,611		(2,767)
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		54,611	54,611		(2,767)

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	1,479,448
18.	Sundry general expenses	
19.	Real estate expenses	1,928
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	1,481,376
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	913,509
24.	Investment expenses unpaid December 31, current year	242,182
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	2,152,703
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	
2.	State insurance department fees	
3.	Other state taxes, including $ ..... for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	

NONE

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total	3 Ordinary	4 Group
0100001. 58 CSO 4.00% Mod CRVM	2,123,585	2,123,585	
0100002. 80 CSO 5.50% CRVM	23,589,456	23,589,456	
0100003. 80 CSO 5.00% CRVM	271,064	271,064	
0100004. 80 CSO 4.50% CRVM	600,538,420	600,538,420	
0100005. 80 CSO 4.00% CRVM	105,883,547	105,883,547	
0100006. 2001 CSO 4.00% CRVM	14,984,724	14,984,724	
0100007. 2001 CSO 3,50% CRVM	13,229,787	13,229,787	
0100008. 80 CSO Account Value	1,842,985,485	150,116,979	1,692,868,506
0100009. 2001 CSO Account Value	42,113,559	29,133,964	12,979,595
0199999. Life Insurance: Totals	2,645,719,627	939,871,526	1,705,848,101
0200001. Deferred Annuity 4.75% to 10.00% CARVM	10,157,208,292	10,157,208,292	
0200002. Annuity Reserve	40,747,989,241	69,929,043	40,678,060,198
0200003. Annuity Reserve 1951 to 1970 5.50% GA MBI	28,380		28,380
0200004. Group Home Office and Field Plans	1,756,437,512		1,756,437,512
0299999. Annuities: Totals	52,661,663,425	10,227,137,335	42,434,526,090
9999999. Totals (to Page 3, Line 1)	55,307,383,052	11,167,008,861	44,140,374,191

EXHIBIT 3 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating variable life insurance contracts? Yes [X] No [ ]

2.1 Does the reporting entity at present issue both participating and non-participating variable life insurance contracts? Yes [X] No [ ]

2.2 If not, state which kind is issued

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	5,820,117,795					5,820,117,795
2. Deposits received during the year	3,696,114,921					3,696,114,921
3. Investment earnings credited to account	(506,627,977)	(1,695,453)				(504,932,524)
4. Other net change in reserves	1,420,772,664	1,420,837,029				(64,365)
5. Fees and other charges assessed	35,522,908	4,313,538				31,209,370
6. Surrender charges						
7. Net surrender or withdrawal payments	2,207,956,890	15,988,539				2,191,968,351
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	8,186,897,605	1,398,839,499				6,788,058,106

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	6,837,816,794
	1.2 Aggregate write-ins for other transfers to Separate Accounts	
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	3,696,114,921
3.	Investment income collected	3,979,260,662
4.	Consideration on disposal of short-term bonds net of purchases	45,663,699
5.	Consideration on disposal of investments (excluding short-term bonds)	36,804,682,863
6.	Aggregate write-ins for other increases in funds from operations	
7.	Total (Lines 1 to 6)	51,363,538,939
8.	Cost of investments acquired (excluding short-term bonds)	37,835,154,802
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	54,776,482
	9.2 Matured endowments	
	9.3 Annuity benefits	155,756,303
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	9,250,442,072
	9.7 Policy loans (net)	18,871,698
	9.8 Transfers of reserves (net)	449,263,696
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	71,954,398
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	2,207,956,889
12.	Investment expenses (Exhibit 1, Line 25)	2,152,703
12.1	Fees associated with investment management, administration and contract guarantees	393,570,836
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	50,439,899,879
15.	Funds from operations (Line 7 minus Line 14)	923,639,060
16.	Surplus contributed or (withdrawn) during year	(3,153)
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 3,484,880,106 net transfers from general account) (Lines 15 to 17)	923,635,907
19.	Increase in payable for investments acquired, net of receivable for investments sold	(281,037,737)
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	54,611
22.	Increase in cash (Line 18 to 21)	642,652,781
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	68,817,138,347
24.	Increase in cash (Line 22)	642,652,781
25.	Cost of invested assets acquired	39,237,689,044
26.	Adjusted cost of assets disposed of	37,428,807,779
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	143,860
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	(7,437,566,739)
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	63,831,249,514
	DETAILS OF WRITE-INS	
01.201.		
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	
0601.		
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	
09.901.		
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	
10.201.	Change in remittances and items not allocated	71,972,626
10.202.	Miscellaneous	894,296
10.203.	Foregin income tax recoverable	(744)
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	(911,780)
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	71,954,398
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Foreign currency gain	54,611
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	54,611
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance		
1.2 Annuities		
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total		
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds		
2.6 Total		
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)		
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)		
5. Total liabilities not associated with guarantees	64,478,100,585	100.0
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	64,478,100,585	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1	Separate Account Assets		4	5	6	7
	2	3	Guarantees Associated with the Product		Fees and Expenses Due to the	Additional Required Surplus
Product Identifier	Registered with SEC	Not Registered with SEC	Yes/No	Seed Money	General Account	Amounts
Non-guaranteed Retirement Services SIAs		32,211,996,651	NO			
Separate Account Guaranteed Interest Contract		19,117,119,160	YES			
Individual Variable Annuity	10,300,109,311	513,191	YES			
Stable Value Bank-owned Life Insurance		1,688,969,678	YES			
Individual Variable Universal Life	763,927,693	195,368,414	YES			
Corporate-owned Life Insurance	87,078,951		YES			
Group Variable Universal Life	58,987,539		YES			
Individual Immediate Variable Annuity	51,420,460		YES			
Supplemental Account		2,609,537	NO			2,609,537
Synthetic Guaranteed Interest Contract			YES			
Included in the Separate Account Assets total are 23 contracts totaling $211,516,490 that are non-insulated, exclusive of seed money and unsettled fees and expenses. Total MassMutual separate account assets are $64,478,100,585 at 12/31/18. These 23 non-insulated contracts represent 0.33% of MassMutuals separate account balance at 12/31/18. Given the immateriality of the balances, we are disclosing the existence of these 23 non-insulated contracts, but are not preparing a separate green book blank.						
Totals	11,261,523,954	53,216,576,631	XXX			2,609,537

Note: Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1.01A For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

1	Not Registered with SEC		
	2	3	4
Product Identifier	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
Non-guaranteed Retirement Services SIAs			32,211,996,651
Separate Account Guaranteed Interest Contract			19,117,119,160
Stable Value Bank-owned Life Insurance			1,688,969,678
Individual Variable Universal Life			195,368,414
Supplemental Account			2,609,537
Individual Variable Annuity	227,478		285,713
Totals	227,478		53,216,349,153

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? ..... Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money ..... $ 3,353
1.032 Other Fees and Expenses ..... $
1.033 Additional Required Surplus Amounts .. $

1.04 Did the reporting entity receive seed money from the general account in the current year? ..... Yes [X] No [ ]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received ..... $ 200

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? ..... Yes [ ] No [X] N/A [ ]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money ..... $

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money ..... Yes [X] No [ ]
1.082 Other Fees and Expenses ..... Yes [X] No [ ]
1.083 Additional Required Surplus Amounts .... Yes [X] No [ ]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

		1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091	Under 1 Year			
1.092	1 Year - 3 Years			
1.093	Over 3 Years - 5 Years			
1.094	Over 5 Years			2,609,537
1.095	Total			2,609,537

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money ..... Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses ..... Yes [ ] No [X] N/A [ ]
1.103 Additional Required Surplus Amounts .... Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money	Yes [X] No [ ] N/A [ ]
1.112 Other Fees and Expenses	Yes [X] No [ ] N/A [ ]
1.113 Additional Required Surplus Amounts	Yes [X] No [ ] N/A [ ]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2018	$ 6,161,058
2.302	As of December 31, 2017	$ 7,568,186
2.303	As of December 31, 2016	$ 4,619,165
2.304	As of December 31, 2015	$ 2,543,318
2.305	As of December 31, 2014	$ 2,099,135

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? Yes [X] No [ ]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
Separate Account Guaranteed Interest Contract	Yes	Douglas W Taylor, FSA, MAAA, Vice President and Appointed Actuary
Synthetic Guaranteed Interest Contract	Yes	Douglas W Taylor, FSA, MAAA, Vice President and Appointed Actuary
Individual Immediate Variable Annuity	No; the risk charges associated with this product are reviewed for reasonableness and accuracy by the appropriate actuary, but no formal opinion on these product risk charges is required by the NAIC.	
Individual Variable Annuity	No; the risk charges associated with this product are reviewed for reasonableness and accuracy by the appropriate actuary, but no formal opinion on these product risk charges is required by the NAIC.	

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2018	$ 97,690,286
2.602	As of December 31, 2017	$ 91,538,349
2.603	As of December 31, 2016	$ 88,772,303
2.604	As of December 31, 2015	$ 89,035,421
2.605	As of December 31, 2014	$ 84,791,816

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) Yes [X] No [ ]

GENERAL INTERROGATORIES

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
Non-guaranteed Retirement Services SIAs	1,966,827,396	1,966,827,376	20	
Separate Account Guaranteed Interest Contract	(156,217,133)	(156,217,133)		
Supplemental Account	(71,854)	(71,854)		

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? ..... Yes [ ] No [ ] N/A [X]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? ..... Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? ..... Yes [ ] No [ ] N/A [X]

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? ..... Yes [X] No [ ]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost ..... Yes [ ] No [X]
5.22 Other Measurement Methods ..... Yes [ ] No [X]

5.3 If other measurement methods are used, provide explanation on these measurement methods.

.....

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 64,478,100,585	100.0 %
5.42 Amortized Cost	$	%
5.43 Other Measurement Methods	$	%

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$	$	$

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$	$	$

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? ..... Yes [ ] No [X]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? ..... Yes [ ] No [ ] N/A [X]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? ..... Yes [ ] No [ ] N/A [X]

6.4 Are all securities lending transactions reported on balance sheet? ..... Yes [ ] No [ ] N/A [X]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.

6.6 Provide detail on the current status of separate account transactions by separate account product:

6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount ..... $
6.612 Percentage ..... %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value ..... $
6.622 Market Value ..... $

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$
6.6312 30 Days or Less	$
6.6313 31 to 60 Days	$
6.6314 61 to 90 Days	$
6.6315 Greater than 90 Days	$
6.6316 Total Collateral Received	$

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $

6.633 Narrative discussion about sources and uses of collateral:

6.634 Collateral for transactions that extend beyond one year from the reporting date $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5)	$
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6)	$
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3)	$

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? Yes [ ] No [X]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

GENERAL INTERROGATORIES

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
Separate Account Guaranteed Interest Contract	GAAP GIA classification due to investment performance
Stable Value Bank-owned Life Insurance	GAAP GIA classification due to investment performance
Supplemental Account	GAAP GIA classification due to investment performance
Synthetic Guaranteed Interest Contract	GAAP GIA classification due to investment performance
Corporate-owned Life Insurance	Same as GAAP
Group Variable Universal Life	Same as GAAP
Individual Immediate Variable Annuity	Same as GAAP
Individual Variable Annuity	Same as GAAP
Individual Variable Universal Life	Same as GAAP
Non-guaranteed Retirement Services SIAs	Same as GAAP

Interest Maintenance Reserve

N O N E

Interest Maintenance Reserve - Amortization

N O N E

Asset Valuation Reserve - Default Component

N O N E

Asset Valuation Reserve - Equity Component

N O N E

Asset Valuation Reserve Replications (Synthetic) Assets

N O N E

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Increase in Reserves Line 14

	1	Ordinary			Group	
		2	3	4	5	6
	Total	Life Insurance	Individual Annuities	Supplementary Contracts	Life Insurance	Annuities
1404. Claims in course of settlement	(170,631)	(170,631)				
1405. Miscellaneous	894,297	(40)			(758)	895,095
1406. Change in surrender charge offset	(39,099,851)	(543,612)	(38,556,239)			
1497. Summary of remaining write-ins for Line 14 from overflow page	(38,376,185)	(714,283)	(38,556,239)		(758)	895,095

Additional Write-ins for Exhibit 5 Line 10.2

	1
	Amount
10.204. Change in other transfers due and accrued	(911,780)
10.297. Summary of remaining write-ins for Line 10.2 from overflow page	(911,780)

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,077,889
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	(37,552)	
	5.2 Totals, Part 3, Column 8		(37,552)
6.	Total gain (loss) on disposals, Part 3, Column 18		(496)
7.	Deduct amounts received on disposals, Part 3, Column 15		227,024
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,812,817
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,812,817
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,812,817

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		707,336,259
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	127,320,537	127,320,537
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(32,564,935)	
	5.2 Totals, Part 3, Column 9	(41,774,916)	(74,339,851)
6.	Total gain (loss) on disposals, Part 3, Column 19		81,405,505
7.	Deduct amounts received on disposals, Part 3, Column 16		292,986,018
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		548,736,432
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		548,736,432

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		66,282,100,687
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,633,879,076
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(444,614,173)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(6,024,421,034)	
	4.4. Part 4, Column 11	(975,431,006)	(7,444,466,212)
5.	Total gain (loss) on disposals, Part 4, Column 19		756,003,206
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		36,491,735,910
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(103,884)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(81,149)	
	8.4. Part 4, Column 15	52,671	(132,362)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		4,404,364
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		60,740,052,849
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		60,740,052,849

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	3,725,841,159	3,725,841,159	3,707,104,238	3,821,944,234
Governments	2.	Canada	1,588,753	1,588,753	1,571,675	1,145,000
(Including all obligations guaranteed by governments)	3.	Other Countries	111,417,503	111,417,503	118,602,461	111,703,000
	4.	Totals	3,838,847,415	3,838,847,415	3,827,278,374	3,934,792,234
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	43,870,076	43,870,076	43,564,331	32,670,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	5,535,558	5,535,558	4,991,337	4,440,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	2,841,987,677	2,841,987,677	2,868,196,393	2,802,638,381
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	10,036,462,488	10,036,462,488	10,265,879,614	10,198,175,086
	9.	Canada	281,989,996	281,989,996	299,034,787	297,581,517
	10.	Other Countries	2,007,481,168	2,007,481,168	2,072,245,665	2,062,556,099
	11.	Totals	12,325,933,652	12,325,933,652	12,637,160,066	12,558,312,702
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	19,056,174,378	19,056,174,378	19,381,190,501	19,332,853,317
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	41,675,349,850	41,675,349,850	45,502,553,299	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	2,410,207	2,410,207	2,733,559	
	22.	Other Countries	6,118,414	6,118,414	6,970,218	
	23.	Totals	41,683,878,471	41,683,878,471	45,512,257,076	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	41,683,878,471	41,683,878,471	45,512,257,076	
	26.	Total Stocks	41,683,878,471	41,683,878,471	45,512,257,076	
	27.	Total Bonds and Stocks	60,740,052,849	60,740,052,849	64,893,447,577	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	489,748,029	489,748,029			
2. Cost of short-term investments acquired	1,402,534,242	1,402,534,242			
3. Accrual of discount	27,186	27,186			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	5,117,184	5,117,184			
6. Deduct consideration received on disposals	1,448,220,457	1,448,220,457			
7. Deduct amortization of premium	4,670	4,670			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	449,201,514	449,201,514			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	449,201,514	449,201,514			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			87,479,974
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	65,285,427		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	2,405,469		67,690,896
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	44,752,904		
	3.2 Section 2, Column 19	(597,340)		44,155,564
4.	Total gain (loss) on termination recognized, Section 2, Column 22			15,683,568
5.	Considerations received/(paid) on terminations, Section 2, Column 15			19,733,911
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	150,803		
	8.2 Section 2, Column 20	88,566		239,369
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			195,515,460
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			195,515,460

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	32,325,646			
	3.14 Section 1, Column 18, prior year	(4,688,659)	37,014,305	37,014,305	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	32,325,646			
	3.24 Section 1, Column 19, prior year	(4,688,659)	37,014,305	37,014,305	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(54,463,111)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(54,463,111)		(54,463,111)	
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	195,515,460	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		195,515,460
4.	Part D, Section 1, Column 5	207,231,972	
5.	Part D, Section 1, Column 6	(11,716,512)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	195,515,460	
8.	Part B, Section 1, Column 13	32,325,646	
9.	Total (Line 7 plus Line 8)		227,841,106
10.	Part D, Section 1, Column 8	207,231,972	
11.	Part D, Section 1, Column 9	(11,716,512)	
12	Total (Line 9 minus Line 10 minus Line 11)		32,325,646

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	162,132,377	
14.	Part B, Section 1, Column 20	24,116,108	
15.	Part D, Section 1, Column 11	186,248,485	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,250,247,636	1,213,657,862	36,589,774	
2. Cost of cash equivalents acquired	63,484,599,316	61,685,596,328	1,799,002,988	
3. Accrual of discount	121,344	121,344		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	15,588,879	15,588,879		
6. Deduct consideration received on disposals	62,960,829,529	61,155,222,017	1,805,607,512	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,789,727,646	1,759,742,396	29,985,250	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,789,727,646	1,759,742,396	29,985,250	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
1600 OTHER SIA ADMINISTRATION	SPRINGFIELD	MA		ADJUSTMENT TO PRIOR YEAR															2,359
0199999. Property Disposed																			2,359
0399999 - Totals																			2,359

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest							Value of Land and Buildings	Date of Last Appraisal or Valuation
222375CD7		Calabasas	CA		06/05/2007	3.931	227,127	(9,207)					227,127	06/05/2007
949750LM3		Minneapolis	MN		03/20/2007	5.283	209,658	(3,219)					209,658	03/20/2007
949750MN0		Minneapolis	MN		04/18/2007	5.721	227,032	(1,221)					227,032	04/18/2007
949750NQ7		Minneapolis	MN		05/21/2007	5.620	258,152	(3,415)					258,152	05/21/2007
9497500P3		Minneapolis	MN		06/28/2007	3.739	238,050	(9,833)					238,050	06/28/2007
949750PQ0		Minneapolis	MN		09/19/2007	5.361	284,673	(3,307)					284,673	09/19/2007
9497500R7		Minneapolis	MN		10/18/2007	5.079	145,164	(3,878)					145,164	10/18/2007
949750RS4		Minneapolis	MN		11/20/2007	5.321	146,192	(2,189)					146,192	11/20/2007
949750ST1		Minneapolis	MN		12/19/2007	5.231	76,769	(1,283)					76,769	12/19/2007
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							1,812,817	(37,552)					1,812,817	XXX
0899999. Total Mortgages in good standing							1,812,817	(37,552)					1,812,817	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,812,817	(37,552)					1,812,817	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
222375CD7	Calabasas	CA		06/05/2007		269,597							33,263	33,306		43	43
949750LM3	Minneapolis	MN		03/20/2007		225,415							12,537	12,259		(278)	(278)
949750MN0	Minneapolis	MN		04/18/2007		259,241							30,988	30,290		(698)	(698)
949750NO7	Minneapolis	MN		05/21/2007		303,012							41,446	40,770		(676)	(676)
9497500P3	Minneapolis	MN		06/28/2007		279,675							31,794	33,517		1,723	1,723
949750PQ0	Minneapolis	MN		09/19/2007		321,003							33,023	32,796		(227)	(227)
9497500R7	Minneapolis	MN		10/18/2007		162,577							13,535	13,442		(93)	(93)
949750RS4	Minneapolis	MN		11/20/2007		171,156							22,775	22,571		(204)	(204)
949750ST1	Minneapolis	MN		12/19/2007		86,210							8,159	8,073		(86)	(86)
0299999. Mortgages with partial repayments						2,077,886							227,520	227,024		(496)	(496)
0599999 - Totals						2,077,886							227,520	227,024		(496)	(496)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CORNERSTONE SBNS		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	04/21/2016	2	225,789,859	225,789,859	225,789,859								99.000
000000-00-0	CREA NPS MORTGAGES SBNP		WILMINGTON	DE	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	08/25/2014	2	27,892	27,892	27,892								99.000
1899999. Joint Venture Interests - Real Estate - Affiliated									225,817,751	225,817,751	225,817,751								XXX
000000-00-0	AA DELAWARE II LP		WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	U	03/27/2013	1	5,196	8,459	8,459								0.000
000000-00-0	AACPT TAX EXEMPT INVESTORS III LP		WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	U	09/16/2011	1	2,012,941	5,233,833	5,233,833	1,232,372							2.010
000000-00-0	AACPTELP DELAWARE III LP		WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	U	01/09/2017	1	80,563	189,826	189,826	117,801							0.000
000000-00-0	CLARION LION PROPERTIES		WILMINGTON	DE	CLARION PARTNERS, LLC	U	09/28/2011	10	17,960,251	32,188,342	32,188,342	3,554,507							0.362
000000-00-0	CTC INSURANCE FUND		AUSTIN	TX	SALI FUND PARTNERS, LLC	U	12/30/2011	13	15,622,130	20,820,873	20,820,873	(78,728)							0.000
000000-00-0	FORESTER DIVISION		NEW YORK	NY	SALI FUND PARTNERS, LLC	U	01/28/2013	10	23,115,543	28,522,424	28,522,424	(317,743)							32.050
000000-00-0	HARRIS ASSOC OAKMARK INTL COL		CHICAGO	IL	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	07/01/2014	1	164,722,232	159,587,038	159,587,038	(43,185,271)							0.000
000000-00-0	IFM GLOBAL INFRASTRUCTURE LP		WILMINGTON	DE	JFL GP INVESTORS III, LLC	U	12/01/2014	1	5,958,058	6,279,557	6,279,557								0.190
000000-00-0	JFL AIV INVESTORS III JA LP		WILMINGTON	DE	JFL GP INVESTORS III, LLC	U	03/16/2012	10	974,685	877,233	877,233	(96,634)							0.000
000000-00-0	JFL AIV INVESTORS III US L.P.		WILMINGTON	DE	JFL GP INVESTORS III, LLC	U	04/27/2015	10	823,172	771,035	771,035	(158,388)							0.000
000000-00-0	JFL EQUITY INVESTORS III LP		WILMINGTON	DE	JFL GP INVESTORS III, LLC	U	01/28/2014	1	1,897,972	2,905,041	2,905,041	525,392							1.142
000000-00-0	LINSALATA CP FUND VI LP INVESTORS II LP		MAYFIELD HEIGHTS	OH	LINSALATA CAPITAL MANAGEMENT LLC	U	03/14/2013	13	4,034,375	4,223,370	4,223,370								2.076
000000-00-0	SALI MCCABE MULTI MANAGER DIVI		AUSTIN	TX	SALI FUND PARTNERS, LLC	U	09/29/2010	13	4,096,237	4,452,492	4,452,492	(50,468)							11.850
000000-00-0	SALI SERIES 2		AUSTIN	TX	SALI FUND PARTNERS, LLC	U	06/30/2010	13	6,702,887	8,842,398	8,842,398	(118,692)							0.000
000000-00-0	TAYLOR INSURANCE SERIES LP SERIES C		DALLAS	TX	TAYLOR INVESTMENT ADVISORS LP	U	03/26/2013	13	94,877	111,639	111,639	2,264							0.000
000000-00-0	TAYLOR INSURANCE SERIES LP SERIES C		DALLAS	TX	TAYLOR INVESTMENT ADVISORS LP	U	08/29/2013	13	386,270	405,749	405,749	1,061							0.000
000000-00-0	WARBURG PINCUS PRIVATE EQUITY E&P XI-A LP		WILMINGTON	DE	WP GLOBAL LLC	U	11/26/2012	13	739,678	602,565	602,565	21,450							0.090
000000-00-0	WARBURG PINCUS PRIVATE EQUITY EUROPA/CAYMAN LP		WILMINGTON	DE	WP GLOBAL LLC	U	02/06/2014	13	391,201	661,532	661,532	50,671							0.120
000000-00-0	WARBURG PINCUS PRIVATE EQUITY LEXINGTON XI-A LP		WILMINGTON	DE	WP GLOBAL LLC	U	05/23/2014	1	48,068	11,386	11,386	351							0.074
000000-00-0	WARBURG PINCUS PRIVATE EQUITY UNIVERSAL XI-A		WILMINGTON	DE	WP GLOBAL LLC	U	07/27/2015	1	145,000	247,501	247,501	79,261							0.081
000000-00-0	WARBURG PINCUS PRIVATE EQUITY XI INTERNATIONAL L.P.		WILMINGTON	DE	WP GLOBAL LLC	U	10/24/2014	1	101,068	120,914	120,914	(30,764)							0.056
000000-00-0	WARBURG PINCUS PRIVATE EQUITY XI LP		WILMINGTON	DE	WP GLOBAL LLC	U	06/20/2014	13	1,674,151	3,027,259	3,027,259	635,597							0.051
000000-00-0	AACP TAX-EXEMPT INVESTORS II LP		Georgetown	CYM	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	U	04/12/2011	1	2,908,353	9,901,774	9,901,774	2,490,613							0.000
2199999. Joint Venture Interests - Other - Unaffiliated									254,494,908	289,992,240	289,992,240	(35,325,348)							XXX
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT CO LLC GE J SERIES		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	10/03/2016	13	53,444	41,501	41,501	565							100.000
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMANY LLC ARS		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	06/27/2007	13	8,213,020	10,745,665	10,745,665	372,281							100.000
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMPANY LLC EHS		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	02/02/2009	13	8,235,907	10,319,154	10,319,154	1,169,077							100.000
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMPANY LLC GES		SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	U	03/28/2008	13	7,675,017	11,820,121	11,820,121	1,218,490							100.000
2299999. Joint Venture Interests - Other - Affiliated									24,177,388	32,926,441	32,926,441	2,760,413							XXX
4499999. Total - Unaffiliated									254,494,908	289,992,240	289,992,240	(35,325,348)							XXX
4599999. Total - Affiliated									249,995,139	258,744,192	258,744,192	2,760,413							XXX
4699999 - Totals									504,490,047	548,736,432	548,736,432	(32,564,935)							XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	CORNERSTONE SBNS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04/21/2016	2		111,177,000		99.000
1899999. Joint Venture Interests - Real Estate - Affiliated								111,177,000		XXX
000000-00-0	AACPT TAX EXEMPT INVESTORS III LP	WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	09/16/2011	1		25,450		2.010
000000-00-0	AACPTELP DELAWARE III LP	WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	01/09/2017	1		4,139		0.000
000000-00-0	HARRIS ASSOC OAKMARK INTL COL	CHICAGO	IL	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	07/01/2014	1		15,000,000		0.000
000000-00-0	JFL AIV INVESTORS III JA LP	WILMINGTON	DE	JFL GP INVESTORS III, LLC	03/16/2012	10		325,804		0.000
000000-00-0	JFL AIV INVESTORS III US L.P.	WILMINGTON	DE	JFL GP INVESTORS III, LLC	04/27/2015	10		32,348		0.000
000000-00-0	JFL EQUITY INVESTORS III LP	WILMINGTON	DE	JFL GP INVESTORS III, LLC	01/28/2014	1		493,018		1.142
000000-00-0	LINSALATA CP FUND VI LP INVESTORS II LP	MAYFIELD HEIGHTS	OH	LINSALATA CAPITAL MANAGEMENT LLC	03/14/2013	13		100,000		2.076
000000-00-0	WARBURG PINCUS PRIVATE EQUITY E&P XI-A LP	WILMINGTON	DE	WP GLOBAL LLC	11/26/2012	13		25,000		0.000
000000-00-0	WARBURG PINCUS PRIVATE EQUITY EUROPA/CAYMAN LP	WILMINGTON	DE	WP GLOBAL LLC	02/06/2014	13		25,000		0.000
000000-00-0	WARBURG PINCUS PRIVATE EQUITY XI LP	WILMINGTON	DE	WP GLOBAL LLC	06/20/2014	13		95,000		0.000
000000-00-0	AACP TAX-EXEMPT INVESTORS II LP	Georgetown	CYM	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	04/12/2011	1		17,778		0.000
2199999. Joint Venture Interests - Other - Unaffiliated								16,143,537		XXX
4499999. Total - Unaffiliated								16,143,537		XXX
4599999. Total - Affiliated								111,177,000		XXX
4699999 - Totals								127,320,537		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	CORNERSTONE SBNS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04/21/2016	02/27/2018	44,962,877							44,962,877	44,962,877				
000000-00-0	CREA NPS MORTGAGES SBNP	WILMINGTON	DE	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	08/25/2014	01/18/2018	40,466,069	(1,025,078)				(1,025,078)		39,440,991	85,048,922		45,607,931	45,607,931	
1899999. Joint Venture Interests - Real Estate - Affiliated							85,428,946	(1,025,078)				(1,025,078)		84,403,868	130,011,799		45,607,931	45,607,931	
000000-00-0	AA DELAWARE II LP	WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	03/27/2013	02/22/2018	150	(58)				(58)		92	150		58	58	
000000-00-0	AACPT TAX EXEMPT INVESTORS III LP	WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	09/16/2011	01/31/2018	426,181	(243,245)				(243,245)		182,936	447,980		265,044	265,044	
000000-00-0	AACPTELP DELAWARE III LP	WILMINGTON	DE	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	01/09/2017	03/14/2018	56,927	7,159				7,159		64,086	56,927		(7,159)	(7,159)	
000000-00-0	BPIF TAX-EXEMPT LP	WILMINGTON	DE	Blackstone Alternative Asset Management Associates LLC	03/29/2011	08/29/2018								4,714			4,714	4,714	9,177
000000-00-0	CLARION LION PROPERTIES	WILMINGTON	DE	CLARION PARTNERS, LLC	09/28/2011	03/29/2018	23,953,556	(9,345,928)				(9,345,928)		14,607,629	25,000,000		10,392,371	10,392,371	
000000-00-0	CTC INSURANCE FUND	AUSTIN	TX	SALI FUND PARTNERS, LLC	12/30/2011	02/08/2018	433,060	(130,937)				(130,937)		302,123	437,739		135,616	135,616	
000000-00-0	FORESTER DIVISION	NEW YORK	NY	SALI FUND PARTNERS, LLC	01/28/2013	02/15/2018	15,292,364	(3,141,438)				(3,141,438)		12,150,926	15,470,690		3,319,764	3,319,764	
000000-00-0	HARRIS ASSOC OAKMARK INTL COL	CHICAGO	IL	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	07/01/2014	07/10/2018	31,484,210	(8,421,994)				(8,421,994)		23,062,216	25,000,000		1,937,784	1,937,784	
000000-00-0	IFM GLOBAL INFRASTRUCTURE LP	WILMINGTON	DE	JFL GP INVESTORS III, LLC	12/01/2014	02/05/2018	3,351,768	(171,603)				(171,603)		3,180,165	3,351,768		171,603	171,603	
000000-00-0	JFL AIV INVESTORS III	WILMINGTON	DE	JFL GP INVESTORS III, LLC	12/05/2011	01/30/2018	71,710	(4,582)				(4,582)		67,128			(67,128)	(67,128)	
000000-00-0	JFL AIV INVESTORS III JA LP	WILMINGTON	DE	JFL GP INVESTORS III, LLC	03/16/2012	06/15/2018	2,586,442	(1,401,293)				(1,401,293)		1,185,148	2,332,487		1,147,339	1,147,339	
000000-00-0	JFL AIV INVESTORS III US L.P.	WILMINGTON	DE	JFL GP INVESTORS III, LLC	04/27/2015	08/08/2018	36,694	(4,346)				(4,346)		32,348	32,348				
000000-00-0	JFL EQUITY INVESTORS III LP	WILMINGTON	DE	JFL GP INVESTORS III, LLC	01/28/2014	06/20/2018	1,034,628	(375,128)				(375,128)		659,501	1,255,986		596,485	596,485	
000000-00-0	LINSALATA CP FUND VI LP INVESTORS II LP	MAYFIELD HEIGHTS	OH	LINSALATA CAPITAL MANAGEMENT LLC	03/14/2013	03/12/2018	1,925,018	(310,661)				(310,661)		1,614,357	1,925,018		310,661	310,661	
000000-00-0	PACIFIC DIVERSIFIED STRATEGIES	WILMINGTON	DE	Pacific Alternative Asset Management Company, LLC	09/28/2011	04/02/2018	19,035,585	(4,035,585)				(4,035,585)		15,000,000	18,210,000		3,210,000	3,210,000	
000000-00-0	SALI IRIDIAN DIVISION	AUSTIN	TX	SALI FUND PARTNERS, LLC	06/01/2015	03/29/2018	18,443,318	(1,777,584)				(1,777,584)		16,665,734	18,235,532		1,569,798	1,569,798	
000000-00-0	SALI MCCABE MULTI MANAGER DIVI	AUSTIN	TX	SALI FUND PARTNERS, LLC	09/29/2010	01/31/2018	3,440,216	(537,525)				(537,525)		2,902,691	3,433,410		530,719	530,719	
000000-00-0	SALI SERIES 2	AUSTIN	TX	SALI FUND PARTNERS, LLC	06/30/2010	02/08/2018	83,790	(25,949)				(25,949)		57,841	84,628		26,787	26,787	
000000-00-0	TAYLOR INSURANCE SERIES LP SERIES C	DALLAS	TX	TAYLOR INVESTMENT ADVISORS LP	03/26/2013	06/29/2018	76,625	(12,314)				(12,314)		64,311	79,764		15,453	15,453	
000000-00-0	TAYLOR INSURANCE SERIES LP SERIES C	DALLAS	TX	TAYLOR INVESTMENT ADVISORS LP	08/29/2013	06/29/2018	20,947	(3,686)				(3,686)		17,261	21,602		4,341	4,341	
000000-00-0	WARBURG PINCUS PRIVATE EQUITY XI LP	WILMINGTON	DE	WP GLOBAL LLC	06/20/2014	02/16/2018	540,147	(243,403)				(243,403)		296,745	599,695		302,950	302,950	
000000-00-0	AACP TAX-EXEMPT INVESTORS II LP	Georgetown	CYM	ASIA ALTERNATIVES PRIVATE EQUITY PARTNERS, III, LLC	04/12/2011	02/22/2018	2,996,150	(2,056,121)				(2,056,121)		940,029	3,312,803		2,372,774	2,372,774	
2199999. Joint Venture Interests - Other - Unaffiliated							125,289,486	(32,236,221)				(32,236,221)		93,053,267	119,293,241		26,239,974	26,239,974	9,177
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT CO LLC GE J SERIES	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	10/03/2016	09/28/2018	204,512	62,490				62,490		267,002	208,000		(59,002)	(59,002)	
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMANY LLC ARS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	06/27/2007	03/22/2018	41,651,321	(8,384,719)				(8,384,719)		33,266,602	42,676,136		9,409,534	9,409,534	
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMPANY LLC EHS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	02/02/2009	03/22/2018	119,876	(12,980)				(12,980)		106,896	125,201		18,305	18,305	
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMPANY LLC EHS	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	12/24/2008	08/08/2018	543,657	(159,078)				(159,078)		384,579	547,207		162,628	162,628	
000000-00-0	MML PRIVATE PLACEMENT INVESTMENT COMPANY LLC GES	SPRINGFIELD	MA	MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	03/28/2008	03/22/2018	117,635	(19,330)				(19,330)		98,299	124,434		26,135	26,135	
2299999. Joint Venture Interests - Other - Affiliated							42,637,001	(8,513,617)				(8,513,617)		34,123,378	43,680,978		9,557,600	9,557,600	
4499999. Total - Unaffiliated							125,289,486	(32,236,221)				(32,236,221)		93,053,267	119,293,241		26,239,974	26,239,974	9,177
4599999. Total - Affiliated							128,065,947	(9,538,695)				(9,538,695)		118,527,246	173,692,777		55,165,531	55,165,531	
4699999 - Totals							253,355,433	(41,774,916)				(41,774,916)		211,580,513	292,986,018		81,405,505	81,405,505	9,177

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
266893-AA-4	DURRAH MSN 35603			4	1	268,531	96.7622	262,811	271,605	262,811	(1,182)				1.684	1.829	JAJO	877	4,574	05/02/2016	01/22/2025
46513E-FG-2	ISRAEL ST GTD NT				1	2,264,168	128.5152	2,570,304	2,000,000	2,570,304	(133,026)				5.500	4.528	MS	31,472	110,000	12/05/2012	09/18/2033
709604-AA-0	PENTA AIRCRAFT LEASING 2			4	1	276,495	96.6169	270,306	279,771	270,306	(1,274)				1.691	1.960	JAJO	815	4,731	05/02/2016	04/29/2025
78657A-AC-3	SAFINA LTD			4	1	174,474	98.2033	171,677	174,818	171,677	(473)				1.550	1.622	JAJO	572	2,710	05/02/2016	01/15/2022
912810-RJ-9	US TREASURY				1	981,758	99.7917	997,917	1,000,000	997,917	(52,708)				3.000	3.096	MN	3,895	30,000	11/10/2015	11/15/2044
912810-SC-3	US TREASURY				1	20,507,263	101.9010	21,638,686	21,235,000	21,638,686	1,131,423				3.125	3.308	MN	97,777		12/07/2018	05/15/2048
912810-SA-7	US TREASURY				1	2,457,470	99.4766	2,457,071	2,470,000	2,457,071	(399)				3.000	3.026	FA	27,989		12/13/2018	02/15/2048
912810-RZ-3	US TREASURY				1	9,672,898	94.6510	9,786,918	10,340,000	9,786,918	114,019				2.750	3.085	MN	36,918	142,175	06/15/2018	11/15/2047
912810-RX-8	US TREASURY				1	9,038,088	99.5807	8,559,960	8,596,000	8,559,960	(445,909)				3.000	2.742	MN	33,482	257,880	04/11/2018	05/15/2047
912810-RU-4	US TREASURY				1	20,741,114	97.2292	20,923,717	21,520,000	20,923,717	(428,084)				2.875	3.063	MN	80,328	536,763	11/06/2018	11/15/2046
912810-RT-7	US TREASURY				1	4,273,772	85.4479	4,315,120	5,050,000	4,315,120	(240,138)				2.250	3.041	FA	42,918	113,625	01/18/2017	08/15/2046
912810-RS-9	US TREASURY				1	496,464,148	90.1719	496,792,956	550,940,000	496,792,956	(6,194,589)				2.500	3.020	MN	1,792,582	10,288,750	12/31/2018	05/15/2046
912810-RQ-3	US TREASURY				1	4,906,270	90.2630	4,422,888	4,900,000	4,422,888	(241,300)				2.500	2.494	FA	46,270	122,500	06/15/2016	02/15/2046
912810-RN-0	US TREASURY				1	723,409	97.3594	681,516	700,000	681,516	(36,477)				2.875	2.709	FA	7,602	20,125	03/01/2016	08/15/2045
912810-RM-2	US TREASURY				1	14,916,619	99.7500	14,882,700	14,920,000	14,882,700	(789,128)				3.000	3.001	MN	58,114	447,600	04/28/2017	05/15/2045
912810-SD-1	US TREASURY				1	22,474,450	99.5417	23,093,667	23,200,000	23,093,667	619,217				3.000	3.163	FA	279,913		12/07/2018	08/15/2048
912810-SE-9	US TREASURY				1	1,286,719	106.9349	1,283,219	1,200,000	1,283,219	(3,500)				3.375	3.007	MN	5,370		12/31/2018	11/15/2048
912810-RG-5	US TREASURY				1	5,141,888	106.4193	5,320,964	5,000,000	5,320,964	179,075				3.375	3.212	MN	21,910	84,375	05/23/2018	05/15/2044
912810-RD-2	US TREASURY				1	13,139,053	112.9167	13,753,250	12,180,000	13,753,250	614,197				3.750	3.286	MN	59,302	69,375	11/19/2018	11/15/2043
912810-RC-4	US TREASURY				1	1,141,187	110.6667	1,106,667	1,000,000	1,106,667	(60,443)				3.625	2.854	FA	13,692	36,250	04/18/2017	08/15/2043
912810-RB-6	US TREASURY				1	2,562,547	97.6224	2,538,182	2,600,000	2,538,182	(135,552)				2.875	2.952	MN	9,705	74,750	01/06/2016	05/15/2043
912810-QZ-4	US TREASURY				1	8,267,215	101.9922	8,424,555	8,260,000	8,424,555	(450,428)				3.125	3.103	FA	97,498	258,125	04/28/2017	02/15/2043
912810-QY-7	US TREASURY				1	25,175,227	95.5859	25,617,032	26,800,000	25,617,032	221,278				2.750	3.104	MN	95,688	598,125	09/06/2018	11/15/2042
912810-QX-9	US TREASURY				1	4,600,718	95.6823	4,449,226	4,650,000	4,449,226	(233,832)				2.750	2.803	FA	48,301	127,875	06/05/2015	08/15/2042
912810-QK-7	US TREASURY				1	3,650,432	114.8516	3,675,250	3,200,000	3,675,250	24,818				3.875	3.010	FA	46,837	124,000	02/02/2018	08/15/2040
912810-QA-9	US TREASURY				1	97,417,718	109.3463	98,674,146	90,240,000	98,674,146	1,189,053				3.500	2.979	FA	1,191,465	1,199,450	12/28/2018	02/15/2039
912810-FM-5	US TREASURY				1	7,235,473	134.1641	6,473,416	4,825,000	6,473,416	(309,478)				6.250	6.250	MN	39,153	301,563	08/09/2016	05/15/2030
912810-RH-3	US TREASURY				1	4,529,514	102.0234	4,478,829	4,390,000	4,478,829	(239,049)				3.125	2.954	FA	51,818	137,188	04/26/2017	08/15/2044
912828-2N-9	US TREASURY N B				1	12,049,928	97.8281	11,739,374	12,000,000	11,739,374	(118,595)				2.125	2.061	JJ	106,712	255,000	08/03/2017	07/31/2024
912828-2Y-5	US TREASURY N B				1	495,693	97.7278	488,639	500,000	488,639	(5,052)				2.125	2.261	MS	2,715	10,625	11/10/2017	09/30/2024
912828-XM-7	US TREASURY N B				1	46,675,938	98.5780	46,824,607	47,500,000	46,824,607	229,998				1.625	2.669	JJ	322,152	97,500	11/23/2018	07/31/2020
912828-XH-8	US TREASURY N B				1	2,902,983	98.6470	2,910,091	2,950,000	2,910,091	7,108				1.625	2.352	JD	263	47,938	03/23/2018	06/30/2020
912828-X2-1	US TREASURY N B				1	9,628,883	98.6630	9,668,950	9,800,000	9,668,950	40,068				1.500	2.790	AO	31,500		11/23/2018	04/15/2020
912828-WW-6	US TREASURY N B				1	908,102	99.4660	910,115	915,000	910,115	2,013				1.625	2.194	JJ	6,222	7,434	03/23/2018	07/31/2019
912828-WN-6	US TREASURY N B				1	253,111,137	98.8890	255,085,001	257,950,000	255,085,001	1,973,864				2.000	2.679	MN	450,242	2,678,500	09/10/2018	05/31/2021
912828-WB-9	US TREASURY N B				1	170,473,914	98.1170	166,799,223	170,000,000	166,799,223	(920,707)				1.875	1.834	MS	805,632	2,906,250	11/01/2018	03/31/2022
912828-VB-3	US TREASURY N B				1	231,606,187	96.9090	235,236,543	242,740,000	235,236,543	3,630,356				1.750	2.762	MN	546,227	2,475,725	11/02/2018	05/15/2023
912828-V9-8	US TREASURY N B				1	47,916	97.1130	48,557	50,000	48,557	640				2.250	2.785	FA	425	563	04/11/2018	02/15/2027
912828-T9-1	US TREASURY N B				1	492,664,658	95.9780	499,843,097	520,790,000	499,843,097	7,178,439				1.625	2.802	AO	1,461,233	897,894	12/31/2018	10/31/2023
912828-Q3-7	US TREASURY N B				1	86,004,234	97.3610	86,066,841	88,400,000	86,066,841	245,701				1.250	2.075	MS	282,321	917,500	06/04/2018	03/31/2021
912828-M9-8	US TREASURY N B				1	168,584,609	98.3500	168,965,747	171,800,000	168,965,747	396,606				1.625	2.385	MN	244,692	2,350,563	11/30/2018	11/30/2020
912828-L3-2	US TREASURY N B				1	59,514,078	98.1170	59,851,089	61,000,000	59,851,089	337,011				1.375	2.647	FA	283,246		11/08/2018	08/31/2020
912828-G5-3	US TREASURY N B				1	707,372,825	98.3580	715,368,079	727,310,000	715,368,079	7,995,253				1.875	2.817	MN	1,204,055	4,201,500	12/31/2018	11/30/2021
912828-5Q-9	US TREASURY N B				1	43,268,742	100.4560	43,397,156	43,200,000	43,397,156	128,414				2.750	2.663	MN	108,216		12/31/2018	11/30/2020
912828-5M-8	US TREASURY N B				1	15,541,583	103.7320	15,559,766	15,000,000	15,559,766	18,183				3.125	2.705	MN	64,744		12/31/2018	11/15/2028
912828-5C-0	US TREASURY N B				1	2,494,674	102.5660	2,564,160	2,500,000	2,564,160	69,486				3.000	3.034	MS	19,162		09/27/2018	09/30/2025
912828-4V-9	US TREASURY N B				1	27,085,836	101.5400	27,639,286	27,220,000	27,639,286	553,450				2.875	2.933	FA	296,302		12/31/2018	08/15/2028
912828-4U-1	US TREASURY N B				1	6,958,984	100.5310	7,037,188	7,000,000	7,037,188	78,203				2.625	2.753	JD	508	90,876	07/12/2018	06/30/2023
912828-4D-9	US TREASURY N B				1	4,705,336	100.0160	4,730,739	4,730,000	4,730,739	25,403				2.500	2.612	MS	30,212	59,125	03/27/2018	03/31/2023
912828-3W-8	US TREASURY N B				1	9,162,053	100.5180	9,413,532	9,365,000	9,413,532	251,480				2.750	3.019	FA	97,276	12,306	11/16/2018	02/15/2028
912828-3N-8	US TREASURY N B				1	6,447,153	99.2721	6,442,762	6,490,000	6,442,762	(4,391)				1.875	2.258	JD	110	121,688	03/23/2018	12/31/2019
912828-3J-7	US TREASURY N B				1	1,609,032	97.6185	1,581,420	1,620,000	1,581,420	(17,255)				2.125	2.230	MN	3,026	34,425	11/28/2017	11/30/2024
912828-XS-4	US TREASURY N B				1	6,808,082	99.4900	6,849,858	6,885,000	6,849,858	41,776				1.250	2.348	MN	7,566	86,063	05/16/2018	05/31/2019
912828-XZ-8	US TREASURY N B				1	1,344,095	101.0080	1,363,605	1,350,000	1,363,605	19,510				2.750	2.820	JD	103	18,563	07/17/2018	06/30/2025
912828-3P-3	US TREASURY N B 2.250% 12/31/24				1		99.4533				(3,295)				2.250	2.250	JD			12/28/2017	12/31/2024
912828-2S-8	US TREASURY N/B				1	122,331,705	96.9961	123,107,437	126,920,000	123,107,437	799,255				1.625	2.499	FA	700,373	1,348,263	12/03/2018	08/31/2022
912828-4N-7	US TREASURY N/B				1	15,187,315	101.5330	15,377,105	15,145,000	15,377,105	189,789				2.875	2.839	MN	56,878	92,000	12/31/2018	05/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912810-SB-5	US TREASURY N/B TIPS				1	1,735,122	97.2274	1,730,647	1,780,000	1,730,647	(4,475)				1.000	1.188	FA	6,895		10/17/2018	02/15/2048
912803-DM-2	US TREASURY STRIP				1	308,173	53.1523	372,066	700,000	372,066	(12,749)				0.000	0.000	N/A			06/08/2012	05/15/2040
912803-DN-0	US TREASURY STRIP				1	304,245	52.6909	395,182	750,000	395,182	(13,389)				0.000	0.000	N/A			07/11/2012	08/15/2040
912833-4Z-0	US TREASURY STRIP				1	2,158,880	62.5250	2,000,805	3,200,000	2,000,805	(24,429)				0.000	0.000	N/A			08/24/2016	02/15/2035
912833-5B-2	US TREASURY STRIP				1	5,913,958	60.6630	5,459,703	9,000,000	5,459,703	(72,336)				0.000	0.000	N/A			06/29/2016	02/15/2036
912833-7V-6	US TREASURY STRIP				1	162,670	64.0270	320,133	500,000	320,133	(3,570)				0.000	0.000	N/A			01/12/2011	05/15/2034
912810-FD-5	US TREASURY TIPS				1	209,528	191.8420	191,842	100,000	191,842	(8,089)				3.625	3.625	AO	1,215	5,608	08/29/2014	04/15/2028
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,300,066,869	XXX	3,322,963,295	3,429,102,194	3,322,963,295	17,099,785				XXX	XXX	XXX	11,362,486	33,808,418	XXX	XXX
30961M-07-1	FHA POOL 0221D4			4	1	210	100.0000	219	219	219	(1)				7.430	8.261	MON	1	4	04/26/2010	05/01/2023
36291F-PX-0	GNMA I POOL 626938			4	1	52,494	103.3429	50,916	49,269	50,916	(1,184)				4.000	3.465	MON	164	1,971	10/30/2017	04/15/2045
3622A2-P2-2	GNMA I POOL 784041			4	1	151,253	102.8121	145,951	141,959	145,951	(4,874)				4.000	3.470	MON	473	5,678	10/30/2017	08/15/2045
3622A2-4Y-5	GNMA I POOL 784439			4	1	185,428	98.9963	186,318	188,207	186,318	890				3.000	3.136	MON	471	4,235	03/08/2018	02/15/2045
36198R-MH-6	GNMA I POOL AI4860			4	1	622,058	101.1953	600,680	593,585	600,680	(16,115)				3.500	3.143	MON	1,731	20,776	10/21/2014	10/15/2044
36198R-XS-0	GNMA I POOL AI5189			4	1	3,348,956	101.1328	3,243,514	3,207,183	3,243,514	(77,549)				3.500	3.170	MON	9,354	112,251	03/16/2015	02/15/2045
3617AA-ML-5	GNMA I POOL A09363			4	1	48,237	100.9445	46,596	46,160	46,596	(1,203)				3.500	3.149	MON	135	1,616	05/18/2017	11/15/2045
36194A-UB-1	GNMA I POOL AT2378			4	1	89,146	95.9023	87,601	91,344	87,601	(1,909)				2.500	2.696	MON	190	2,284	10/10/2017	09/15/2046
3617BT-BB-7	GNMA I POOL BE0034			4	1	22,857	100.8046	22,928	22,745	22,928	71				3.500	3.471	MON	66	265	07/16/2018	12/20/2047
36202C-6G-3	GNMA II POOL 002671			4	1	9,751	108.9197	9,256	8,498	9,256	(239)				6.000	3.589	MON	42	510	05/02/2016	11/20/2028
36202D-ZF-1	GNMA II POOL 003442			4	1	41,345	105.1283	39,113	37,205	39,113	(1,303)				5.000	3.628	MON	155	1,860	05/02/2016	09/20/2033
36225F-F6-1	GNMA II POOL 082888			4	1	85,478	102.7363	84,364	82,117	84,364	(77)				3.750	3.393	MON	257	2,395	07/16/2015	07/20/2041
36182H-H7-4	GNMA II POOL AH1154			4	1	121,213	106.0159	120,363	113,533	120,363	(850)				4.674	4.296	MON	442	3,932	12/01/2018	10/20/2065
36198Q-TX-6	GNMA II POOL AI4166			4	1	32,490	102.7490	31,172	30,338	31,172	(1,044)				4.000	3.460	MON	101	1,214	08/08/2014	08/20/2044
36198Q-TY-4	GNMA II POOL AI4167			4	1	27,554	102.7515	26,514	25,804	26,514	(654)				4.000	3.484	MON	86	1,032	08/08/2014	08/20/2044
36182X-AY-7	GNMA II POOL AJ2723			4	1	32,987	102.7483	31,741	30,892	31,741	(783)				4.000	3.480	MON	103	1,236	08/08/2014	08/20/2044
36183A-F4-7	GNMA II POOL AJ4687			4	1	39,083	102.7486	37,607	36,601	37,607	(928)				4.000	3.479	MON	122	1,464	08/08/2014	08/20/2044
36189M-S7-4	GNMA II POOL AQ0542			4	1	17,473	102.7466	16,647	16,202	16,647	(385)				4.000	3.401	MON	54	648	10/14/2016	10/20/2046
36192S-2Y-5	GNMA II POOL AR0791			4	1	372,267	100.6485	353,264	350,988	353,264	(9,858)				3.500	3.044	MON	1,024	12,285	05/23/2016	05/20/2046
36193D-K2-7	GNMA II POOL AR6613			4	1	964,053	106.2804	964,641	907,638	964,641	588				4.414	4.076	MON	3,339	29,561	11/01/2018	09/20/2066
36194J-JB-5	GNMA II POOL AT9258			4	1	84,241	100.7115	81,248	80,674	81,248	(2,341)				3.500	3.158	MON	235	2,824	06/26/2017	08/20/2046
36194Q-P4-8	GNMA II POOL AU3143			4	1	838,522	107.1761	837,012	780,969	837,012	(1,509)				4.608	4.202	MON	2,999	26,686	10/01/2018	08/20/2066
36194S-VM-7	GNMA II POOL AU5120			4	1	105,126	100.6960	101,420	100,719	101,420	(2,892)				3.500	3.163	MON	294	3,525	06/26/2017	10/20/2046
36194U-DT-7	GNMA II POOL AU6414			4	1	33,494	100.7108	32,304	32,076	32,304	(941)				3.500	3.160	MON	94	1,123	06/26/2017	10/20/2046
36195J-C2-1	GNMA II POOL AV7289			4	1	46,622	100.6963	44,978	44,667	44,978	(1,282)				3.500	3.163	MON	130	1,563	06/26/2017	10/20/2046
36195L-KK-7	GNMA II POOL AV9298			4	1	45,977	100.7109	44,344	44,031	44,344	(1,292)				3.500	3.160	MON	128	1,541	06/26/2017	10/20/2046
36195M-AA-8	GNMA II POOL AV9901			4	1	31,066	100.7257	29,980	29,764	29,980	(845)				3.500	3.164	MON	87	1,042	06/26/2017	11/20/2046
36195Q-XN-6	GNMA II POOL AW2485			4	1	173,794	100.6955	167,667	166,509	167,667	(4,781)				3.500	3.163	MON	486	5,828	06/26/2017	10/20/2046
36195Q-2M-2	GNMA II POOL AW2580			4	1	115,846	100.6947	111,761	110,990	111,761	(3,187)				3.500	3.164	MON	324	3,885	06/26/2017	11/20/2046
36195U-VS-8	GNMA II POOL AW6025			4	1	35,561	100.7106	34,297	34,055	34,297	(999)				3.500	3.161	MON	99	1,192	06/26/2017	10/20/2046
36196F-ZE-7	GNMA II POOL AX4341			4	1	51,958	100.7737	48,450	48,078	48,450	(1,463)				3.500	2.897	MON	140	1,683	10/27/2016	10/20/2046
36196F-ZF-4	GNMA II POOL AX4342			4	1	50,256	100.7258	47,045	46,706	47,045	(1,429)				3.500	2.931	MON	136	1,635	10/27/2016	10/20/2046
36196F-ZG-2	GNMA II POOL AX4343			4	1	42,583	100.7124	40,007	39,724	40,007	(1,165)				3.500	2.960	MON	116	1,390	10/27/2016	10/20/2046
36196F-ZH-0	GNMA II POOL AX4344			4	1	114,443	100.6956	107,708	106,964	107,708	(3,071)				3.500	2.975	MON	312	3,744	10/27/2016	10/20/2046
36196F-ZJ-6	GNMA II POOL AX4345			4	1	100,542	100.6016	94,981	94,413	94,981	(2,696)				3.500	3.012	MON	275	3,305	10/27/2016	10/20/2046
36196H-H8-6	GNMA II POOL AX5655			4	1	245,557	100.7421	236,904	235,159	236,904	(6,825)				3.500	3.160	MON	686	8,231	06/26/2017	11/20/2046
36196J-FE-1	GNMA II POOL AX6465			4	1	40,762	100.8037	40,889	40,563	40,889	127				3.500	3.469	MON	118	473	07/16/2018	04/20/2047
36196J-PK-6	GNMA II POOL AX6726			4	1	518,406	106.7648	515,955	483,263	515,955	(2,451)				4.534	4.134	MON	1,826	16,152	12/01/2018	12/20/2066
36196J-P6-7	GNMA II POOL AX6745			4	1	220,462	100.4918	220,067	218,990	220,067	(394)				4.612	4.601	MON	842	7,630	03/23/2018	12/20/2066
36196K-VS-9	GNMA II POOL AX7825			4	1	2,361,312	106.4187	2,337,481	2,196,495	2,337,481	(23,831)				4.499	4.089	MON	8,235	73,470	12/01/2018	12/20/2066
36197A-ND-2	GNMA II POOL AY9388			4	1	459,823	100.8047	460,501	456,825	460,501	678				3.500	3.456	MON	1,332	11,992	02/26/2018	01/20/2047
36197K-5G-3	GNMA II POOL AZ7147			4	1	22,710	100.8054	22,780	22,598	22,780	71				3.500	3.470	MON	66	264	07/16/2018	07/20/2047
3617AN-3Q-7	GNMA II POOL BA9807			4	1	35,588	100.8048	35,699	35,414	35,699	111				3.500	3.470	MON	103	413	07/16/2018	07/20/2047
3617AQ-HV-4	GNMA II POOL BB0244			4	1	30,581	100.8051	30,676	30,431	30,676	95				3.500	3.470	MON	89	355	07/16/2018	07/20/2047
3617AQ-UG-2	GNMA II POOL BB0583			4	1	36,481	100.8043	36,595	36,303	36,595	113				3.500	3.470	MON	106	424	07/16/2018	07/20/2047
3617AQ-U5-6	GNMA II POOL BB0604			4	1	30,909	100.8063	31,005	30,757	31,005	96				3.500	3.470	MON	90	359	07/16/2018	07/20/2047
3617AT-YC-1	GNMA II POOL BB3407			4	1	28,450	100.8053	28,539	28,311	28,539	88				3.500	3.470	MON	83	330	07/16/2018	07/20/2047
3617AT-4T-7	GNMA II POOL BB3534			4	1	43,430	100.8029	43,565	43,218	43,565	135				3.500	3.470	MON	126	504	07/16/2018	08/20/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3617AU-KA-7	GNMA II POOL BB3889			4	1	34,058	100.8025	34,164	33,892	34,164	106				3.500	3.470	MON	99	395	07/16/2018	11/20/2047
3617B0-TG-0	GNMA II POOL BB8651			4	1	30,825	100.8020	30,920	30,674	30,920	96				3.500	3.470	MON	89	358	07/16/2018	08/20/2047
3617B8-LV-8	GNMA II POOL BC4840			4	1	30,459	100.8050	30,554	30,310	30,554	95				3.500	3.470	MON	88	354	07/16/2018	09/20/2047
3617BK-KP-5	GNMA II POOL BD3902			4	1	37,425	100.8378	37,553	37,241	37,553	128				3.500	3.471	MON	109	434	07/16/2018	01/20/2048
3617BM-C5-4	GNMA II POOL BD5492			4	1	27,826	100.8054	27,912	27,689	27,912	87				3.500	3.470	MON	81	323	07/16/2018	11/20/2047
3617G1-A7-3	GNMA II POOL BE6330			4	1	30,249	100.7888	30,411	30,173	30,411	163				3.500	3.490	MON	88	352	07/16/2018	01/20/2048
3617G1-HC-5	GNMA II POOL BE6527			4	1	38,869	100.7892	39,078	38,772	39,078	209				3.500	3.490	MON	113	452	07/16/2018	02/20/2048
3617G8-N4-1	GNMA II POOL BF2211			4	1	47,432	100.8369	47,595	47,200	47,595	162				3.500	3.471	MON	138	551	07/16/2018	02/20/2048
36179M-AY-6	GNMA II POOL MA0023			4	1	292,927	103.2188	284,757	275,877	284,757	(5,916)				4.000	3.442	MON	920	11,035	08/10/2017	04/20/2042
36179M-E4-8	GNMA II POOL MA0155			4	1	9,326	103.1846	9,040	8,761	9,040	(191)				4.000	3.451	MON	29	350	10/06/2015	06/20/2042
36179M-QQ-6	GNMA II POOL MA0463			4	1	8,069	103.1927	7,854	7,611	7,854	(163)				4.000	3.475	MON	25	304	12/15/2016	10/20/2042
36179M-SY-7	GNMA II POOL MA0535			4	1	12,945	103.1823	12,548	12,161	12,548	(261)				4.000	3.459	MON	41	486	10/06/2015	11/20/2042
36179N-BB-3	GNMA II POOL MA0934			4	1	612,716	101.3360	610,676	602,625	610,676	(1,779)				3.500	3.361	MON	1,758	16,523	03/01/2018	04/20/2043
36179N-DR-6	GNMA II POOL MA1012			4	1	264,610	101.3356	264,712	261,223	264,712	102				3.500	3.389	MON	762	6,857	03/01/2018	05/20/2043
36179N-JB-5	GNMA II POOL MA1158			4	1	79,054	103.1867	76,483	74,121	76,483	(1,590)				4.000	3.472	MON	247	2,965	08/22/2014	07/20/2043
36179N-LE-6	GNMA II POOL MA1225			4	1	617,652	103.1875	599,437	580,920	599,437	(12,458)				4.000	3.484	MON	1,936	23,237	12/15/2016	08/20/2043
36179N-Q5-0	GNMA II POOL MA1376			4	1	14,891,287	103.0625	14,393,176	13,965,483	14,393,176	(316,951)				4.000	3.455	MON	46,552	558,619	12/15/2016	10/20/2043
36179N-TE-8	GNMA II POOL MA1449			4	1	7,801	103.0657	7,598	7,372	7,598	(160)				4.000	3.404	MON	25	295	11/18/2015	11/20/2043
36179N-X6-0	GNMA II POOL MA1601			4	1	338,329	102.9999	329,409	319,815	329,409	(7,158)				4.000	3.506	MON	1,066	12,793	07/17/2017	01/20/2044
36179N-2J-6	GNMA II POOL MA1677			4	1	1,964,293	101.3047	1,948,813	1,923,715	1,948,813	(15,480)				3.500	3.321	MON	5,611	56,108	01/30/2018	02/20/2044
36179N-2N-7	GNMA II POOL MA1681			4	1	398,682	106.8814	385,953	361,104	385,953	(8,489)				5.500	4.638	MON	1,655	19,861	01/15/2015	02/20/2044
36179N-5W-4	GNMA II POOL MA1761			4	1	15,472	102.9668	15,028	14,595	15,028	(331)				4.000	2.687	MON	49	584	12/15/2016	03/20/2044
36179Q-DZ-1	GNMA II POOL MA1920			4	1	18,802	102.9715	18,262	17,735	18,262	(403)				4.000	3.501	MON	59	709	12/15/2016	05/20/2044
36179Q-D2-4	GNMA II POOL MA1921			4	1	230,974	104.5388	224,841	215,079	224,841	(4,159)				4.500	3.868	MON	807	9,678	05/25/2017	05/20/2044
36179Q-JV-4	GNMA II POOL MA2076			4	1	118,840	104.3711	114,301	109,514	114,301	(2,584)				5.000	4.289	MON	456	5,476	05/09/2016	07/20/2044
36179Q-L6-6	GNMA II POOL MA2149			4	1	186,886	102.9690	181,904	176,659	181,904	(4,009)				4.000	3.521	MON	589	7,066	07/17/2017	08/20/2044
36179Q-RZ-6	GNMA II POOL MA2304			4	1	15,843	102.9714	15,421	14,976	15,421	(331)				4.000	3.523	MON	50	599	07/17/2017	10/20/2044
36179Q-T5-0	GNMA II POOL MA2372			4	1	1,295,554	102.9687	1,262,787	1,226,379	1,262,787	(27,067)				4.000	3.545	MON	4,088	49,055	12/19/2016	11/20/2044
36179Q-YU-9	GNMA II POOL MA2523			4	1	768,075	104.1015	744,226	714,904	744,226	(15,611)				4.500	3.877	MON	2,681	32,171	06/07/2017	01/20/2045
36179Q-3L-3	GNMA II POOL MA2603			4	1	2,257,415	104.1016	2,189,356	2,103,096	2,189,356	(45,923)				4.500	3.891	MON	7,887	94,640	06/07/2017	02/20/2045
36179Q-6R-7	GNMA II POOL MA2680			4	1	120,515	104.5395	117,264	112,172	117,264	(2,169)				4.500	3.881	MON	421	5,048	06/07/2017	03/20/2045
36179R-BW-8	GNMA II POOL MA2753			4	1	1,013,895	98.8712	1,022,582	1,034,257	1,022,582	8,686				3.000	3.175	MON	2,586	23,271	02/28/2018	04/20/2045
36179R-BZ-1	GNMA II POOL MA2756			4	1	15,410	104.5388	14,994	14,343	14,994	(277)				4.500	3.882	MON	54	645	06/07/2017	04/20/2045
36179R-D7-1	GNMA II POOL MA2826			4	1	447,787	101.1170	452,789	447,787	452,789	5,003				3.500	3.510	MON	1,306	10,448	04/24/2018	05/20/2045
36179R-D8-9	GNMA II POOL MA2827			4	1	138,436	102.8748	134,157	130,408	134,157	(3,000)				4.000	3.501	MON	435	5,216	04/13/2017	05/20/2045
36179R-D9-7	GNMA II POOL MA2828			4	1	549,854	104.0704	532,621	511,789	532,621	(11,855)				4.500	3.884	MON	1,919	23,030	06/07/2017	05/20/2045
36179R-F8-7	GNMA II POOL MA2891			4	1	3,280,427	98.8711	3,299,591	3,337,265	3,299,591	19,163				3.000	3.152	MON	8,343	41,716	07/06/2018	06/20/2045
36179R-F9-5	GNMA II POOL MA2892			4	1	2,751,081	101.1172	2,830,914	2,799,637	2,830,914	79,833				3.500	3.664	MON	8,166	8,166	11/08/2018	06/20/2045
36179R-GA-1	GNMA II POOL MA2893			4	1	1,946,494	102.8125	1,885,737	1,834,152	1,885,737	(43,346)				4.000	3.528	MON	6,114	73,366	12/02/2015	06/20/2045
36179R-GB-9	GNMA II POOL MA2894			4	1	14,299	104.2555	13,891	13,324	13,891	(295)				4.500	3.898	MON	50	600	06/07/2017	06/20/2045
36179R-JF-7	GNMA II POOL MA2962			4	1	2,605,305	102.8125	2,517,424	2,448,559	2,517,424	(57,866)				4.000	3.507	MON	8,162	97,943	12/15/2016	07/20/2045
36179R-JG-5	GNMA II POOL MA2963			4	1	4,169,566	104.1016	4,037,165	3,878,102	4,037,165	(88,621)				4.500	3.874	MON	14,543	174,515	09/14/2017	07/20/2045
36179R-LQ-0	GNMA II POOL MA3035			4	1	5,134,055	102.8125	4,973,805	4,837,743	4,973,805	(108,282)				4.000	3.513	MON	16,126	193,510	04/13/2017	08/20/2045
36179R-LR-8	GNMA II POOL MA3036			4	1	5,301,491	104.0391	5,125,843	4,926,844	5,125,843	(115,666)				4.500	3.889	MON	18,476	221,708	09/14/2017	08/20/2045
36179R-NY-1	GNMA II POOL MA3107			4	1	6,232,728	104.0391	6,068,005	5,832,430	6,068,005	(136,926)				4.500	3.934	MON	21,872	262,459	02/24/2017	09/20/2045
36179R-QZ-5	GNMA II POOL MA3172			4	1	358,468	98.8086	361,195	365,550	361,195	2,727				3.000	3.168	MON	914	8,225	02/28/2018	10/20/2045
36179R-Q3-6	GNMA II POOL MA3174			4	1	640,642	102.8124	620,691	603,712	620,691	(13,513)				4.000	3.516	MON	2,012	24,148	04/13/2017	10/20/2045
36179R-Q4-4	GNMA II POOL MA3175			4	1	1,294,876	104.0391	1,253,954	1,205,272	1,253,954	(28,296)				4.500	3.889	MON	4,520	54,237	09/14/2017	10/20/2045
36179R-TB-5	GNMA II POOL MA3246			4	1	17,773	104.0443	17,211	16,542	17,211	(388)				4.500	3.899	MON	62	744	06/07/2017	11/20/2045
36179R-VD-8	GNMA II POOL MA3312			4	1	1,408,295	104.0391	1,371,512	1,318,266	1,371,512	(30,948)				4.500	3.949	MON	4,943	59,322	01/30/2017	12/20/2045
36179R-XE-4	GNMA II POOL MA3377			4	1	572,108	102.8124	555,910	540,703	555,910	(11,765)				4.000	3.546	MON	1,802	21,628	04/13/2017	01/20/2046
36179R-ZV-4	GNMA II POOL MA3456			4	1	625,500	104.0389	609,972	586,292	609,972	(13,764)				4.500	3.969	MON	2,199	26,383	01/11/2017	02/20/2046
36179R-4E-6	GNMA II POOL MA3521			4	1	3,957,711	100.8984	3,968,432	3,933,096	3,968,432	10,722				3.500	3.458	MON	11,472	93,652	11/08/2018	03/20/2046
36179R-4G-1	GNMA II POOL MA3523			4	1	2,102,175	104.2578	2,052,793	1,968,959	2,052,793	(33,765)				4.500	3.964	MON	7,384	88,603	02/14/2017	03/20/2046
36179R-7H-6	GNMA II POOL MA3596			4	1	3,301,885	98.7149	3,307,992	3,351,058	3,307,992	6,107				3.000	3.127	MON	8,378	75,491	03/20/2018	04/20/2046
36179R-7J-2	GNMA II POOL MA3597			4	1	9,819,764	100.8984	9,847,543	9,759,857	9,847,543	27,779				3.500	3.459	MON	28,466	227,730	04/06/2018	04/20/2046
36179R-7L-7	GNMA II POOL MA3599			4	1	1,374,371	104.0391	1,341,228	1,289,158	1,341,228	(30,265)				4.500	3.972	MON	4,834	58,012	01/17/2017	04/20/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179S-B7-1	GNMA II POOL MA3662			4	1	22,080	98.7137	22,255	22,545	22,255	175				3.000	3.176	MON	56	507	03/08/2018	05/20/2046
36179S-B8-9	GNMA II POOL MA3663			4	1	1,313,181	100.8984	1,312,823	1,301,133	1,312,823	(357)				3.500	3.433	MON	3,795	30,970	04/16/2018	05/20/2046
36179S-CA-3	GNMA II POOL MA3665			4	1	23,727	104.0978	22,990	22,085	22,990	(505)				4.500	3.901	MON	83	994	06/07/2017	05/20/2046
36179S-EG-8	GNMA II POOL MA3735			4	1	913,387	98.6523	918,588	931,137	918,588	5,201				3.000	3.163	MON	2,328	20,951	03/16/2018	06/20/2046
36179S-EH-6	GNMA II POOL MA3736			4	1	6,073,632	100.8984	6,088,828	6,034,611	6,088,828	15,196				3.500	3.456	MON	17,601	143,842	03/19/2018	06/20/2046
36179S-EK-9	GNMA II POOL MA3738			4	1	263,243	104.1017	255,069	245,019	255,069	(5,350)				4.500	3.903	MON	919	11,026	06/07/2017	06/20/2046
36179S-GK-7	GNMA II POOL MA3802			4	1	1,707,664	98.6524	1,716,283	1,739,728	1,716,283	8,619				3.000	3.158	MON	4,349	27,580	07/19/2018	07/20/2046
36179S-GL-5	GNMA II POOL MA3803			4	1	447,261	100.8672	447,435	443,588	447,435	173				3.500	3.442	MON	1,294	10,350	04/13/2018	07/20/2046
36179S-GN-1	GNMA II POOL MA3805			4	1	106,975	104.1017	103,653	99,569	103,653	(2,174)				4.500	3.905	MON	373	4,481	06/07/2017	07/20/2046
36179S-JS-7	GNMA II POOL MA3873			4	1	285,477	98.6525	288,159	292,095	288,159	2,682				3.000	3.192	MON	730	6,572	03/07/2018	08/20/2046
36179S-JV-0	GNMA II POOL MA3876			4	1	98,380	104.2579	95,469	91,570	95,469	(2,028)				4.500	3.906	MON	343	4,121	06/07/2017	08/20/2046
36179S-LR-6	GNMA II POOL MA3936			4	1	4,090,350	98.6524	4,113,008	4,169,194	4,113,008	22,658				3.000	3.160	MON	10,423	85,427	04/16/2018	09/20/2046
36179S-LS-4	GNMA II POOL MA3937			4	1	107,273	100.8668	107,635	106,710	107,635	362				3.500	3.467	MON	311	2,069	11/08/2018	09/20/2046
36179S-NU-7	GNMA II POOL MA4003			4	1	1,206,173	98.6524	1,218,330	1,234,973	1,218,330	12,157				3.000	3.199	MON	3,087	12,350	07/27/2018	10/20/2046
36179S-NX-1	GNMA II POOL MA4006			4	1	552,591	104.5390	542,775	519,208	542,775	(10,039)				4.500	3.986	MON	1,947	23,364	08/11/2017	10/20/2046
36179S-QV-2	GNMA II POOL MA4068			4	1	62,788	98.5889	63,368	64,275	63,368	580				3.000	3.195	MON	161	1,286	03/21/2018	11/20/2046
36179S-QW-0	GNMA II POOL MA4069			4	1	2,852,327	100.8672	2,913,942	2,888,890	2,913,942	61,615				3.500	3.618	MON	8,426		11/19/2018	11/20/2046
36179S-QY-6	GNMA II POOL MA4071			4	1	170,598	104.5390	167,666	160,386	167,666	(3,101)				4.500	3.992	MON	601	7,217	08/11/2017	11/20/2046
36179S-SP-3	GNMA II POOL MA4126			4	1	1,860,165	98.5899	1,878,021	1,904,882	1,878,021	17,856				3.000	3.199	MON	4,762	19,640	07/27/2018	12/20/2046
36179S-YU-5	GNMA II POOL MA4323			4	1	256,693	103.9453	256,327	246,598	256,327	(366)				4.500	4.173	MON	925	4,624	07/12/2018	03/20/2047
36179S-2R-7	GNMA II POOL MA4384			4	1	2,766,524	103.6641	2,749,636	2,652,448	2,749,636	(16,889)				4.500	4.154	MON	9,947	59,680	06/04/2018	04/20/2047
36179S-5N-3	GNMA II POOL MA4453			4	1	5,498,268	103.9141	5,488,777	5,282,035	5,488,777	(9,491)				4.500	4.171	MON	19,808	99,038	07/12/2018	05/20/2047
36179T-T9-6	GNMA II POOL MA5076			4	1	582,773	98.5273	591,164	600,000	591,164	8,391				3.000	3.239	MON	1,500		12/14/2018	03/20/2048
36179T-4Q-5	GNMA II POOL MA5331			4	1	14,482,732	103.5313	14,483,416	13,989,414	14,483,416	684				4.500	4.230	MON	52,460	134,792	09/17/2018	07/20/2048
36179T-7L-3	GNMA II POOL MA5399			4	1	34,391,932	103.5312	34,558,473	33,379,751	34,558,473	166,541				4.500	4.268	MON	125,174	217,890	10/16/2018	08/20/2048
36179U-CA-8	GNMA II POOL MA5465			4	1	491,557	100.7423	498,918	495,242	498,918	7,361				3.500	3.571	MON	1,444	4,333	09/24/2018	09/20/2048
36179U-CC-4	GNMA II POOL MA5467			4	1	442,009	103.5392	445,878	430,637	445,878	3,869				4.500	4.302	MON	1,615	1,615	10/10/2018	09/20/2048
36179U-D9-0	GNMA II POOL MA5528			4	1	1,506,825	102.5156	1,531,045	1,493,475	1,531,045	24,220				4.000	3.943	MON	4,978	9,957	10/23/2018	10/20/2048
36179U-EA-6	GNMA II POOL MA5529			4	1	23,599,003	103.5391	23,732,260	22,921,069	23,732,260	133,257				4.500	4.274	MON	85,954	41,091	12/06/2018	10/20/2048
36179U-EB-4	GNMA II POOL MA5530			4	1	9,153,553	104.1836	9,134,419	8,767,618	9,134,419	(19,133)				5.000	4.656	MON	36,532	58,114	12/04/2018	10/20/2048
36179U-GD-8	GNMA II POOL MA5596			4	1	28,753,420	103.5391	28,934,002	27,945,011	28,934,002	180,581				4.500	4.282	MON	104,794	52,397	12/03/2018	11/20/2048
36179U-GE-6	GNMA II POOL MA5597			4	1	19,771,167	104.1836	19,770,438	18,976,537	19,770,438	(729)				5.000	4.673	MON	72,402	37,432	12/04/2018	11/20/2048
36179U-H5-4	GNMA II POOL MA5652			4	1	16,526,855	103.5391	16,566,250	16,000,000	16,566,250	39,394				4.500	4.250	MON	60,000		12/06/2018	12/20/2048
36179U-H6-2	GNMA II POOL MA5653			4	1	10,445,313	104.2148	10,421,484	10,000,000	10,421,484	(23,829)				5.000	4.652	MON	41,667		12/12/2018	12/20/2048
36202D-5C-1	GNMA POOL 003543			4	1	18,407	105.2158	17,409	16,546	17,409	(582)				5.000	3.658	MON	69	827	05/02/2016	04/20/2034
36202E-BT-5	GNMA POOL 003650			4	1	14,789	104.2900	14,124	13,543	14,124	(253)				4.500	3.441	MON	51	609	05/02/2016	12/20/2034
36202E-EV-7	GNMA POOL 003748			4	1	162,042	107.0249	156,677	146,393	156,677	(4,239)				5.500	4.430	MON	671	8,051	11/27/2012	08/20/2035
36202E-FP-9	GNMA POOL 003774			4	1	516,377	106.7797	498,135	466,507	498,135	(14,727)				5.500	4.437	MON	2,138	25,658	11/27/2012	10/20/2035
36202E-GN-3	GNMA POOL 003805			4	1	21,598	105.4393	20,412	19,359	20,412	(666)				5.000	3.731	MON	81	968	05/02/2016	01/20/2036
36202E-G4-5	GNMA POOL 003819			4	1	15,252	106.8271	14,427	13,505	14,427	(427)				5.500	4.071	MON	62	743	05/02/2016	02/20/2036
36202E-KW-8	GNMA POOL 003909			4	1	16,057	106.9319	15,210	14,224	15,210	(453)				5.500	4.117	MON	65	782	05/02/2016	10/20/2036
36202E-SA-8	GNMA POOL 004113			4	1	1,007,562	105.7095	981,790	928,762	981,790	(32,411)				5.000	4.217	MON	3,870	46,438	05/16/2013	04/20/2038
36202E-VQ-9	GNMA POOL 004223			4	1	209,955	113.3910	211,252	186,304	211,252	(4,210)				6.500	6.500	MON	1,009	12,110	08/23/2011	08/20/2038
36202E-WF-2	GNMA POOL 004246			4	1	34,419	113.4094	34,794	30,680	34,794	(693)				6.500	7.125	MON	166	1,994	09/16/2011	09/20/2038
36202E-W6-2	GNMA POOL 004269			4	1	89,078	113.4371	89,596	78,983	89,596	(1,796)				6.500	6.500	MON	428	5,134	08/31/2011	10/20/2038
36202E-XV-6	GNMA POOL 004292			4	1	45,429	113.4193	45,928	40,494	45,928	(686)				6.500	7.250	MON	219	2,632	09/16/2011	11/20/2038
36202E-2B-4	GNMA POOL 004370			4	1	99,123	107.3212	95,723	89,193	95,723	(2,502)				5.500	4.521	MON	409	4,906	05/25/2012	02/20/2039
36202E-4F-3	GNMA POOL 004422M			4	1	6,834	103.2524	6,635	6,426	6,635	(138)				4.000	3.359	MON	21	257	08/11/2017	04/20/2039
36202E-6D-6	GNMA POOL 004468			4	1	127,254	104.7576	122,008	116,467	122,008	(3,171)				4.500	3.633	MON	437	5,241	04/30/2015	06/20/2039
36202F-B4-7	GNMA POOL 004559			4	1	781,192	105.7460	740,879	700,621	740,879	(21,539)				5.000	1.911	MON	2,919	35,031	08/09/2016	10/20/2039
36202F-DB-9	GNMA POOL 004598			4	1	403,011	104.7577	385,853	368,329	385,853	(10,028)				4.500	3.639	MON	1,381	16,575	09/09/2015	12/20/2039
36202F-DW-3	GNMA POOL 004617			4	1	133,527	104.7580	128,514	122,677	128,514	(3,254)				4.500	3.684	MON	460	5,521	09/09/2015	01/20/2040
36202F-DX-1	GNMA POOL 004618			4	1	1,305,955	106.1094	1,242,991	1,171,424	1,242,991	(31,756)				5.000	3.949	MON	4,881	58,571	03/09/2015	01/20/2040
36202F-EH-5	GNMA POOL 004636			4	1	184,047	104.7575	176,595	168,575	176,595	(4,590)				4.500	3.661	MON	632	7,586	09/09/2015	02/20/2040
36202F-EJ-1	GNMA POOL 004637			4	1	143,878	105.7460	137,750	130,265	137,750	(4,005)				5.000	4.107	MON	543	6,513	11/27/2012	02/20/2040
36202F-GD-2	GNMA POOL 004696			4	1	431,139	104.9374	424,606	404,628	424,606	(10,290)				4.500	3.921	MON	1,517	18,208	09/09/2015	05/20/2040
36202F-GH-3	GNMA POOL 004700			4	1	27,823	112.6653	27,941	24,800	27,941	(743)				6.500	5.441	MON	134	1,612	09/16/2011	05/20/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202F-GW-0	GNMA POOL 004713			4	1	857,651	104.9375	823,797	785,036	823,797	(19,963)				4.500	3.684	MON	2,944	35,327	10/23/2014	06/20/2040
36202F-JQ-0	GNMA POOL 004771			4	1	254,364	104.7574	244,815	233,697	244,815	(6,363)				4.500	3.699	MON	876	10,516	09/09/2015	08/20/2040
36202F-JR-8	GNMA POOL 004772			4	1	327,672	105.8907	314,146	296,670	314,146	(6,849)				5.000	4.119	MON	1,236	14,833	11/27/2012	08/20/2040
36202F-KM-7	GNMA POOL 004800			4	1	26,356	103.3541	25,514	24,686	25,514	(579)				4.000	3.417	MON	82	988	08/19/2014	09/20/2040
36202F-KP-0	GNMA POOL 004802			4	1	41,599	105.8902	39,766	37,554	39,766	(1,100)				5.000	4.096	MON	156	1,878	11/27/2012	09/20/2040
36202F-LN-4	GNMA POOL 004833			4	1	327,752	103.2816	318,919	308,786	318,919	(7,297)				4.000	3.434	MON	1,029	12,351	12/02/2016	10/20/2040
36202F-LP-9	GNMA POOL 004834			4	1	573,814	104.9373	551,325	525,385	551,325	(13,360)				4.500	3.716	MON	1,970	23,642	04/17/2015	10/20/2040
36202F-MA-1	GNMA POOL 004853			4	1	858,878	103.2812	830,950	804,551	830,950	(19,014)				4.000	3.383	MON	2,682	32,182	10/28/2016	11/20/2040
36202F-MC-7	GNMA POOL 004855			4	1	215,223	105.8909	206,339	194,860	206,339	(5,709)				5.000	4.127	MON	812	9,743	11/27/2012	11/20/2040
36202F-M7-8	GNMA POOL 004882			4	1	732,897	103.2812	709,196	686,665	709,196	(16,228)				4.000	3.422	MON	2,289	27,467	08/19/2014	12/20/2040
36202F-PF-7	GNMA POOL 004922			4	1	549,570	103.2813	532,188	515,280	532,188	(12,459)				4.000	3.430	MON	1,718	20,611	08/19/2014	01/20/2041
36202F-P6-7	GNMA POOL 004945			4	1	30,022	103.2485	29,177	28,259	29,177	(692)				4.000	2.236	MON	94	1,130	12/15/2016	02/20/2041
36202F-VG-8	GNMA POOL 005115			4	1	426,290	104.6641	408,367	390,169	408,367	(7,057)				4.500	2.329	MON	1,463	17,557	04/17/2015	07/20/2041
36202F-V9-4	GNMA POOL 005140			4	1	353,720	104.6641	336,945	321,930	336,945	(5,822)				4.500	3.705	MON	1,207	14,487	12/05/2012	08/20/2041
36202F-XC-5	GNMA POOL 005175			4	1	473,393	104.6642	453,489	433,280	453,489	(7,836)				4.500	3.695	MON	1,625	19,498	04/17/2015	09/20/2041
36202F-X8-4	GNMA POOL 005203			4	1	2,158	103.2924	2,102	2,035	2,102	(43)				4.000	3.457	MON	7	81	12/15/2016	10/20/2041
36202F-Y6-7	GNMA POOL 005233			4	1	27,446	103.2485	26,730	25,889	26,730	(547)				4.000	3.458	MON	86	1,036	12/15/2016	11/20/2041
36202F-2M-7	GNMA POOL 005280			4	1	2,274	103.2168	2,214	2,145	2,214	(46)				4.000	7.125	MON	7	86	12/15/2016	01/20/2042
36202K-DX-0	GNMA POOL 008218			4	1	14,278	100.9441	14,327	14,193	14,327	(33)				3.625	3.551	MON	43	432	03/06/2006	06/20/2023
36202K-D9-3	GNMA POOL 008228			4	1	7,719	100.9384	7,745	7,673	7,745	(14)				3.750	3.677	MON	24	224	03/06/2006	07/20/2023
36202K-E8-4	GNMA POOL 008259			4	1	7,087	100.9652	7,113	7,045	7,113	(13)				3.750	3.677	MON	22	206	03/06/2006	08/20/2023
36202K-FV-2	GNMA POOL 008280			4	1	17,606	100.9827	17,674	17,502	17,674	(31)				3.750	3.677	MON	55	510	03/06/2006	09/20/2023
36202K-KG-9	GNMA POOL 008395			4	1	5,961	101.1644	5,995	5,926	5,995	(13)				3.375	3.305	MON	17	180	03/06/2006	03/20/2024
36202K-KL-8	GNMA POOL 008399			4	1	33,833	101.1328	34,014	33,633	34,014	(66)				3.625	3.554	MON	102	1,023	03/06/2006	04/20/2024
36202K-KV-6	GNMA POOL 008408			4	1	18,216	101.9163	18,455	18,108	18,455	106				3.625	3.554	MON	55	551	03/06/2006	04/20/2024
36202K-LA-1	GNMA POOL 008421			4	1	6,288	101.9357	6,372	6,251	6,372	35				3.625	3.555	MON	19	180	03/06/2006	05/20/2024
36202K-L2-9	GNMA POOL 008445			4	1	14,738	101.1672	14,822	14,651	14,822	(28)				3.625	3.556	MON	44	446	03/06/2006	06/20/2024
36202K-L4-5	GNMA POOL 008447			4	1	27,792	101.1691	27,951	27,628	27,951	(54)				3.625	3.557	MON	83	840	03/06/2006	06/20/2024
36202K-L6-0	GNMA POOL 008449			4	1	9,223	101.1561	9,275	9,169	9,275	(15)				3.625	3.558	MON	28	279	03/06/2006	06/20/2024
36202K-MD-4	GNMA POOL 008456			4	1	14,763	101.1652	14,846	14,675	14,846	(24)				3.750	3.683	MON	46	428	03/06/2006	07/20/2024
36202K-MP-7	GNMA POOL 008466			4	1	17,986	101.1633	18,088	17,880	18,088	(29)				3.750	3.686	MON	56	522	03/06/2006	07/20/2024
36202K-M7-7	GNMA POOL 008482			4	1	30,387	101.1852	30,565	30,207	30,565	(49)				3.750	3.685	MON	94	881	03/06/2006	08/20/2024
36202K-M9-3	GNMA POOL 008484			4	1	14,181	101.1846	14,264	14,097	14,264	(23)				3.750	3.686	MON	44	411	03/06/2006	08/20/2024
36202K-NT-8	GNMA POOL 008502			4	1	5,371	101.1987	5,403	5,339	5,403	(9)				3.750	3.684	MON	17	140	03/06/2006	09/20/2024
36202K-NU-5	GNMA POOL 008503			4	1	8,075	101.1958	8,124	8,028	8,124	(10)				3.750	3.686	MON	25	234	03/06/2006	09/20/2024
36202K-P8-2	GNMA POOL 008547			4	1	18,645	101.5592	18,824	18,535	18,824	(12)				3.125	3.060	MON	48	566	03/06/2006	11/20/2024
36202K-QS-7	GNMA POOL 008565			4	1	6,932	101.5673	6,999	6,891	6,999	(4)				3.125	3.061	MON	18	210	03/06/2006	12/20/2024
36202K-QU-2	GNMA POOL 008567			4	1	12,105	101.5789	12,224	12,034	12,224	(13)				3.125	3.062	MON	31	370	03/06/2006	12/20/2024
36202K-Q9-9	GNMA POOL 008580			4	1	12,480	101.3380	12,573	12,407	12,573	(27)				3.375	3.312	MON	35	377	03/06/2006	01/20/2025
36202K-RQ-0	GNMA POOL 008595			4	1	7,005	101.3498	7,058	6,964	7,058	(15)				3.375	3.312	MON	20	212	03/06/2006	02/20/2025
36202K-SU-0	GNMA POOL 008631			4	1	26,519	101.3542	26,719	26,362	26,719	(48)				3.625	3.562	MON	80	802	03/06/2006	05/20/2025
36202K-TU-9	GNMA POOL 008663			4	1	21,079	101.3648	21,241	20,955	21,241	(32)				3.750	3.690	MON	65	611	03/06/2006	07/20/2025
36202K-YL-3	GNMA POOL 008815			4	1	9,384	101.5973	9,477	9,328	9,477	(15)				3.375	3.313	MON	26	284	03/06/2006	02/20/2026
36202K-3W-3	GNMA POOL 008913			4	1	525	101.5326	530	522	530	(1)				3.750	3.692	MON	2	14	03/06/2006	07/20/2026
36225C-A9-7	GNMA POOL 080031			4	1	13,637	101.7114	13,788	13,556	13,788	(27)				3.375	3.318	MON	38	412	03/06/2006	01/20/2027
36225C-BA-3	GNMA POOL 080032			4	1	11,640	101.7630	11,775	11,571	11,775	(17)				3.375	3.319	MON	33	352	03/06/2006	01/20/2027
36225C-BN-5	GNMA POOL 080044			4	1	10,109	101.7216	10,222	10,049	10,222	(26)				3.375	3.316	MON	28	306	03/06/2006	02/20/2027
36225C-B5-4	GNMA POOL 080059			4	1	35,394	101.7451	35,799	35,185	35,799	(41)				3.625	3.567	MON	106	1,070	03/06/2006	04/20/2027
36225C-B6-2	GNMA POOL 080060			4	1	40,779	101.6922	41,225	40,539	41,225	(68)				3.625	3.567	MON	122	1,233	03/06/2006	04/20/2027
36225C-CG-9	GNMA POOL 080070			4	1	6,961	101.7052	7,038	6,920	7,038	(12)				3.625	3.567	MON	21	199	03/06/2006	05/20/2027
36225C-CU-8	GNMA POOL 080082			4	1	10,615	101.7817	10,740	10,552	10,740	(12)				3.625	3.567	MON	32	321	03/06/2006	06/20/2027
36225C-EF-9	GNMA POOL 080133			4	1	3,828	102.1288	3,886	3,805	3,886					3.125	3.067	MON	10	108	03/06/2006	11/20/2027
36225C-EP-7	GNMA POOL 080141			4	1	11,864	102.1452	12,047	11,794	12,047	(8)				3.125	3.068	MON	31	360	03/06/2006	12/20/2027
36225C-E4-4	GNMA POOL 080154			4	1	27,105	101.8631	27,447	26,945	27,447	(72)				3.375	3.320	MON	76	820	03/06/2006	01/20/2028
36225C-FJ-0	GNMA POOL 080168			4	1	9,171	101.8756	9,288	9,117	9,288	(24)				3.375	3.319	MON	26	277	03/06/2006	02/20/2028
36225C-FU-5	GNMA POOL 080178			4	1	9,250	101.8815	9,368	9,195	9,368	(18)				3.375	3.320	MON	26	280	03/06/2006	03/20/2028
36225C-KJ-4	GNMA POOL 080296			4	1	42,456	101.9927	43,046	42,205	43,046	(56)				3.750	3.699	MON	132	1,231	03/06/2006	07/20/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36225C-KX-3	GNMA POOL 080309			4	1	26,291	102.0011	26,659	26,136	26,659	(35)				3.750	3.700	MON	82	762	03/06/2006	08/20/2029
36225C-K7-0	GNMA POOL 080317			4	1	5,043	102.0144	5,115	5,014	5,115	(7)				3.750	3.700	MON	16	132	03/06/2006	09/20/2029
36225C-LK-0	GNMA POOL 080329			4	1	14,353	102.4178	14,614	14,269	14,614	5				3.125	3.075	MON	37	435	03/06/2006	10/20/2029
36225C-LM-6	GNMA POOL 080331			4	1	7,937	102.4208	8,081	7,890	8,081	3				3.125	3.076	MON	21	241	03/06/2006	10/20/2029
36225C-L2-0	GNMA POOL 080344			4	1	10,677	102.4308	10,872	10,614	10,872	4				3.125	3.075	MON	28	324	03/06/2006	11/20/2029
36225C-L4-6	GNMA POOL 080346			4	1	18,699	102.4315	19,041	18,589	19,041	7				3.125	3.076	MON	48	567	03/06/2006	11/20/2029
36225C-MC-7	GNMA POOL 080354			4	1	5,385	102.4281	5,484	5,354	5,484	2				3.125	3.075	MON	14	152	03/06/2006	12/20/2029
36225C-ME-3	GNMA POOL 080356			4	1	828	102.5516	844	823	844					3.125	3.076	MON	2	23	03/06/2006	12/20/2029
36225C-MN-3	GNMA POOL 080364			4	1	8,950	102.1356	9,087	8,897	9,087	(17)				3.375	3.326	MON	25	271	03/06/2006	01/20/2030
36225C-M2-9	GNMA POOL 080376			4	1	3,612	102.0891	3,665	3,590	3,665	(10)				3.375	3.327	MON	10	88	03/06/2006	02/20/2030
36225C-NB-8	GNMA POOL 080385			4	1	25,072	102.2268	25,479	24,924	25,479	(50)				3.375	3.327	MON	70	758	03/06/2006	03/20/2030
36225C-NK-8	GNMA POOL 080393			4	1	6,248	102.1092	6,342	6,211	6,342	(10)				3.625	3.576	MON	19	179	03/06/2006	04/20/2030
36225C-NM-4	GNMA POOL 080395			4	1	20,592	102.1054	20,902	20,471	20,902	(33)				3.625	3.577	MON	62	623	03/06/2006	04/20/2030
36225C-NY-8	GNMA POOL 080406			4	1	3,466	102.1184	3,519	3,446	3,519	(9)				3.625	3.576	MON	10	88	03/06/2006	05/20/2030
36225C-N2-8	GNMA POOL 080408			4	1	34,811	102.1124	35,337	34,606	35,337	(58)				3.625	3.577	MON	105	1,053	03/06/2006	05/20/2030
36225C-N3-6	GNMA POOL 080409			4	1	32,319	102.1134	32,808	32,129	32,808	(51)				3.625	3.578	MON	97	977	03/06/2006	05/20/2030
36225C-N7-7	GNMA POOL 080413			4	1	7,109	102.0376	7,211	7,067	7,211	(23)				3.625	3.576	MON	21	203	03/06/2006	06/20/2030
36225C-PN-0	GNMA POOL 080428			4	1	67,418	102.1113	68,435	67,020	68,435	(88)				3.750	3.706	MON	209	1,955	03/06/2006	07/20/2030
36225C-QH-2	GNMA POOL 080455			4	1	11,056	102.2202	11,234	10,990	11,234	(5)				3.750	3.707	MON	34	321	03/06/2006	09/20/2030
36225C-QN-9	GNMA POOL 080460			4	1	18,416	102.3816	18,743	18,307	18,743	(23)				3.125	3.077	MON	48	559	03/06/2006	10/20/2030
36225C-4B-9	GNMA POOL 080817			4	1	67,038	102.5117	66,608	64,976	66,608	(118)				3.375	2.985	MON	183	1,976	05/02/2016	01/20/2034
36225D-G2-4	GNMA POOL 081116			4	1	198,277	102.9501	199,818	194,092	199,818	171				3.125	2.965	MON	505	5,924	10/20/2004	10/20/2034
36225D-VD-3	GNMA POOL 081511			4	1	162,204	103.0318	169,204	164,225	169,204	157				3.125	3.230	MON	428	5,012	11/22/2005	10/20/2035
36224N-NR-0	GNMA POOL 333500			4	1	1,236	101.5067	1,280	1,261	1,280	(28)				6.000	6.282	MON	6	76	05/01/2001	12/15/2023
36224R-KH-6	GNMA POOL 336096			4	1	10,593	104.6905	11,316	10,809	11,316	(264)				6.000	6.282	MON	54	649	05/01/2001	11/15/2023
36203A-PK-6	GNMA POOL 343426			4	1	3,959	104.9752	4,241	4,040	4,241	(111)				6.000	6.281	MON	20	242	05/01/2001	02/15/2024
36203B-XB-5	GNMA POOL 344574			4	1	8,538	105.5785	9,198	8,712	9,198	(234)				6.000	6.282	MON	44	523	05/01/2001	11/15/2023
36203C-ZQ-8	GNMA POOL 345551			4	1	603	103.4146	636	615	636	(21)				6.000	6.281	MON	3	37	05/01/2001	02/15/2024
36203D-JH-4	GNMA POOL 345964			4	1	259	106.5844	259	243	259	(7)				7.000	6.078	MON	1	17	03/27/2014	11/15/2023
36203E-PD-4	GNMA POOL 347020			4	1	574	104.8733	538	513	538	(13)				6.000	3.648	MON	3	31	07/16/2013	01/15/2024
36203L-BS-0	GNMA POOL 352049			4	1	421	106.5990	420	394	420	(14)				7.000	6.078	MON	2	28	03/27/2014	10/15/2023
36203N-6K-9	GNMA POOL 354674			4	1	666	106.2600	662	623	662	(17)				7.000	6.078	MON	4	43	03/27/2014	10/15/2023
36203P-AK-9	GNMA POOL 354710			4	1	5,349	104.9652	5,729	5,458	5,729	(134)				6.000	6.282	MON	27	328	05/01/2001	12/15/2023
36203P-BU-6	GNMA POOL 354751			4	1	421	105.1163	452	430	452	(11)				6.000	6.281	MON	2	26	05/01/2001	02/15/2024
36203P-DH-3	GNMA POOL 354804			4	1	468	105.4393	504	478	504	(8)				6.000	6.280	MON	2	29	05/01/2001	04/15/2024
36203Q-H3-8	GNMA POOL 355850			4	1	1,248	105.4945	1,344	1,274	1,344	(22)				6.000	6.281	MON	6	76	05/01/2001	01/15/2024
36203R-Z3-6	GNMA POOL 357262			4	1	96	106.5934	97	91	97	(3)				7.500	6.709	MON	1	7	03/05/2007	09/15/2023
36203T-HC-2	GNMA POOL 358527			4	1	10,167	105.7349	10,970	10,375	10,970	(281)				6.000	6.281	MON	52	622	05/01/2001	01/15/2024
36203T-VS-1	GNMA POOL 358925			4	1	6,438	105.0533	6,902	6,570	6,902	(181)				6.000	6.282	MON	33	394	05/01/2001	11/15/2023
36203V-DW-7	GNMA POOL 360217			4	1	4,013	105.1282	4,305	4,095	4,305	(101)				6.000	6.281	MON	20	246	05/01/2001	01/15/2024
36203V-LX-6	GNMA POOL 360442			4	1	6,547	105.2238	7,030	6,681	7,030	(166)				6.000	6.282	MON	33	401	05/01/2001	11/15/2023
36203W-NF-1	GNMA POOL 361390			4	1	1,114	104.9252	1,193	1,137	1,193	(30)				6.000	6.282	MON	6	68	05/01/2001	12/15/2023
36203X-PU-4	GNMA POOL 362335			4	1	2,076	105.3327	2,232	2,119	2,232	(57)				6.000	6.282	MON	11	127	05/01/2001	11/15/2023
36203Y-JK-1	GNMA POOL 363066			4	1	698	106.4319	695	653	695	(21)				7.000	6.070	MON	4	46	03/27/2014	08/15/2023
36204A-U7-8	GNMA POOL 364306			4	1	3,259	104.2093	3,466	3,326	3,466	(87)				6.000	6.282	MON	17	199	05/01/2001	11/15/2023
36204B-6E-8	GNMA POOL 365469			4	1	3,439	108.3258	3,617	3,339	3,617	(115)				7.000	6.730	MON	19	234	01/07/2002	10/15/2025
36204C-J4-4	GNMA POOL 365783			4	1	5,222	105.6682	5,630	5,328	5,630	(144)				6.000	6.282	MON	27	320	05/01/2001	12/15/2023
36204C-NW-7	GNMA POOL 365905			4	1	1,743	102.5295	1,824	1,779	1,824	(44)				6.000	6.282	MON	9	107	05/01/2001	12/15/2023
36204C-QK-0	GNMA POOL 365958			4	1	130	103.7594	138	133	138	(4)				6.000	6.280	MON	1	8	05/01/2001	11/15/2023
36204C-6Y-2	GNMA POOL 366387			4	1	4,307	105.6655	4,644	4,395	4,644	(65)				6.000	6.282	MON	22	264	05/01/2001	12/15/2023
36204D-HG-7	GNMA POOL 366631			4	1	326	104.8048	349	333	349	(8)				6.000	6.281	MON	2	20	05/01/2001	11/15/2023
36204D-HT-9	GNMA POOL 366642			4	1	583	104.7059	623	595	623	(13)				6.000	6.281	MON	3	36	05/01/2001	12/15/2023
36204D-K8-1	GNMA POOL 366719			4	1	2,915	105.2455	3,130	2,974	3,130	(71)				6.000	6.281	MON	15	178	05/01/2001	02/15/2024
36204D-LL-1	GNMA POOL 366731			4	1	5,728	106.4568	5,342	5,018	5,342	(152)				7.000	3.377	MON	29	351	05/02/2016	02/15/2024
36204F-3X-0	GNMA POOL 369014			4	1	3,460	105.0411	3,709	3,531	3,709	(91)				6.000	6.282	MON	18	212	05/01/2001	12/15/2023
36204G-FJ-6	GNMA POOL 369269			4	1	2,810	105.4742	3,025	2,868	3,025	(77)				6.000	6.281	MON	14	172	05/01/2001	01/15/2024
36204G-Y2-2	GNMA POOL 369829			4	1	5,439	105.4054	5,850	5,550	5,850	(138)				6.000	6.282	MON	28	333	05/01/2001	12/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36204H-GE-4	GNMA POOL 370197			4	1	3,196	105.6731	3,446	3,261	3,446	(48)				6.000	6.282	MON	16	196	05/01/2001	12/15/2023
36204H-KD-1	GNMA POOL 370292			4	1	3,607	105.5978	3,886	3,680	3,886	(99)				6.000	6.282	MON	18	221	05/01/2001	11/15/2023
36204H-KE-9	GNMA POOL 370293			4	1	3,481	105.1239	3,734	3,552	3,734	(104)				6.000	6.282	MON	18	213	05/01/2001	11/15/2023
36204H-KP-4	GNMA POOL 370302			4	1	16,684	105.5804	17,974	17,024	17,974	(458)				6.000	6.281	MON	85	1,022	05/01/2001	01/15/2024
36204J-D4-5	GNMA POOL 371023			4	1	1,454	104.9865	1,558	1,484	1,558	(25)				6.000	6.281	MON	7	89	05/01/2001	01/15/2024
36204J-WA-0	GNMA POOL 371541			4	1	7,342	103.9509	7,788	7,492	7,788	(194)				6.000	6.282	MON	37	450	05/01/2001	11/15/2023
36204K-DV-2	GNMA POOL 371916			4	1	976	105.3266	1,048	995	1,048	(25)				6.000	6.281	MON	5	60	05/01/2001	02/15/2024
36204K-DZ-3	GNMA POOL 371920			4	1	1,049	105.7944	1,132	1,070	1,132	(29)				6.000	6.280	MON	5	64	05/01/2001	02/15/2024
36204L-JX-0	GNMA POOL 372978			4	1	8,176	105.5735	8,808	8,343	8,808	(224)				6.000	6.281	MON	42	501	05/01/2001	01/15/2024
36204N-EJ-2	GNMA POOL 374637			4	1	4,875	104.9658	5,221	4,974	5,221	(132)				6.000	6.282	MON	25	298	05/01/2001	11/15/2023
36204N-J8-1	GNMA POOL 374787			4	1	10,931	105.0475	11,717	11,154	11,717	(297)				6.000	6.282	MON	56	669	05/01/2001	12/15/2023
36204N-U4-7	GNMA POOL 375103			4	1	5,822	105.6734	6,277	5,940	6,277	(160)				6.000	6.279	MON	30	356	05/01/2001	04/15/2024
36204P-JB-9	GNMA POOL 375658			4	1	28,003	105.7358	30,214	28,575	30,214	(773)				6.000	6.282	MON	143	1,714	05/01/2001	12/15/2023
36204P-P6-3	GNMA POOL 375845			4	1	2,708	105.7184	2,921	2,763	2,921	(75)				6.000	6.282	MON	14	166	05/01/2001	12/15/2023
36204P-QB-1	GNMA POOL 375850			4	1	109	106.3063	118	111	118	(2)				6.000	6.283	MON	1	7	05/01/2001	01/15/2024
36204P-S8-6	GNMA POOL 375943			4	1	2,194	105.7168	2,367	2,239	2,367	(42)				6.000	6.282	MON	11	134	05/01/2001	12/15/2023
36204Q-YW-4	GNMA POOL 377025			4	1	6,182	105.6595	6,665	6,308	6,665	(170)				6.000	6.282	MON	32	378	05/01/2001	11/15/2023
36204S-MN-3	GNMA POOL 378465			4	1	5,664	104.6029	6,045	5,779	6,045	(152)				6.000	6.281	MON	29	347	05/01/2001	01/15/2024
36204S-VX-1	GNMA POOL 378730			4	1	39,889	104.6950	42,614	40,703	42,614	(1,191)				6.000	6.282	MON	204	2,442	05/01/2001	12/15/2023
36204T-NG-5	GNMA POOL 379391			4	1	6,622	105.5794	7,134	6,757	7,134	(188)				6.000	6.281	MON	34	405	05/01/2001	01/15/2024
36204V-4R-7	GNMA POOL 381632			4	1	3,834	103.9622	4,067	3,912	4,067	(105)				6.000	6.281	MON	20	235	05/01/2001	01/15/2024
36204W-NF-0	GNMA POOL 382090			4	1	3,676	104.3188	3,913	3,751	3,913	(98)				6.000	6.281	MON	19	225	05/01/2001	01/15/2024
36204Y-JN-4	GNMA POOL 383769			4	1	8,297	104.5122	8,848	8,466	8,848	(222)				6.000	6.281	MON	42	508	05/01/2001	01/15/2024
36205A-N7-5	GNMA POOL 384814			4	1	4,411	112.2843	4,424	3,940	4,424	(92)				6.000	4.725	MON	20	236	07/16/2013	08/15/2034
36205B-YY-2	GNMA POOL 386027			4	1	3,873	105.9717	4,188	3,952	4,188	(30)				6.000	6.279	MON	20	237	05/01/2001	05/15/2024
36205E-K4-7	GNMA POOL 388315			4	1	82	101.1905	85	84	85	(2)				6.000	6.279	MON		5	05/01/2001	01/15/2024
36205M-2K-3	GNMA POOL 395078			4	1	13,441	105.9059	14,525	13,715	14,525	(373)				6.000	6.279	MON	69	823	05/01/2001	04/15/2024
36205T-BK-8	GNMA POOL 399742			4	1	11,962	107.9049	12,531	11,613	12,531	(436)				7.000	6.728	MON	68	813	01/07/2002	08/15/2025
36206G-JQ-4	GNMA POOL 410771			4	1	693	109.6726	737	672	737	(24)				7.000	6.729	MON	4	47	01/07/2002	09/15/2025
36206R-F5-0	GNMA POOL 418788			4	1	5,483	107.5695	5,727	5,324	5,727	(186)				7.000	6.730	MON	31	373	01/07/2002	10/15/2025
36206W-K3-8	GNMA POOL 423414			4	1	1,083	107.3264	1,128	1,051	1,128	(35)				7.000	6.732	MON	6	74	01/07/2002	12/15/2025
36207S-3S-0	GNMA POOL 441009			4	1	77	112.3288	82	73	82	(2)				8.000	7.226	MON		5	03/05/2007	11/15/2026
36208P-YX-0	GNMA POOL 457126			4	1	364	109.5385	356	325	356	(9)				6.000	4.347	MON	2	20	07/16/2013	02/15/2029
36208V-3F-0	GNMA POOL 462598			4	1	117	107.6923	112	104	112	(4)				6.000	4.258	MON	1	6	07/16/2013	03/15/2028
36209A-UQ-1	GNMA POOL 465991			4	1	1,605	109.0159	1,717	1,575	1,717	(46)				6.500	6.314	MON	9	102	08/30/2007	03/15/2028
36209N-4V-1	GNMA POOL 477036			4	1	633	117.2007	695	593	695	(21)				8.000	7.338	MON	4	47	03/05/2007	04/15/2030
36210A-RT-6	GNMA POOL 486598			4	1	2,360	110.4104	2,556	2,315	2,556	(69)				6.500	6.320	MON	13	151	08/30/2007	10/15/2028
36210B-UM-5	GNMA POOL 487588			4	1	10,235	108.9944	9,961	9,139	9,961	(235)				6.000	4.363	MON	46	548	07/16/2013	04/15/2029
36210D-MH-1	GNMA POOL 489160			4	1	2,772	113.5948	2,983	2,626	2,983	(73)				7.000	6.513	MON	15	184	06/10/2003	03/15/2031
36210K-HE-8	GNMA POOL 494429			4	1	508	109.0508	494	453	494	(13)				6.000	4.348	MON	2	27	07/16/2013	02/15/2029
36210U-5S-8	GNMA POOL 503157			4	1	5,278	117.2045	5,702	4,865	5,702	(169)				8.000	7.107	MON	32	389	03/27/2014	04/15/2030
36211G-NU-3	GNMA POOL 512603			4	1	7,492	108.2673	7,242	6,689	7,242	(181)				6.000	4.377	MON	33	401	07/16/2013	06/15/2029
36211R-SQ-3	GNMA POOL 520827			4	1	9,027	112.3016	9,056	8,064	9,056	(186)				6.000	4.752	MON	40	484	07/16/2013	03/15/2035
36211T-XE-0	GNMA POOL 522777			4	1	2,018	114.8925	2,137	1,860	2,137	(66)				8.000	7.085	MON	12	148	03/27/2014	12/15/2029
36212B-K3-6	GNMA POOL 528714			4	1	649	117.2241	701	598	701	(21)				8.000	7.098	MON	4	48	03/27/2014	04/15/2030
36212B-Y7-2	GNMA POOL 529134			4	1	660	117.2414	714	609	714	(21)				8.000	7.128	MON	4	49	03/27/2014	03/15/2030
36212E-GF-8	GNMA POOL 531298			4	1	102	114.8936	108	94	108	(3)				8.500	7.628	MON	1	8	03/05/2007	08/15/2030
36212N-NE-3	GNMA POOL 538689			4	1	10,610	113.1875	10,660	9,418	10,660	(223)				6.500	5.275	MON	51	612	07/26/2011	12/15/2035
36212R-KP-2	GNMA POOL 541302			4	1	1,785	107.4074	1,711	1,593	1,711	(43)				6.000	4.516	MON	8	96	07/16/2013	03/15/2031
36212S-DA-1	GNMA POOL 541997			4	1	1,927	110.9239	1,909	1,721	1,909	(55)				6.000	4.562	MON	9	103	07/16/2013	11/15/2031
36212V-BH-1	GNMA POOL 544640			4	1	3,656	117.7481	3,974	3,375	3,974	(116)				8.000	7.134	MON	22	269	03/27/2014	11/15/2030
36212X-TZ-8	GNMA POOL 546968			4	1	1,131	112.8043	1,251	1,109	1,251	(30)				6.500	6.344	MON	6	72	08/30/2007	10/15/2031
36213C-VJ-6	GNMA POOL 550617			4	1	13,360	112.7262	13,455	11,936	13,455	(295)				6.000	4.789	MON	60	716	07/16/2013	01/15/2036
36213C-WH-9	GNMA POOL 550648			4	1	452,965	105.3636	431,604	409,633	431,604	(20,363)				5.000	3.994	MON	1,707	20,482	03/01/2012	09/15/2035
36213C-WP-1	GNMA POOL 550654			4	1	42,693	112.4830	42,901	38,140	42,901	(961)				6.000	4.775	MON	191	2,288	07/16/2013	09/15/2035
36213E-YE-0	GNMA POOL 552509			4	1	2,524	110.6034	2,493	2,254	2,493	(55)				6.000	4.588	MON	11	135	07/16/2013	04/15/2032
36213F-Z2-2	GNMA POOL 553461			4	1	169,900	101.0709	164,226	162,486	164,226	(4,564)				3.500	3.094	MON	474	5,687	06/23/2017	01/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36213N-LF-1	GNMA POOL 559326			4	1	4,822	110.9614	4,778	4,306	4,778	(133)				6.000	4.562	MON	22	258	07/16/2013	11/15/2031
36213R-6Q-5	GNMA POOL 562579			4	1	1,438	111.2928	1,429	1,284	1,429	(58)				6.000	4.589	MON	6	77	07/16/2013	04/15/2032
36213U-L8-1	GNMA POOL 564751			4	1	403	110.2778	397	360	397	(7)				6.000	4.544	MON	2	22	07/16/2013	08/15/2031
36213V-XK-9	GNMA POOL 565982			4	1	4,365	114.8853	4,708	4,098	4,708	(101)				7.000	6.382	MON	24	286	03/27/2014	07/15/2032
36213W-M5-2	GNMA POOL 566580			4	1	2,144	109.4044	2,094	1,914	2,094	(61)				6.000	4.550	MON	10	115	07/16/2013	09/15/2031
36200R-YP-1	GNMA POOL 570518			4	1	1,323	110.4149	1,304	1,181	1,304	(29)				6.000	4.572	MON	6	71	07/16/2013	01/15/2032
36200U-DF-9	GNMA POOL 572602			4	1	2,938	110.4079	2,896	2,623	2,896	(85)				6.000	4.562	MON	13	158	07/16/2013	11/15/2031
36200W-FM-8	GNMA POOL 574472			4	1	542	112.9699	601	532	601	(12)				6.500	6.347	MON	3	35	08/30/2007	03/15/2032
36200W-HV-6	GNMA POOL 574544			4	1	3,639	111.3196	3,619	3,251	3,619	(93)				6.000	4.729	MON	16	195	07/16/2013	09/15/2034
36200W-JJ-1	GNMA POOL 574565			4	1	6,889	112.2522	6,908	6,154	6,908	(185)				6.000	4.729	MON	31	369	07/16/2013	09/15/2034
36200W-SS-1	GNMA POOL 574829			4	1	1,216	110.4972	1,200	1,086	1,200	(30)				6.000	4.561	MON	5	65	07/16/2013	11/15/2031
36201C-UL-6	GNMA POOL 579387			4	1	2,273	112.3955	2,421	2,154	2,421	(62)				7.000	6.528	MON	13	151	06/10/2003	05/15/2032
36201E-4A-5	GNMA POOL 581417			4	1	10,266	113.6316	10,945	9,632	10,945	(260)				7.000	6.372	MON	56	674	03/27/2014	07/15/2032
36201F-WN-3	GNMA POOL 582153			4	1	718	111.0764	712	641	712	(19)				6.000	4.599	MON	3	39	07/16/2013	06/15/2032
36201G-V7-7	GNMA POOL 583038			4	1	9,364	111.9665	9,366	8,365	9,366	(196)				6.000	4.725	MON	42	502	07/16/2013	08/15/2034
36201N-M4-9	GNMA POOL 588179			4	1	7,418	110.8108	7,339	6,623	7,339	(302)				6.000	4.634	MON	33	397	07/16/2013	01/15/2033
36201R-YD-7	GNMA POOL 591208			4	1	4,376	112.1770	4,385	3,909	4,385	(92)				6.000	4.756	MON	20	235	07/16/2013	04/15/2035
36200A-4E-6	GNMA POOL 595821			4	1	7,767	112.1487	7,782	6,939	7,782	(125)				6.000	4.771	MON	35	416	07/16/2013	08/15/2035
36200E-GH-8	GNMA POOL 598800			4	1	1,084	111.3519	1,079	969	1,079	(27)				6.000	4.807	MON	5	58	07/16/2013	06/15/2036
36200F-DN-5	GNMA POOL 599609			4	1	25,493	112.3957	25,597	22,774	25,597	(435)				6.000	4.779	MON	114	1,366	07/16/2013	10/15/2035
36200G-CC-8	GNMA POOL 600467			4	1	13,445	111.9630	13,449	12,012	13,449	(332)				6.000	4.771	MON	60	721	07/16/2013	08/15/2035
36200G-FG-6	GNMA POOL 600567			4	1	3,483	112.8213	3,511	3,112	3,511	(73)				6.000	4.807	MON	16	187	07/16/2013	06/15/2036
36200J-KC-3	GNMA POOL 602491			4	1	7,307	112.3928	7,337	6,528	7,337	(167)				6.000	4.789	MON	33	392	07/16/2013	01/15/2036
36200J-ZU-7	GNMA POOL 602955			4	1	1,877	111.8138	1,874	1,676	1,874	(50)				6.000	4.804	MON	8	101	07/16/2013	07/15/2036
36200N-YQ-8	GNMA POOL 605619			4	1	6,166	111.7102	6,153	5,508	6,153	(129)				6.000	4.720	MON	28	331	07/16/2013	07/15/2034
36200N-Y3-9	GNMA POOL 605630			4	1	112,214	111.4148	111,690	100,247	111,690	(2,400)				6.000	4.725	MON	501	6,015	07/16/2013	08/15/2034
36200N-4D-0	GNMA POOL 605720			4	1	21,892	111.4503	21,793	19,554	21,793	(480)				6.000	4.731	MON	98	1,173	07/16/2013	10/15/2034
36200N-4P-3	GNMA POOL 605730			4	1	16,260	111.8959	16,254	14,526	16,254	(350)				6.000	4.733	MON	73	872	07/16/2013	10/15/2034
36200N-5X-5	GNMA POOL 605762			4	1	8,303	111.7282	8,288	7,418	8,288	(238)				6.000	4.737	MON	37	445	07/16/2013	11/15/2034
36200N-6L-0	GNMA POOL 605775			4	1	10,449	111.8907	10,445	9,335	10,445	(231)				6.000	4.737	MON	47	560	07/16/2013	11/15/2034
36200N-6N-6	GNMA POOL 605777			4	1	3,199	111.4766	3,186	2,858	3,186	(82)				6.000	4.741	MON	14	171	07/16/2013	12/15/2034
36202S-E7-9	GNMA POOL 607758			4	1	19,981	105.5019	19,348	18,339	19,348	(633)				5.000	4.022	MON	76	917	02/06/2013	03/15/2033
362900-JN-6	GNMA POOL 614169			4	1	5,941	105.3889	5,691	5,400	5,691	(187)				5.000	3.975	MON	23	270	11/16/2011	07/15/2033
36290R-U8-4	GNMA POOL 615407			4	1	76,775	105.3578	73,151	69,431	73,151	(2,893)				5.000	3.913	MON	289	3,472	03/01/2012	08/15/2033
36290T-QE-2	GNMA POOL 617053			4	1	5,952	112.5799	5,987	5,318	5,987	(133)				6.000	4.800	MON	27	319	07/16/2013	04/15/2036
36290T-RT-8	GNMA POOL 617098			4	1	12,004	112.7285	12,089	10,724	12,089	(212)				6.000	4.807	MON	54	643	07/16/2013	06/15/2036
36290V-L5-1	GNMA POOL 618748			4	1	3,944	112.2020	3,954	3,524	3,954	(64)				6.000	4.827	MON	18	211	07/16/2013	12/15/2036
36290V-YP-3	GNMA POOL 619118			4	1	13,399	111.5957	13,358	11,970	13,358	(289)				6.000	4.733	MON	60	718	07/16/2013	10/15/2034
36290Y-GX-0	GNMA POOL 621314			4	1	5,332	111.9647	5,334	4,764	5,334	(166)				6.000	4.725	MON	24	286	07/16/2013	08/15/2034
36291C-DA-0	GNMA POOL 623897			4	1	1,888	111.6251	1,882	1,686	1,882	(41)				6.000	4.724	MON	8	101	07/16/2013	08/15/2034
36291C-DC-6	GNMA POOL 623899			4	1	1,135	111.3412	1,129	1,014	1,129	(37)				6.000	4.725	MON	5	61	07/16/2013	08/15/2034
36291F-NK-0	GNMA POOL 626894			4	1	2,373	112.2170	2,379	2,120	2,379	(75)				6.000	4.725	MON	11	127	07/16/2013	08/15/2034
36291H-3W-2	GNMA POOL 629113			4	1	3,398	112.2200	3,407	3,036	3,407	(72)				6.000	4.729	MON	15	182	07/16/2013	09/15/2034
36291H-4G-6	GNMA POOL 629123			4	1	14,995	111.7946	14,976	13,396	14,976	(324)				6.000	4.729	MON	67	804	07/16/2013	09/15/2034
36291K-CF-2	GNMA POOL 630170			4	1	23,431	112.1250	23,470	20,932	23,470	(494)				6.000	4.721	MON	105	1,256	07/16/2013	07/15/2034
36291N-BG-5	GNMA POOL 632839			4	1	13,057	111.7960	13,041	11,665	13,041	(275)				6.000	4.725	MON	58	700	07/16/2013	08/15/2034
36291N-UN-9	GNMA POOL 633389			4	1	31,947	112.2775	32,044	28,540	32,044	(743)				6.000	4.789	MON	143	1,712	07/16/2013	01/15/2036
36291N-3Q-2	GNMA POOL 633607			4	1	1,678	111.6077	1,673	1,499	1,673	(36)				6.000	4.729	MON	7	90	07/16/2013	09/15/2034
36291S-5U-0	GNMA POOL 637259			4	1	11,837	111.3002	11,770	10,575	11,770	(247)				6.000	4.737	MON	53	634	07/16/2013	11/15/2034
36291U-HS-7	GNMA POOL 638441			4	1	2,895	112.4903	2,909	2,586	2,909	(81)				6.000	4.796	MON	13	155	07/16/2013	03/15/2036
36291Y-TZ-0	GNMA POOL 642368			4	1	19,080	112.3966	19,158	17,045	19,158	(301)				6.000	4.771	MON	85	1,023	07/16/2013	08/15/2035
36292A-X4-5	GNMA POOL 643399			4	1	10,241	112.1543	10,261	9,149	10,261	(276)				6.000	4.764	MON	46	549	07/16/2013	06/15/2035
36292B-PC-4	GNMA POOL 644019			4	1	38,623	112.2768	38,740	34,504	38,740	(642)				6.000	4.768	MON	173	2,070	07/16/2013	07/15/2035
36292C-B8-6	GNMA POOL 644563			4	1	6,873	109.7720	6,740	6,140	6,740	(249)				6.000	4.768	MON	31	368	07/16/2013	07/15/2035
36292C-B9-4	GNMA POOL 644564			4	1	2,633	112.5850	2,648	2,352	2,648	(93)				6.000	4.767	MON	12	141	07/16/2013	07/15/2035
36292C-EU-4	GNMA POOL 644647			4	1	1,621	112.3619	1,627	1,448	1,627	(40)				6.000	4.775	MON	7	87	07/16/2013	09/15/2035
36292D-QV-7	GNMA POOL 645868			4	1	5,784	111.4186	5,757	5,167	5,757	(146)				6.000	4.789	MON	26	310	07/16/2013	01/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36292E-GH-7	GNMA POOL 646500			4	1	10,447	112.2469	10,476	9,333	10,476	(221)				6.000	4.803	MON	47	560	07/16/2013	05/15/2036
36292E-SE-1	GNMA POOL 646817			4	1	2,660	112.5842	2,675	2,376	2,675	(98)				6.000	4.768	MON	12	143	07/16/2013	07/15/2035
36292E-TN-0	GNMA POOL 646857			4	1	1,914	112.5146	1,924	1,710	1,924	(52)				6.000	4.771	MON	9	103	07/16/2013	08/15/2035
36292E-UL-2	GNMA POOL 646887			4	1	1,612	112.5694	1,621	1,440	1,621	(44)				6.000	4.771	MON	7	86	07/16/2013	08/15/2035
36292E-V3-1	GNMA POOL 646934			4	1	8,116	112.4552	8,153	7,250	8,153	(193)				6.000	4.775	MON	36	435	07/16/2013	09/15/2035
36292F-ZP-5	GNMA POOL 647950			4	1	1,680	112.1919	1,684	1,501	1,684	(47)				6.000	4.782	MON	8	90	07/16/2013	11/15/2035
36292H-P6-4	GNMA POOL 649445			4	1	1,195	109.7378	1,172	1,068	1,172	54				6.000	4.775	MON	5	64	07/16/2013	09/15/2035
36292H-R8-8	GNMA POOL 649511			4	1	3,315	111.8203	3,311	2,961	3,311	(137)				6.000	4.779	MON	15	178	07/16/2013	10/15/2035
36292J-T5-8	GNMA POOL 650472			4	1	18,447	112.4818	18,537	16,480	18,537	(300)				6.000	4.786	MON	82	989	07/16/2013	12/15/2035
36292J-3X-5	GNMA POOL 650714			4	1	31,097	112.5373	31,264	27,781	31,264	(510)				6.000	4.789	MON	139	1,667	07/16/2013	01/15/2036
36292J-4H-9	GNMA POOL 650724			4	1	8,594	112.6482	8,648	7,677	8,648	(136)				6.000	4.789	MON	38	461	07/16/2013	01/15/2036
36292J-4Y-2	GNMA POOL 650739			4	1	13,918	112.6508	14,007	12,434	14,007	(360)				6.000	4.789	MON	62	746	07/16/2013	01/15/2036
36292K-FY-7	GNMA POOL 650983			4	1	6,289	112.7269	6,333	5,618	6,333	(148)				6.000	4.789	MON	28	337	07/16/2013	01/15/2036
36292K-MJ-2	GNMA POOL 651161			4	1	6,869	111.7666	6,858	6,136	6,858	(162)				6.000	4.786	MON	31	368	07/16/2013	12/15/2035
36292K-Q7-4	GNMA POOL 651278			4	1	1,708	111.4024	1,700	1,526	1,700	(51)				6.000	4.789	MON	8	92	07/16/2013	01/15/2036
36292K-6X-9	GNMA POOL 651686			4	1	13,977	112.5651	14,056	12,487	14,056	(220)				6.000	4.789	MON	62	749	07/16/2013	01/15/2036
36292L-AV-6	GNMA POOL 651720			4	1	44,719	112.3955	44,902	39,950	44,902	(735)				6.000	4.793	MON	200	2,397	07/16/2013	02/15/2036
36292L-BX-1	GNMA POOL 651754			4	1	20,288	112.5414	20,397	18,124	20,397	(324)				6.000	4.796	MON	91	1,087	07/16/2013	03/15/2036
36292L-EX-8	GNMA POOL 651850			4	1	41,520	112.5661	41,753	37,092	41,753	(483)				6.000	4.807	MON	185	2,226	07/16/2013	06/15/2036
36292L-RP-1	GNMA POOL 652194			4	1	4,854	112.6355	4,885	4,337	4,885	(131)				6.000	4.793	MON	22	260	07/16/2013	02/15/2036
36292L-RQ-9	GNMA POOL 652195			4	1	29,829	112.4812	29,974	26,648	29,974	(473)				6.000	4.793	MON	133	1,599	07/16/2013	02/15/2036
36292L-RU-0	GNMA POOL 652199			4	1	7,914	112.7581	7,972	7,070	7,972	(174)				6.000	4.793	MON	35	424	07/16/2013	02/15/2036
36292L-SG-0	GNMA POOL 652219			4	1	37,331	112.4262	37,493	33,349	37,493	(627)				6.000	4.796	MON	167	2,001	07/16/2013	03/15/2036
36292L-SP-0	GNMA POOL 652226			4	1	6,682	112.7806	6,733	5,970	6,733	(151)				6.000	4.796	MON	30	358	07/16/2013	03/15/2036
36292L-ST-2	GNMA POOL 652230			4	1	13,596	112.5391	13,669	12,146	13,669	(299)				6.000	4.796	MON	61	729	07/16/2013	03/15/2036
36292L-5K-6	GNMA POOL 652550			4	1	1,370	112.7451	1,380	1,224	1,380	(23)				6.000	4.803	MON	6	73	07/16/2013	05/15/2036
36294R-5H-8	GNMA POOL 657948			4	1	2,757	112.3883	2,767	2,462	2,767	(100)				6.000	4.811	MON	12	148	07/16/2013	09/15/2036
36294S-QT-7	GNMA POOL 658466			4	1	3,313	112.4408	3,326	2,958	3,326	(88)				6.000	4.824	MON	15	177	07/16/2013	01/15/2037
36294T-FH-3	GNMA POOL 659068			4	1	1,901	112.3159	1,906	1,697	1,906	(44)				6.000	4.821	MON	8	102	07/16/2013	12/15/2036
36294V-6U-9	GNMA POOL 661583			4	1	1,597	112.4737	1,605	1,427	1,605	(37)				6.000	4.827	MON	7	85	07/16/2013	12/15/2036
36294X-PD-2	GNMA POOL 662920			4	1	618	112.3188	620	552	620	(10)				6.000	4.817	MON	3	33	07/16/2013	01/15/2037
36295A-M8-5	GNMA POOL 664683			4	1	2,741	112.7094	2,758	2,447	2,758	(70)				6.000	4.790	MON	12	147	07/16/2013	03/15/2036
36295P-ZG-0	GNMA POOL 676743			4	1	1,419,403	106.3906	1,424,318	1,338,763	1,424,318	(44,660)				5.000	4.517	MON	5,578	66,938	02/17/2011	06/15/2040
36295Q-GH-7	GNMA POOL 677100			4	1	230,702	108.0519	222,213	205,654	222,213	(7,292)				5.500	4.426	MON	943	11,311	04/17/2012	07/15/2038
36295Q-NH-9	GNMA POOL 677292			4	1	22,486	105.8869	21,854	20,639	21,854	(553)				5.000	4.242	MON	86	1,032	02/06/2013	06/15/2040
36295Y-Y9-8	GNMA POOL 684836			4	1	80,910	108.1159	79,649	73,670	79,649	(3,048)				5.500	4.590	MON	338	4,052	04/04/2013	04/15/2038
36296D-LL-0	GNMA POOL 688031			4	1	1,226	114.2332	1,244	1,089	1,244	(11)				6.500	5.369	MON	6	71	07/26/2011	10/15/2038
36296D-QM-3	GNMA POOL 688160			4	1	116,523	114.0364	117,510	103,046	117,510	(1,211)				6.500	5.335	MON	558	6,698	08/25/2011	12/15/2038
36296K-PB-2	GNMA POOL 693518			4	1	196,135	108.3662	187,247	172,791	187,247	(8,176)				5.500	4.293	MON	792	9,504	11/27/2012	07/15/2038
36296L-FL-9	GNMA POOL 694171			4	1	39,910	114.0369	40,011	35,086	40,011	(587)				6.500	5.273	MON	190	2,281	08/15/2011	09/15/2038
36296Q-BZ-1	GNMA POOL 697656			4	1	176,843	114.2074	179,277	156,975	179,277	(2,602)				6.500	5.357	MON	850	10,203	07/26/2011	10/15/2038
36296Q-DS-5	GNMA POOL 697713			4	1	33,488	114.2494	34,132	29,875	34,132	(302)				6.500	5.427	MON	162	1,942	04/28/2011	12/15/2038
36296Q-N8-8	GNMA POOL 698015			4	1	49,026	108.6077	51,126	47,074	51,126	(2,098)				5.500	5.173	MON	216	2,589	01/14/2009	01/15/2039
36296R-E3-7	GNMA POOL 698654			4	1	8,362	112.2320	9,056	8,069	9,056	(198)				6.000	5.715	MON	40	484	01/23/2009	11/15/2038
36296X-J6-2	GNMA POOL 704185			4	1	52,200	108.1475	51,316	47,450	51,316	(1,059)				5.500	4.608	MON	217	2,610	11/27/2012	01/15/2039
36297F-RE-4	GNMA POOL 710685			4	1	1,236,020	105.0938	1,261,864	1,200,703	1,261,864	(37,663)				4.500	4.267	MON	4,503	54,032	02/15/2011	07/15/2039
3620A6-CS-4	GNMA POOL 720181			4	1	115,560	103.2504	111,052	107,556	111,052	(2,634)				4.000	3.301	MON	359	4,302	05/02/2016	07/15/2039
3620A9-JB-8	GNMA POOL 723058			4	1	147,381	105.8905	142,931	134,980	142,931	(3,617)				5.000	4.223	MON	562	6,749	01/04/2013	06/15/2040
3620A9-WC-1	GNMA POOL 723443			4	1	1,139,689	105.9610	1,149,777	1,085,095	1,149,777	(46,625)				5.000	4.608	MON	4,521	54,255	11/13/2009	11/15/2039
3620A9-YX-3	GNMA POOL 723526			4	1	1,021,930	105.0937	1,017,994	968,654	1,017,994	(26,752)				4.500	4.058	MON	3,632	43,589	05/25/2011	12/15/2039
3620AQ-JP-9	GNMA POOL 736570			4	1	378,686	105.1251	367,595	349,674	367,595	(8,551)				4.500	3.749	MON	1,311	15,735	07/15/2015	03/15/2040
3620AQ-NX-7	GNMA POOL 736706			4	1	473,891	105.0937	459,808	437,522	459,808	(10,442)				4.500	3.736	MON	1,641	19,689	01/13/2016	05/15/2040
3620AQ-7E-7	GNMA POOL 737193			4	1	13,930	105.9596	13,548	12,786	13,548	(334)				5.000	4.239	MON	53	639	02/06/2013	04/15/2040
3620AR-CE-9	GNMA POOL 737269			4	1	427,166	104.9375	425,551	405,528	425,551	(10,312)				4.500	4.082	MON	1,521	18,249	06/26/2013	05/15/2040
3620AR-CG-4	GNMA POOL 737271			4	1	230,823	104.9378	224,440	213,879	224,440	(5,439)				4.500	3.866	MON	802	9,625	08/29/2011	05/15/2040
3620AR-C7-4	GNMA POOL 737294			4	1	754,657	105.9609	733,932	692,644	733,932	(18,074)				5.000	4.241	MON	2,886	34,632	02/06/2013	05/15/2040
3620AW-3Q-1	GNMA POOL 742507			4	1	386,135	104.9377	369,809	352,408	369,809	(8,962)				4.500	3.668	MON	1,322	15,858	10/29/2014	08/15/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3620AX-RW-0	GNMA POOL 743101			4	1	7,869	105.8840	7,648	7,223	7,648	(194)				5.000	4.244	MON	30	361	02/06/2013	07/15/2040
3620CD-4V-7	GNMA POOL 745236			4	1	61,664	104.9380	60,247	57,412	60,247	(1,460)				4.500	3.878	MON	215	2,583	06/06/2013	07/15/2040
3620C4-VE-7	GNMA POOL 748613			4	1	50,366	106.0245	48,907	46,128	48,907	(1,526)				5.000	4.229	MON	192	2,307	01/04/2013	09/15/2040
3620C5-NZ-6	GNMA POOL 749308			4	1	312,388	100.7578	301,022	298,758	301,022	(9,091)				3.500	3.109	MON	871	10,457	03/16/2015	11/15/2040
36230U-EK-1	GNMA POOL 759138			4	1	372,158	103.3242	360,057	348,473	360,057	(8,276)				4.000	3.406	MON	1,162	13,939	08/21/2015	01/15/2041
36176D-HP-1	GNMA POOL 762838			4	1	258,651	103.3240	250,387	242,332	250,387	(5,755)				4.000	3.414	MON	808	9,693	08/21/2015	03/15/2041
36176D-PR-9	GNMA POOL 772932			4	1	255,627	101.0705	247,090	244,473	247,090	(6,828)				3.500	3.127	MON	713	8,557	03/16/2015	03/15/2042
36176X-CL-1	GNMA POOL 778875			4	1	259,162	101.0700	250,506	247,854	250,506	(6,961)				3.500	3.126	MON	723	8,675	03/16/2015	02/15/2042
36176X-NT-2	GNMA POOL 779202			4	1	80,061	101.1323	77,435	76,568	77,435	(2,091)				3.500	3.129	MON	223	2,680	03/16/2015	05/15/2042
36225B-G9-3	GNMA POOL 781124			4	1	609	112.3288	656	584	656	(19)				7.000	6.574	MON	3	41	03/05/2007	12/15/2029
36225B-HZ-4	GNMA POOL 781148			4	1	1,121	108.9910	1,091	1,001	1,091	(39)				6.000	4.385	MON	5	60	07/16/2013	07/15/2029
36225B-PC-6	GNMA POOL 781319			4	1	39,104	113.7857	41,740	36,683	41,740	(964)				7.000	6.351	MON	214	2,568	03/27/2014	07/15/2031
36225B-PV-4	GNMA POOL 781336			4	1	411	110.3542	405	367	405	(16)				6.000	4.556	MON	2	22	07/16/2013	10/15/2031
36225B-UN-6	GNMA POOL 781489			4	1	1,710	110.2883	1,683	1,526	1,683	(70)				6.000	4.609	MON	8	92	07/16/2013	08/15/2032
36225B-WZ-7	GNMA POOL 781564			4	1	10,020	111.0316	9,934	8,947	9,934	(407)				6.000	4.638	MON	45	537	07/16/2013	02/15/2033
36225B-2R-8	GNMA POOL 781684			4	1	1,306	111.4923	1,300	1,166	1,300	(53)				6.000	4.684	MON	6	70	07/16/2013	12/15/2033
36241K-B2-3	GNMA POOL 781857			4	1	5,359	111.4734	5,334	4,785	5,334	(219)				6.000	4.730	MON	24	287	07/16/2013	11/15/2034
36241K-B7-2	GNMA POOL 781862			4	1	212,538	107.6806	206,541	191,809	206,541	(8,931)				5.500	4.403	MON	879	10,550	11/27/2012	01/15/2035
36241K-C2-2	GNMA POOL 781889			4	1	20,662	111.8973	20,654	18,458	20,654	(855)				6.000	4.752	MON	92	1,107	07/16/2013	03/15/2035
36241K-GS-1	GNMA POOL 782009			4	1	7,702	111.1822	7,646	6,877	7,646	(314)				6.000	4.769	MON	34	413	07/16/2013	09/15/2035
36241K-GT-9	GNMA POOL 782010			4	1	3,192	112.3072	3,203	2,852	3,203	(118)				6.000	4.786	MON	14	171	07/16/2013	12/15/2035
36241K-LL-0	GNMA POOL 782131			4	1	92,848	107.8528	90,701	84,097	90,701	(3,919)				5.500	4.511	MON	385	4,625	11/27/2012	12/15/2036
36241K-MK-1	GNMA POOL 782162			4	1	5,184	105.4966	4,971	4,712	4,971	(219)				5.000	4.070	MON	20	236	11/16/2011	03/15/2036
36241K-6A-1	GNMA POOL 782665			4	1	67,468	106.0242	65,066	61,369	65,066	(2,107)				5.000	4.167	MON	256	3,068	09/01/2011	05/15/2039
36241L-LT-1	GNMA POOL 783038			4	1	49,188	107.2253	47,459	44,261	47,459	(1,283)				5.500	4.564	MON	203	2,434	05/25/2012	07/20/2040
36241L-SS-6	GNMA POOL 783229			4	1	141,585	107.1711	136,537	127,401	136,537	(3,924)				5.500	4.575	MON	584	7,007	05/25/2012	12/20/2040
36241L-VC-7	GNMA POOL 783311			4	1	762,136	107.0617	734,216	685,788	734,216	(21,698)				5.500	4.573	MON	3,143	37,718	05/25/2012	05/20/2041
36241L-XP-6	GNMA POOL 783386			4	1	906,061	105.9610	872,420	823,341	872,420	(21,484)				5.000	4.191	MON	3,431	41,167	08/23/2011	09/15/2040
36241L-XW-1	GNMA POOL 783393			4	1	368,596	112.7674	367,634	326,011	367,634	(9,446)				6.500	5.388	MON	1,766	21,191	09/16/2011	02/20/2041
36241L-XZ-4	GNMA POOL 783396			4	1	80,519	111.6286	80,252	71,892	80,252	(3,326)				6.000	4.821	MON	359	4,313	07/16/2013	04/15/2037
36241L-4P-8	GNMA POOL 783530			4	1	360,979	106.9867	347,512	324,818	347,512	(10,311)				5.500	4.592	MON	1,489	17,865	05/25/2012	12/20/2041
36241L-4W-3	GNMA POOL 783537			4	1	881,235	105.5926	841,267	796,710	841,267	(36,098)				5.000	4.039	MON	3,320	39,835	03/01/2012	07/15/2037
36241L-4X-1	GNMA POOL 783538			4	1	810,174	105.4755	772,570	732,464	772,570	(34,188)				5.000	3.951	MON	3,052	36,623	03/01/2012	12/15/2034
36241L-7B-6	GNMA POOL 783590			4	1	1,146,443	104.6641	1,101,312	1,052,235	1,101,312	(19,031)				4.500	2.443	MON	3,946	47,351	05/10/2013	06/20/2041
3622A2-AW-2	GNMA POOL 783621			4	1	373,277	101.1328	361,573	357,523	361,573	(9,762)				3.500	3.143	MON	1,043	12,513	03/10/2015	07/15/2042
3622A2-CX-8	GNMA POOL 783686			4	1	224,911	108.0574	219,939	203,539	219,939	(9,469)				5.500	4.616	MON	933	11,195	11/02/2012	12/15/2040
3622A2-KH-4	GNMA POOL 783896			4	1	29,766,731	101.2266	28,942,483	28,591,788	28,942,483	(767,289)				3.500	3.194	MON	83,393	1,000,712	05/30/2014	05/15/2044
3622A2-N3-2	GNMA POOL 784010			4	1	75,924	103.0621	73,441	71,259	73,441	(1,801)				4.000	3.464	MON	238	2,850	10/30/2017	03/15/2045
3622A2-TK-8	GNMA POOL 784154			4	1	1,681,487	105.9609	1,623,897	1,532,543	1,623,897	(39,990)				5.000	4.173	MON	6,386	76,627	02/15/2017	03/15/2044
3622A2-U9-1	GNMA POOL 784208			4	1	208,922	102.8126	201,600	196,085	201,600	(6,733)				4.000	3.485	MON	654	7,843	10/30/2017	07/15/2046
3622A2-XY-3	GNMA POOL 784295			4	1	438,942	100.6954	423,721	420,795	423,721	(12,081)				3.500	3.172	MON	1,227	14,728	05/19/2017	03/20/2047
3622A2-ZK-1	GNMA POOL 784346			4	1	449,712	100.8047	450,235	446,641	450,235	523				3.500	3.455	MON	1,303	11,724	02/26/2018	07/20/2047
3622A2-4S-8	GNMA POOL 784433			4	1	227,370	100.7575	228,521	226,803	228,521	1,152				3.500	3.490	MON	662	2,646	07/16/2018	02/20/2048
3622A2-5E-8	GNMA POOL 784445			4	1	193,581	100.8048	194,531	192,978	194,531	950				3.500	3.485	MON	563	2,251	07/16/2018	02/20/2048
3620E0-GC-4	GNMA POOL 894141			4	1	706,767	101.0090	711,260	704,155	711,260	(544)				2.889	2.879	MON	1,695	17,082	07/01/2018	11/20/2060
36177Y-QV-1	GNMA POOL AA2268			4	1	166,522	101.0706	160,961	159,256	160,961	(4,448)				3.500	3.129	MON	465	5,574	03/16/2015	05/15/2042
36178A-AM-9	GNMA POOL AA2712			4	1	393,302	101.2578	380,872	376,141	380,872	(9,565)				3.500	3.143	MON	1,097	13,165	03/16/2015	08/15/2043
36178C-LX-9	GNMA POOL AA4842			4	1	661,239	101.1327	636,483	629,354	636,483	(17,184)				3.500	3.075	MON	1,836	22,027	10/19/2015	06/15/2042
36178D-LP-4	GNMA POOL AA5734			4	1	202,880	101.3203	197,831	195,253	197,831	(4,965)				3.500	3.183	MON	569	6,834	09/17/2015	10/15/2042
36178L-YY-3	GNMA POOL AB1627			4	1	248,543	101.1326	231,001	228,414	231,001	(6,237)				3.500	2.849	MON	666	7,994	10/17/2012	09/15/2042
36178L-ZL-0	GNMA POOL AB1647			4	1	173,671	101.3208	161,713	159,605	161,713	(4,059)				3.500	2.849	MON	466	5,586	10/17/2012	09/15/2042
36178T-RT-5	GNMA POOL AB6798			4	1	229,954	101.0704	220,283	217,950	220,283	(6,087)				3.500	3.056	MON	636	7,628	04/02/2015	08/15/2042
36180D-SX-6	GNMA POOL AD2334			4	1	271,033	101.2579	262,663	259,400	262,663	(6,596)				3.500	3.118	MON	757	9,079	06/23/2017	04/15/2043
36182Q-C6-1	GNMA POOL AH7293			4	1	187,071	101.2268	178,977	176,808	178,977	(4,275)				3.500	3.065	MON	516	6,188	04/16/2015	01/15/2045
36196B-SU-8	GNMA POOL AX0531			4	1	260,486	104.2030	259,455	248,990	259,455	(1,031)				4.500	4.134	MON	934	10,271	01/18/2018	11/15/2046
36196M-K9-9	GNMA POOL AX9320			4	1	538,528	104.1563	536,156	514,761	536,156	(2,373)				4.500	4.135	MON	1,930	21,234	01/18/2018	12/15/2046
38376E-TD-7	GNMA SERIES 2009-108 CLASS WG			4	1	16,680	100.5725	16,161	16,069	16,161	(111)				4.000	3.633	MON	54	643	05/02/2016	09/20/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38376P-6D-7	GNMA SERIES 2009-127 CLASS PL			4	1	63,719	100.5242	60,020	59,707	60,020	(603)				4.250	2.391	MON	211	2,537	01/31/2014	10/20/2038
38377R-QA-6	GNMA SERIES 2010-162 CLASS ZE			4	1	1,008,840	103.1187	979,332	949,713	979,332	(12,740)				4.000	3.392	MON	3,166	35,403	12/01/2018	12/16/2040
38377R-3H-6	GNMA SERIES 2010-168 CLASS PC			4	1	154,293	98.6299	157,291	159,476	157,291	(2,091)				2.500	3.107	MON	332	3,987	08/22/2013	11/20/2039
38375B-GF-3	GNMA SERIES 2010-H20 CLASS AF			4	1	653,405	99.8175	657,605	658,807	657,605	2,132				2.644	2.702	MON	532	14,155	11/27/2012	10/20/2060
38375B-GS-5	GNMA SERIES 2010-H26 CLASS LF			4	1	84,053	99.8947	84,432	84,521	84,432	610				2.664	2.711	MON	69	1,833	10/20/2018	08/20/2058
38375B-LE-0	GNMA SERIES 2011-H09 CLASS AF			4	1	151,331	100.2221	151,589	151,253	151,589	328				2.814	2.827	MON	130	3,507	11/27/2012	03/20/2061
38375C-XA-3	GNMA SERIES 2012-43 CLASS VH			4	1	482,092	101.0092	458,194	453,616	458,194	(6,780)				3.500	1.748	MON	1,323	15,877	05/02/2016	07/20/2023
38379E-2W-1	GNMA SERIES 2014-131 CLASS BW			4	1	3,290,316	103.2457	3,208,605	3,107,736	3,208,605	33,363				3.883	3.383	MON	10,057	100,978	10/29/2014	05/20/2041
38380C-ET-6	GNMA SERIES 2016-164 CLASS AD			4	1	20,584,347	97.0112	20,052,947	20,670,744	20,052,947	(285,376)				2.000	2.040	MON	34,451	413,415	09/21/2017	12/20/2037
38380C-Q6-3	GNMA SERIES 2017-32 CLASS MA			4	1	18,557,546	99.9432	18,141,656	18,151,963	18,141,656	(245,745)				3.000	2.806	MON	45,380	544,559	09/28/2017	01/20/2043
38376U-GW-3	GNMA SERIES 2017-66 CLASS KD			4	1	2,095,737	98.3699	2,058,038	2,092,141	2,058,038	(21,845)				2.500	2.489	MON	4,359	52,304	07/07/2017	08/20/2044
62888V-AA-6	NCUA GUARANTEED NOTES SERIES 2010-R1 CLASS 1A			4	1	163,613	99.9994	163,913	163,914	163,913	(373)				2.768	3.794	MON	328	3,916	05/02/2016	10/07/2020
62888U-AB-6	NCUA GUARANTEED NOTES SERIES 2010-R2 CLASS 2A			4	1	213,376	100.0303	214,916	214,851	214,916	(551)				2.853	3.054	MON	443	5,404	10/31/2012	11/05/2020
62888W-AA-4	NCUA GUARANTEED NOTES SERIES 2010-R3 CLASS 1A			4	1	228,480	100.1082	227,677	227,431	227,677	(826)				0.135	0.135	MON		5,691	10/31/2012	12/08/2020
62888Y-AA-0	NCUA GUARANTEED NOTES SERIES 2011-R1 CLASS 1A			4	1	316,119	99.9759	315,699	315,775	315,699	(630)				2.767	0.039	MON	631	7,549	10/31/2012	01/08/2020
62889C-AA-7	NCUA GUARANTEED NOTES SERIES 2011-R2 CLASS 1A			4	1	355,010	99.9178	353,933	354,224	353,933	(775)				2.783	2.735	MON	712	8,287	10/31/2012	02/06/2020
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						404,689,790	XXX	400,606,581	390,658,359	400,606,581	(2,872,523)				XXX	XXX	XXX	1,308,858	8,199,721	XXX	XXX
83162C-LG-6	SMALL BUSINESS ADMINISTRATION SERIES 2001-20B CLASS 1			4	1	8,601	102.1859	8,134	7,960	8,134	(171)				6.440	3.178	FA	214	513	05/02/2016	02/01/2021
83162C-LQ-4	SMALL BUSINESS ADMINISTRATION SERIES 2001-20G CLASS 1			4	1	8,905	102.1891	8,356	8,177	8,356	(157)				6.625	3.255	JJ	271	542	05/02/2016	07/01/2021
83162C-LW-1	SMALL BUSINESS ADMINISTRATION SERIES 2001-20K CLASS 1			4	1	11,493	101.6676	10,913	10,734	10,913	(166)				5.340	2.929	MN	96	573	05/02/2016	11/01/2021
83162C-MG-5	SMALL BUSINESS ADMINISTRATION SERIES 2002-20F CLASS 1			4	1	6,155	102.7222	5,849	5,694	5,849	(81)				5.800	3.136	JD	28	330	05/02/2016	06/01/2022
83162C-MK-6	SMALL BUSINESS ADMINISTRATION SERIES 2002-20H CLASS 1			4	1	10,435	102.0934	9,900	9,697	9,900	(193)				5.310	2.928	FA	215	515	05/02/2016	08/01/2022
83162C-NA-7	SMALL BUSINESS ADMINISTRATION SERIES 2003-20F CLASS 1			4	1	13,995	102.0324	13,555	13,285	13,555	(86)				4.070	2.550	JD	45	541	05/02/2016	06/01/2023
83162C-NC-3	SMALL BUSINESS ADMINISTRATION SERIES 2003-20G CLASS 1			4	1	23,420	102.2640	22,675	22,173	22,675	(154)				4.350	2.777	JJ	482	965	05/02/2016	07/01/2023
83162C-NF-6	SMALL BUSINESS ADMINISTRATION SERIES 2003-20I CLASS 1			4	1	28,109	103.4045	26,728	25,848	26,728	(510)				5.130	2.802	MS	442	1,326	05/02/2016	09/01/2023
83162C-NG-4	SMALL BUSINESS ADMINISTRATION SERIES 2003-20J CLASS 1			4	1	26,730	103.4631	25,544	24,689	25,544	(379)				4.920	2.760	AO	304	1,215	05/02/2016	10/01/2023
83162C-NM-1	SMALL BUSINESS ADMINISTRATION SERIES 2004-20A CLASS 1			4	1	28,898	103.0728	27,573	26,751	27,573	(398)				4.930	2.839	JJ	659	1,319	05/02/2016	01/01/2024
83162C-NN-9	SMALL BUSINESS ADMINISTRATION SERIES 2004-20B CLASS 1			4	1	12,397	102.6397	11,976	11,668	11,976	(90)				4.720	3.106	FA	229	551	05/02/2016	02/01/2024
83162C-NQ-2	SMALL BUSINESS ADMINISTRATION SERIES 2004-20C CLASS 1			4	1	27,425	102.0566	26,549	26,014	26,549	(177)				4.340	2.965	MS	376	1,129	05/02/2016	03/01/2024
83162C-PE-7	SMALL BUSINESS ADMINISTRATION SERIES 2004-20L CLASS 1			4	1	41,272	103.3640	39,760	38,466	39,760	(311)				4.870	3.135	JD	156	1,873	05/02/2016	12/01/2024
83162C-PK-3	SMALL BUSINESS ADMINISTRATION SERIES 2005-20C CLASS 1			4	1	36,518	103.3013	34,890	33,775	34,890	(449)				4.950	3.115	MS	557	1,672	05/02/2016	03/01/2025
83162C-PP-2	SMALL BUSINESS ADMINISTRATION SERIES 2005-20F CLASS 1			4	1	28,604	102.7297	27,586	26,853	27,586	(186)				4.570	3.108	JD	102	1,227	05/02/2016	06/01/2025
83162C-PS-6	SMALL BUSINESS ADMINISTRATION SERIES 2005-20H CLASS 1			4	1	39,992	103.4110	38,078	36,822	38,078	(560)				5.110	3.231	FA	784	1,882	05/02/2016	08/01/2025
83162C-PX-5	SMALL BUSINESS ADMINISTRATION SERIES 2005-20K CLASS 1			4	1	33,721	103.9572	31,997	30,779	31,997	(562)				5.360	3.358	MN	275	1,650	05/02/2016	11/01/2025
83162C-QA-4	SMALL BUSINESS ADMINISTRATION SERIES 2006-20A CLASS 1			4	1	40,405	103.6148	38,496	37,153	38,496	(748)				5.210	3.360	JJ	968	1,936	05/02/2016	01/01/2026
83162C-QB-2	SMALL BUSINESS ADMINISTRATION SERIES 2006-20B CLASS 1			4	1	1,094,767	103.2956	1,080,326	1,045,859	1,080,326	(14,441)				5.350	4.141	FA	23,314	27,977	03/23/2018	02/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83162C-QK-2	SMALL BUSINESS ADMINISTRATION SERIES 2006-20G CLASS 1			4	1	27,714	105.2578	25,825	24,535	25,825	(436)				6.070	3.481	JJ	745	1,489	05/02/2016	07/01/2026
83162C-QL-0	SMALL BUSINESS ADMINISTRATION SERIES 2006-20H CLASS 1			4	1	38,651	104.7512	36,202	34,560	36,202	(475)				5.700	3.364	FA	821	1,970	05/02/2016	08/01/2026
83162C-QY-2	SMALL BUSINESS ADMINISTRATION SERIES 2007-20D CLASS 1			4	1	39,274	103.8947	36,626	35,253	36,626	(736)				5.320	3.222	AO	469	1,875	05/02/2016	04/01/2027
83162C-RA-3	SMALL BUSINESS ADMINISTRATION SERIES 2007-20E CLASS 1			4	1	43,280	105.0361	40,837	38,879	40,837	(277)				5.310	3.252	MN	344	2,064	05/02/2016	05/01/2027
83162C-RH-8	SMALL BUSINESS ADMINISTRATION SERIES 2007-20J CLASS 1			4	1	70,538	105.1287	65,697	62,492	65,697	(690)				5.570	3.300	AO	870	3,481	05/02/2016	10/01/2027
83162C-RL-9	SMALL BUSINESS ADMINISTRATION SERIES 2007-20L CLASS 1			4	1	35,984	103.9447	33,676	32,398	33,676	(574)				5.290	3.315	JD	143	1,714	05/02/2016	12/01/2027
83162C-QU-0	SMALL BUSINESS ADMINISTRATION SERIES 2007-2A CLASS 1			4	1	44,776	103.8785	42,184	40,609	42,184	(915)				5.320	3.349	JJ	1,080	2,160	05/02/2016	01/01/2027
83162C-RN-5	SMALL BUSINESS ADMINISTRATION SERIES 2008-20A CLASS 1			4	1	88,596	105.1376	83,637	79,550	83,637	(1,563)				5.170	3.173	JJ	2,056	4,165	05/02/2016	01/01/2028
83162C-RR-6	SMALL BUSINESS ADMINISTRATION SERIES 2008-20C CLASS 1			4	1	55,277	106.7460	52,598	49,274	52,598	(653)				5.490	3.392	MS	902	2,741	05/02/2016	03/01/2028
83162C-RU-9	SMALL BUSINESS ADMINISTRATION SERIES 2008-20E CLASS 1			4	1	63,388	106.7362	60,243	56,441	60,243	(345)				5.490	3.416	MN	516	3,135	05/02/2016	05/01/2028
83162C-SA-2	SMALL BUSINESS ADMINISTRATION SERIES 2008-20I CLASS 1			4	1	64,400	107.3061	61,451	57,267	61,451	(565)				5.600	3.527	MS	1,069	3,281	05/02/2016	09/01/2028
83162C-SG-9	SMALL BUSINESS ADMINISTRATION SERIES 2009-20A CLASS 1			4	1	69,661	107.2869	65,533	61,082	65,533	(932)				5.720	3.201	JJ	1,747	3,601	05/02/2016	01/01/2029
83162C-SH-7	SMALL BUSINESS ADMINISTRATION SERIES 2009-20B CLASS 1			4	1	92,352	105.8338	89,020	84,113	89,020	(813)				4.760	3.174	FA	1,668	4,051	05/02/2016	02/01/2029
83162C-SL-8	SMALL BUSINESS ADMINISTRATION SERIES 2009-20D CLASS 1			4	1	91,846	104.7601	88,869	84,831	88,869	(448)				4.310	2.999	AO	914	3,709	05/02/2016	04/01/2029
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						2,347,579	XXX	2,271,283	2,183,681	2,271,283	(29,241)				XXX	XXX	XXX	42,861	87,172	XXX	XXX
0599999. Total - U.S. Government Bonds						3,707,104,238	XXX	3,725,841,159	3,821,944,234	3,725,841,159	14,198,021				XXX	XXX	XXX	12,714,205	42,095,311	XXX	XXX
105756-BS-8	BRAZIL FEDERATIVE REP		D		3FE	110,997	102.2500	102,250	100,000	102,250	(3,850)				4.875	3.449	JJ	2,153	4,875	01/03/2012	01/22/2021
168863-CE-6	CHILE REPUBLIC		D		1FE	1,140,825	93.2500	1,119,000	1,200,000	1,119,000	(21,825)				3.860	4.155	JD	1,287	23,160	09/21/2018	06/21/2047
195325-BM-6	COLOMBIA REP		D		2FE	31,811,910	108.0000	30,645,000	28,375,000	30,645,000	(3,223,101)				6.125	5.229	JJ	786,914	1,551,922	07/23/2018	01/18/2041
195325-BN-4	COLOMBIA REP		D		2FE	2,339,200	101.5000	2,182,250	2,150,000	2,182,250	(84,925)				4.375	2.480	JJ	44,157	94,063	07/20/2016	07/12/2021
195325-BR-5	COLOMBIA REP		D	1	2FE	416,970	103.1000	433,020	420,000	433,020	(47,880)				5.625	5.676	FA	8,203	23,625	10/13/2015	02/26/2044
195325-CU-7	COLOMBIA REP		D	2	2FE	771,840	95.2000	761,600	800,000	761,600	(10,240)				5.000	5.247	JD	1,778	20,000	12/11/2018	06/15/2045
29135L-AB-6	EMIRATE ABU DHABI GOVT INT'L SERIES 144A		D		1FE	1,407,433	95.7500	1,359,650	1,420,000	1,359,650	(44,900)				4.125	4.177	AO	13,017	58,575	10/03/2017	10/11/2047
M0153C-AD-6	EMIRATE OF ABU DHABI SERIES REGS		D		1FE	190,498	95.3700	190,740	200,000	190,740	242				4.125	4.416	AO	1,833	4,125	07/25/2018	10/11/2047
Y20721-BK-4	INDONESIA GOVERNMENT INTERNATI SERIES REGS		D		2FE	483,750	118.9330	475,732	400,000	475,732	(55,902)				6.750	5.284	JJ	12,450	27,000	02/10/2017	01/15/2044
455780-CE-4	INDONESIA REPUBLIC OF		D		2FE	970,750	91.1622	1,002,784	1,100,000	1,002,784	32,034				4.350	5.132	JJ	22,596		12/11/2018	01/11/2048
455780-BY-1	INDONESIA REPUBLIC OF SERIES 144A		D		2FE	198,492	100.1140	200,228	200,000	200,228	(25,954)				5.250	5.300	JJ	5,046	10,500	12/01/2016	01/08/2047
Y20721-BB-4	INDONESIA REPUBLIC OF SERIES REGS		D		2FE	1,329,280	100.3663	1,284,689	1,280,000	1,284,689	(148,104)				5.250	4.979	JJ	30,613	67,200	11/17/2016	01/17/2042
Y20721-BJ-7	INDONESIA REPUBLIC OF SERIES REGS		D		2FE	441,188	106.6103	415,780	390,000	415,780	(27,692)				5.875	3.706	JJ	10,565	22,913	02/10/2017	01/15/2024
465138-7N-9	ISRAEL ST		D		1FE	947,245	103.3080	1,033,080	1,000,000	1,033,080	(57,328)				4.500	4.834	JJ	18,875	45,000	07/24/2013	01/30/2043
465138-ZR-9	ISRAEL ST		C		1FE	203,142	120.0000	210,000	175,000	210,000	(24,500)				7.250	5.824	JD	564	12,688	04/16/2010	12/15/2028
465410-BG-2	ITALY REP		C		2FE	298,443	104.3213	312,964	300,000	312,964	(38,677)				5.375	5.414	JD	717	16,125	04/20/2010	06/15/2033
698299-AV-6	PANAMA REP		D		2FE	503,727	118.1811	449,088	380,000	449,088	(38,262)				7.125	4.051	JJ	11,432	27,075	02/28/2012	01/29/2026
698299-AW-4	PANAMA REP		C	4	2FE	553,121	122.0000	549,000	450,000	549,000	(49,950)				6.700	5.050	JJ	12,981	30,150	06/20/2012	01/26/2036
698299-BG-8	PANAMA REP		D	4	2FE	1,307,745	97.1250	1,238,344	1,275,000	1,238,344	(93,034)				4.500	4.341	MN	7,331	45,563	09/21/2018	05/15/2047
715638-AU-6	PERU REP		C	4	2FE	1,586,139	126.2500	1,691,750	1,340,000	1,691,750	(120,600)				6.550	5.108	MS	26,087	87,770	03/28/2017	03/14/2037
715638-BU-5	PERU REP		D		2FE	406,238	103.2501	387,188	375,000	387,188	(20,250)				4.125	3.178	FA	5,414	15,469	03/28/2017	08/25/2027
71567P-AK-6	PERUSAHAAN PENERBIT SBSN SERIES 144A		D		2FE	760,000	97.5970	741,737	760,000	741,737	(18,263)				4.400	4.400	MS	11,147	16,720	02/22/2018	03/01/2028
718286-AY-3	PHILIPPINES REPUBLIC		D		2FE	479,850	147.0653	441,196	300,000	441,196	(32,759)				9.500	9.500	FA	11,796	28,500	04/21/2017	02/02/2030
718286-BG-1	PHILIPPINES REPUBLIC		D		2FE	3,808,391	125.3799	3,447,947	2,750,000	3,447,947	(229,961)				6.375	3.461	AO	33,115	175,313	08/14/2017	10/23/2034
718286-CA-3	PHILIPPINES REPUBLIC		D		2FE	768,281	94.7335	781,551	825,000	781,551	13,269				3.700	4.178	MS	10,175		12/11/2018	03/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
74727P-AY-7	QATAR STATE OF SERIES 144A		D		1FE	1,270,000	105.0250	1,333,818	1,270,000	1,333,818	63,818				5.103	5.103	AO	12,242	32,404	04/12/2018	04/23/2048
748148-QR-7	QUEBEC PROVINCE		A		1FE	1,571,675	138.7557	1,588,753	1,145,000	1,588,753	(40,062)				7.500	4.204	MS	25,285	85,875	03/28/2017	09/15/2029
760942-BA-9	REPUBLICA ORIENT URUGUAY		D	4	2FE	2,192,900	98.1500	2,159,300	2,200,000	2,159,300	(210,600)				5.100	5.119	JD	4,052	94,350	09/21/2018	06/18/2050
80413T-AE-9	SAUDI INTERNATIONAL BOND SERIES 144A		D		1FE	691,817	94.5710	661,997	700,000	661,997	(31,703)				3.625	3.762	MS	8,247	23,260	09/27/2017	03/04/2028
836205-AY-0	SOUTH AFRICA REP		D		3FE	569,954	97.5040	555,773	570,000	555,773	(14,182)				5.875	5.875	JD	837	19,534	05/15/2018	06/22/2030
910869-AS-7	UNITED MEXICAN STATES		D		2FE	5,435,718	113.9100	5,302,511	4,655,000	5,302,511	(748,990)				6.750	5.426	MS	82,044	314,213	11/01/2016	09/27/2034
910869-AV-0	UNITED MEXICAN STATES		D		2FE	642,918	105.8500	563,122	532,000	563,122	(63,574)				6.050	4.687	JJ	15,199	32,186	07/08/2015	01/11/2040
910869-AZ-1	UNITED MEXICAN STATES		D		2FE	7,335,076	93.8750	6,726,144	7,165,000	6,726,144	(793,190)				5.750	5.615	AO	90,408	348,738	04/11/2018	10/12/2110
910869-BB-3	UNITED MEXICAN STATES		D		2FE	43,838,385	90.9000	39,583,314	43,546,000	39,583,314	(4,140,627)				4.750	4.707	MS	649,259	1,991,248	07/18/2018	03/08/2044
910869-BC-1	UNITED MEXICAN STATES		D		2FE	2,342,425	99.5340	2,139,981	2,150,000	2,139,981	(109,994)				4.000	2.625	AO	21,261	86,000	07/20/2016	10/02/2023
910869-BE-7	UNITED MEXICAN STATES		D		2FE	835,313	101.0500	757,875	750,000	757,875	(85,875)				5.550	4.816	JJ	18,500	41,625	03/21/2016	01/21/2045
910869-BF-4	UNITED MEXICAN STATES		D		2FE	212,500	88.5500	177,100	200,000	177,100	(20,100)				4.600	4.236	JJ	4,038	9,200	02/03/2015	01/23/2046
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						120,174,136	XXX	113,006,256	112,848,000	113,006,256	(10,567,491)				XXX	XXX	XXX	2,021,618	5,486,964	XXX	XXX
1099999. Total - All Other Government Bonds						120,174,136	XXX	113,006,256	112,848,000	113,006,256	(10,567,491)				XXX	XXX	XXX	2,021,618	5,486,964	XXX	XXX
13063A-5E-0	CALIFORNIA STATE GO				1FE	1,567,833	136.2730	1,539,885	1,130,000	1,539,885	(27,948)				7.500	4.092	AO	21,188	22,500	12/12/2018	04/01/2034
13063A-5G-5	CALIFORNIA STATE GO				1FE	10,687,479	143.2550	10,715,474	7,480,000	10,715,474	(582,569)				7.550	4.357	AO	141,185	333,144	08/27/2018	04/01/2039
13063A-7D-0	CALIFORNIA STATE GO			4	1FE	507,978	137.2720	631,451	460,000	631,451	(54,804)				7.300	6.491	AO	8,395	33,580	04/29/2011	10/01/2039
13063B-BU-5	CALIFORNIA STATE GO			4	1FE	2,057,098	138.0490	2,167,369	1,570,000	2,167,369	(188,761)				7.350	5.177	MN	19,233	115,395	11/27/2012	11/01/2039
13063B-FR-8	CALIFORNIA STATE GO			4	1FE	472,475	142.3790	548,159	385,000	548,159	(54,154)				7.625	5.883	MS	9,785	29,356	04/20/2012	03/01/2040
13063B-JC-7	CALIFORNIA STATE GO				1FE	21,813,385	145.6210	21,646,562	14,865,000	21,646,562	(2,070,815)				7.600	4.567	MN	188,290	1,125,940	05/11/2018	11/01/2040
20772G-4Z-8	CONNECTICUT ST			4	1FE	374,503	113.3350	385,339	340,000	385,339	10,836				5.632	4.330	JD	1,596	9,574	10/03/2018	12/01/2029
452151-LF-8	ILLINOIS STATE GO				2FE	5,433,669	95.3430	5,544,195	5,815,000	5,544,195	(173,750)				5.100	5.660	JD	24,714	241,230	09/24/2018	06/01/2033
452152-BM-2	ILLINOIS STATE GO			4	2FE	26,812	106.3360	26,584	25,000	26,584	(1,160)				6.630	5.740	FA	691	1,658	07/14/2017	02/01/2035
452152-GS-4	ILLINOIS STATE GO			4	2FE	623,099	110.8430	665,058	600,000	665,058	(28,644)				7.350	7.013	JJ	22,050	44,100	07/14/2017	07/01/2035
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						43,564,331	XXX	43,870,076	32,670,000	43,870,076	(3,171,769)				XXX	XXX	XXX	437,127	1,956,477	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						43,564,331	XXX	43,870,076	32,670,000	43,870,076	(3,171,769)				XXX	XXX	XXX	437,127	1,956,477	XXX	XXX
05914F-MN-7	BALTIMORE CNTY MD			4	1FE	150,000	97.8953	146,843	150,000	146,843	(9,428)				3.739	3.739	FA	2,337	5,609	11/28/2012	08/01/2042
167486-MK-2	CHICAGO IL SERIES B			4	2FE	192,521	109.6069	191,812	175,000	191,812	(709)				7.517	6.600	JJ	6,577	6,577	04/11/2018	01/01/2040
167486-MM-8	CHICAGO ILLINOIS			4	2FE	511,667	112.8229	541,550	480,000	541,550	(33,634)				7.781	7.178	JJ	18,674	37,349	04/06/2011	01/01/2035
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG			4	1FE	941,901	137.4021	1,133,567	825,000	1,133,567	(80,025)				6.600	5.615	FA	22,688	54,450	07/22/2011	08/01/2042
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG			4	1FE	217,180	144.5870	289,174	200,000	289,174	(21,260)				6.750	6.152	FA	5,625	13,500	10/22/2010	08/01/2049
544646-XZ-0	LOS ANGELES CALIF UNI			4	1FE	549,550	118.3311	609,405	515,000	609,405	(47,318)				5.750	5.137	JJ	14,806	29,613	11/27/2012	07/01/2034
544646-XY-3	LOS ANGELES CALIF UNI GENERAL OBLIGATION			4	1FE	357,796	115.7249	352,961	305,000	352,961	(20,313)				5.755	4.286	JJ	8,776	17,553	11/27/2012	07/01/2029
544646-ZR-6	LOS ANGELES CALIF UNI GO			4	1FE	1,481,809	128.6910	1,608,638	1,250,000	1,608,638	(117,763)				6.758	5.229	JJ	42,238	84,475	06/20/2012	07/01/2034
64966H-YM-6	NEW YORK NY GO			4	1FE	588,913	122.5200	661,608	540,000	661,608	(41,720)				5.968	5.315	MS	10,742	32,227	08/20/2010	03/01/2036
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,991,337	XXX	5,535,558	4,440,000	5,535,558	(372,170)				XXX	XXX	XXX	132,463	281,353	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,991,337	XXX	5,535,558	4,440,000	5,535,558	(372,170)				XXX	XXX	XXX	132,463	281,353	XXX	XXX
02765U-DN-1	AMERICAN MUN PWR-OHIO INC OH R			4	1FE	250,000	125.4712	313,678	250,000	313,678	(14,618)				5.939	5.940	FA	5,609	14,848	09/22/2010	02/15/2047
02765U-EK-6	AMERICAN MUN PWR-OHIO INC OH R			4	1FE	794,270	158.9170	794,585	500,000	794,585	315				8.084	4.392	FA	15,270		12/21/2018	02/15/2050
072024-ND-0	BAY AREA TOLL AUTH CALIF BRDG			4	1FE	283,566	136.0980	272,196	200,000	272,196	(23,268)				6.263	3.983	AO	3,132	12,526	04/24/2013	04/01/2049
072024-NV-0	BAY AREA TOLL AUTH CALIF BRDG			4	1FE	2,128,657	142.0790	2,131,185	1,500,000	2,131,185	(238,545)				7.043	4.651	AO	26,411	105,645	03/31/2016	04/01/2050
072024-PY-2	BAY AREA TOLL AUTH CALIF BRDG			4	1FE	400,000	142.1460	568,584	400,000	568,584	(63,192)				6.907	6.908	AO	6,907	27,628	10/28/2010	10/01/2050
10620N-AX-6	BRAZOS TX HGR EDU AUTH SERIES 2006-2				1FE	8,697,627	99.0864	9,329,317	9,415,340	9,329,317	193,756				2.510	1.315	MJSD	3,939	216,456	04/02/2018	06/25/2026
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES SERIES A			4	1FE	373,831	127.7489	415,184	325,000	415,184	(25,480)				6.899	5.612	JD	1,868	22,422	10/22/2013	12/01/2040
20281P-CT-7	COMMONWEALTH FUNDING AUTH PA			4	1FE	734,100	123.1171	923,378	750,000	923,378	(37,035)				6.218	6.398	JD	3,886	46,635	01/26/2011	06/01/2039
231266-GC-5	CURATORS UNIV MO SYS FACS REV			4	1FE	125,000	124.4832	155,604	125,000	155,604	(13,234)				5.792	5.793	MN	1,207	7,240	12/09/2010	11/01/2041
235241-LW-4	DALLAS TEX AREA RAPID TRAN			4	1FE	590,690	116.5270	582,635	500,000	582,635	(40,815)				5.022	4.023	JD	2,093	25,110	01/09/2013	12/01/2048
235241-LX-2	DALLAS TEX AREA RAPID TRAN			4	1FE	150,000	114.1340	171,201	150,000	171,201	(10,257)				4.922	4.922	JD	615	7,383	09/28/2010	12/01/2041
254845-GQ-7	DISTRICT COLUMBIA WTR & SWR AU			4	1FE	375,000	121.5891	455,959	375,000	455,959	(41,648)				5.522	5.522	AO	5,177	20,708	10/20/2010	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR & SWR AU SERIES A				1FE	1,000,000	110.5900	1,105,900	1,000,000	1,105,900	(63,060)				4.814	4.814	AO	12,035	48,140	07/11/2014	10/01/2114
31359M-EU-3	FANNIE MAE				1	867,741	128.0607	768,364	600,000	768,364	(33,758)				6.250	2.867	MN	4,792	37,500	10/17/2012	05/15/2029
31359M-FJ-7	FANNIE MAE				1	626,150	137.5330	550,132	400,000	550,132	(25,876)				7.125	7.125	JJ	13,142	28,500	05/21/2012	01/15/2030
31359M-FP-3	FANNIE MAE				1	320,545	139.0840	278,168	200,000	278,168	(14,473)				7.250	7.250	MN	1,853	14,500	05/30/2012	05/15/2030
31359M-GK-3	FANNIE MAE				1	8,866,290	134.4376	7,904,930	5,880,000	7,904,930	(371,140)				6.625	2.996	MN	49,776	389,550	12/20/2012	11/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
313590-ZG-1	FANNIE MAE				1	5,957,730	99.3602	5,961,610	6,000,000	5,961,610	3,880				1.750	2.243	MS	31,792	52,500	03/23/2018	09/12/2019
30711X-DP-6	FANNIE MAE CAS SERIES 2016-C06 CLASS 1M1 144A			4	1	5,298,505	100.4408	5,321,860	5,298,505	5,321,860	(28,953)				3.806	1.841	MON	3,361	175,124	11/01/2016	04/25/2029
31358D-DR-2	FANNIE MAE STRIP	@			1	112,496	69.2065	138,413	200,000	138,413	19				0.000	0.000	N/A			09/27/2012	05/15/2030
3133EE-QB-9	FEDERAL FARM CREDIT BANK				1	1,494,087	98.4707	1,477,060	1,500,000	1,477,060	(35,494)				3.100	3.130	FA	17,308	46,500	04/09/2015	02/17/2032
3133EE-ZK-9	FEDERAL FARM CREDIT BANK				1	1,496,851	98.3640	1,475,460	1,500,000	1,475,460	(36,054)				3.125	3.141	FA	17,448	46,875	04/10/2015	08/17/2032
3133EF-D7-9	FEDERAL FARM CREDIT BANK				1	3,925	100.2407	3,925		3,925					1.466	1.466	FMAN			05/12/2017	05/22/2018
3133EH-H3-0	FEDERAL FARM CREDIT BANK				1	2,092,444	95.2628	2,200,571	2,310,000	2,200,571	108,126				3.220	3.920	JJ	32,232		10/05/2018	01/25/2038
3133EJ-Q2-8	FEDERAL FARM CREDIT BANK				1	1,099,032	103.5874	1,139,461	1,100,000	1,139,461	40,429				3.875	3.881	MN	6,986		10/26/2018	11/02/2040
3133EJ-Y8-6	FEDERAL FARM CREDIT BANK				1	630,375	103.5313	652,247	630,000	652,247	21,872				3.770	3.765	JD	1,781		11/29/2018	12/04/2035
3133EG-6B-6	FEDERAL FARM CREDIT BANKS				1	1,781,320	100.6369	1,881,910	1,870,000	1,881,910	100,590				3.300	3.755	MON	25,541		10/04/2018	02/02/2032
3130A5-ND-7	FEDERAL HOME LOAN BANK				1	2,180,745	103.6142	2,227,705	2,150,000	2,227,705	46,960				3.500	3.352	JD	2,717	37,625	09/06/2018	06/18/2030
3133XG-AY-0	FEDERAL HOME LOAN BANK				1	278,330	129.0590	258,118	200,000	258,118	(17,285)				5.500	3.159	JJ	5,072	11,000	07/18/2012	07/15/2036
3134A4-AA-2	FEDERAL HOME LOAN MORTGAGE COR				1	980,231	135.9621	951,735	700,000	951,735	(49,295)				6.750	3.899	MS	13,913	47,250	09/01/2010	03/15/2031
3134A4-AB-0	FEDERAL HOME LOAN MORTGAGE COR STRIP	@			1	346,935	66.8809	601,928	900,000	601,928	(4,009)				0.000	0.000	N/A			06/02/2011	03/15/2031
3137G0-KW-8	FHLMC STACR SERIES 2016-HQA3 CLASS M1			4	1	756,634	100.0223	756,803	756,634	756,803	(846)				3.306	1.583	MON	417	21,172	09/13/2016	03/25/2029
3137G0-KX-6	FHLMC STACR SERIES 2016-HQA3 CLASS M2			4	1	6,340,000	100.4971	6,371,517	6,340,000	6,371,517	(28,331)				3.856	1.882	MON	4,075	212,761	09/13/2016	03/25/2029
337653-AD-1	FISCAL YEAR 2005 SECURITIZATIO GENERAL OBLIGATION			4	1FE	300,617	100.7812	262,031	260,000	262,031	(3,887)				4.930	2.580	AO	3,205	12,818	11/27/2012	04/01/2020
30711X-CZ-5	FNMA CONNECTICUT AVE SERIES 2016-C04 CLASS 1M1			4	1	3,770,161	100.3917	3,781,871	3,767,117	3,781,871	(18,830)				3.956	1.203	MON	2,484	130,237	10/03/2016	01/25/2029
30711X-DG-6	FNMA CONNECTICUT AVE SERIES 2016-C05 CLASS 2M1			4	1	1,287,319	100.1224	1,288,538	1,286,963	1,288,538	(5,446)				3.660	3.683	MON	785	43,181	10/03/2016	01/25/2029
30711X-JZ-1	FNMA CONNECTICUT AVE SERIES 2018-C03 CLASS			4	1	472,151	99.8229	471,315	472,151	471,315	(836)				3.186	2.622	MON	251	8,503	05/01/2018	10/25/2030
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION SERIES B			2	1FE	1,000,000	109.2670	1,092,670	1,000,000	1,092,670	29,220				5.250	5.249	AO	13,125	52,500	08/19/2015	10/01/2041
452227-FT-3	ILLINOIS ST SALES TAX REVENUE			4	2FE	1,000,000	93.2360	932,360	1,000,000	932,360	(109,880)				4.080	4.080	JD	1,813	40,800	05/10/2012	06/15/2036
47770V-AK-6	JOBSOHIO BEVERAGE SYS STWD LIQ			2	1FE	2,218,658	108.7720	2,447,370	2,250,000	2,447,370	(47,340)				5.000	5.103	JJ	56,250	112,500	08/13/2013	01/01/2038
47770V-AZ-3	JOBSOHIO BEVERAGE SYS STWD LIQ B			4	1FE	7,219,051	106.7230	7,337,206	6,875,000	7,337,206	(358,256)				4.532	4.146	JJ	155,788	311,575	03/27/2014	01/01/2035
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV			4	1FE	150,000	108.6460	162,969	150,000	162,969	(7,623)				4.596	4.596	MS	2,298	6,894	08/18/2010	09/01/2035
49126K-LM-1	KENTUCKY ST ECON DEV FIN AUTH SERIES A				2FE	1,000,000	102.2310	1,022,310	1,000,000	1,022,310	22,310				5.079	5.079	FA	18,905		08/10/2018	08/15/2048
544495-UG-7	LOS ANGELES CALIF DEPT OF WTR			4	1FE	312,378	123.3061	406,910	330,000	406,910	(28,486)				5.716	6.124	JJ	9,431	18,863	03/17/2011	07/01/2039
544652-6E-5	LOS ANGELES CALIF WASTE WTR			4	1FE	300,000	121.8860	365,658	300,000	365,658	(13,902)				5.713	5.712	JD	1,428	17,139	10/14/2010	06/01/2039
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH				1FE	250,338	109.9520	274,880	250,000	274,880	(8,400)				4.885	4.873	JJ	5,631	12,213	07/22/2011	07/15/2028
592248-BG-2	MET PIER & EXPOSITION AUTH ILL			2	2FE	1,054,570	100.5230	1,005,230	1,000,000	1,005,230	(30,970)				5.250	4.931	JD	2,333	52,500	03/16/2012	06/15/2050
59259N-ZH-9	METROPOLITAN TRANSN AUTH NY				1FE	533,443	141.9529	603,300	425,000	603,300	(54,341)				7.336	5.559	MN	3,984	31,178	08/20/2010	11/15/2039
594751-AB-5	MICHIGAN ST TOBACCO SETTLEMENT SERIES A			4	4FE	731,250	97.6040	732,030	750,000	732,030	(16,410)				7.309	7.677	JD	4,568	54,818	03/21/2017	06/01/2034
626207-YM-0	MUNICIPAL ELEC AUTH GA			4	1FE	535,650	109.7559	437,926	399,000	437,926	(64,654)				6.655	4.374	AO	6,638	26,553	09/22/2016	04/01/2057
646136-XR-7	NEW JERSEY ST TRANSN TR FD				2FE	585,994	122.4131	673,272	550,000	673,272	(55,539)				6.561	6.075	JD	1,604	36,086	07/22/2011	12/15/2040
646139-W3-5	NEW JERSEY STATE TURNPIKE AUTH REV			4	1FE	1,796,623	140.9000	1,782,385	1,265,000	1,782,385	(38,178)				7.414	4.416	JJ	46,894	19,647	12/20/2018	01/01/2040
64971M-S8-6	NEW YORK CITY TRANSITIONAL			4	1FE	150,000	119.1253	178,688	150,000	178,688	(9,785)				5.467	5.467	MN	1,367	8,201	05/19/2010	05/01/2040
64972F-T3-0	NEW YORK NY CITY MUN WTR FIN				1FE	318,788	125.1372	312,843	250,000	312,843	(26,015)				5.724	4.121	JD	636	14,310	04/20/2012	06/15/2042
64972F-T6-3	NEW YORK NY CITY MUN WTR FIN				1FE	891,487	121.1930	969,544	800,000	969,544	(83,080)				5.440	4.717	JD	1,934	43,520	01/11/2013	06/15/2043
64972F-Y3-4	NEW YORK NY CITY MUN WTR FIN			4	1FE	1,391,902	128.2250	1,474,588	1,150,000	1,474,588	(116,334)				5.882	4.624	JD	3,006	67,643	03/27/2014	06/15/2044
649902-T3-7	NEW YORK ST DORM AUTH ST PERS			4	1FE	305,243	121.1280	302,820	250,000	302,820	(18,118)				5.600	4.241	MS	4,122	14,000	04/20/2012	03/15/2040
650035-VB-1	NEW YORK ST URBAN DEV CORP			4	1FE	927,773	118.7491	890,618	750,000	890,618	(54,735)				5.838	4.364	MS	12,892	43,785	03/07/2012	03/15/2040
658308-AA-9	NORTH CAROLINA ST TPK AUTH			4	1FE	295,103	115.4640	288,660	250,000	288,660	(4,763)				5.318	3.764	JJ	6,648	13,295	02/14/2013	01/01/2031
658308-AB-7	NORTH CAROLINA ST TPK AUTH			4	1FE	250,000	119.5432	298,858	250,000	298,858	(5,640)				5.418	5.417	JJ	6,773	13,545	10/15/2010	01/01/2041
658308-AF-8	NORTH CAROLINA ST TPK AUTH				1FE	586,000	107.8930	539,465	500,000	539,465	(18,510)				4.750	3.025	JJ	11,875	23,750	01/11/2013	01/01/2025
677659-V7-6	OHIO ST WTR DEV AUTHORITY REV			4	1FE	653,415	113.1451	735,443	650,000	735,443	(22,412)				4.917	4.881	JD	2,663	31,961	10/08/2010	06/01/2042
684273-HC-2	ORANGE COUNTY LOCAL TRANSPORTA			4	1FE	8,448,465	132.3650	8,080,883	6,105,000	8,080,883	(526,678)				6.908	4.009	FA	159,322	421,733	11/06/2014	02/15/2041
73358W-AH-7	PORT AUTHORITY NY NJ				1FE	672,852	114.1840	662,267	580,000	662,267	(10,585)				5.859	3.179	JD	2,832	33,982	03/23/2018	12/01/2024
73358W-CX-0	PORT AUTHORITY NY NJ			4	1FE	926,738	121.7880	913,410	750,000	913,410	(70,313)				5.647	4.218	MN	7,059	42,353	04/23/2012	11/01/2040
73358W-RP-1	PORT AUTHORITY NY NJ 181			4	1FE	525,000	114.8050	602,726	525,000	602,726	(47,948)				4.960	4.960	FA	10,850	26,040	01/23/2014	08/01/2046
73358W-XQ-2	PORT AUTHORITY NY NJ SERIES 192			4	1FE	797,522	108.5880	787,263	725,000	787,263	(95,910)				4.810	4.262	AO	7,362	34,873	06/02/2016	10/15/2065
76116E-GK-0	RESOLUTION FUNDING STRIP	@			1	29,020	78.0150	31,206	40,000	31,206	(249)				0.000	0.000	N/A			04/30/2015	01/15/2027
76116E-HH-6	RESOLUTION FUNDING STRIP	@			1	129,089	77.1678	138,902	180,000	138,902	(1,073)				0.000	0.000	N/A			04/30/2015	04/15/2027
76116E-HL-7	RESOLUTION FUNDING STRIP	@			1	74,668	74.1282	81,541	110,000	81,541	13				0.000	0.000	N/A			04/30/2015	10/15/2028
76116E-HN-3	RESOLUTION FUNDING STRIP	@			1	1,043,117	71.3613	1,641,311	2,300,000	1,641,311	(8,680)				0.000	0.000	N/A			09/15/2010	10/15/2029
76116F-AB-3	RESOLUTION FUNDING STRIP	@			1	4,051,692	70.4931	4,864,021	6,900,000	4,864,021	(15,843)				0.000	0.000	N/A			10/30/2015	01/15/2030
76116F-AC-1	RESOLUTION FUNDING STRIP	@			1	2,760,878	69.8645	4,471,326	6,400,000	4,471,326	(17,340)				0.000	0.000	N/A			10/12/2011	04/15/2030
79742G-AF-8	SAN DIEGO CNTY CA REFL ARPT AU B			1	1FE	2,000,000	109.3150	2,186,300	2,000,000	2,186,300	(44,460)				5.594	5.595	JJ	55,940	111,880	02/06/2014	07/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRAN				1FE	578,093	132.7230	663,615	500,000	663,615	(20,840)				5.911	4.949	AO	7,389	29,555	04/20/2012	04/01/2048
79765R-TL-3	SAN FRANCISCO CITY & CNTY CA			4	1FE	426,813	142.5809	463,388	325,000	463,388	(22,097)				6.950	5.062	MN	3,765	22,588	02/10/2014	11/01/2050
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH			4	1FE	235,231	126.7450	278,839	220,000	278,839	(19,763)				6.454	5.983	JJ	7,099	14,199	03/30/2011	01/01/2050
880591-DM-1	TENN VALLEY AUTHORITY				1	1,467,660	137.5562	1,375,562	1,000,000	1,375,562	(64,335)				7.125	7.125	MN	11,875	71,250	08/03/2017	05/01/2030
880591-EJ-7	TENN VALLEY AUTHORITY				1	296,079	121.7317	365,195	300,000	365,195	(16,187)				4.625	4.693	MS	4,085	13,875	09/16/2010	09/15/2060
88059F-BG-5	TENN VALLEY AUTHORITY STRIP	@			1	199,470	68.5256	342,628	500,000	342,628	2,081				0.000	0.000	N/A			06/02/2011	05/01/2030
880557-7X-5	TENNESSEE ST SCHOOL BOARD AUTH				1FE	150,000	111.2860	166,929	150,000	166,929	(2,499)				4.848	4.848	MS	2,141	7,272	09/23/2010	09/15/2027
88283L-HU-3	TEXAS STATE TRANSN COMMN			4	1FE	125,000	113.5912	141,989	125,000	141,989	(8,191)				5.178	5.178	AO	1,618	6,473	07/27/2010	04/01/2030
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR			4	1FE	1,066,226	131.8550	1,153,731	875,000	1,153,731	(27,387)				6.548	4.861	MN	7,321	18,007	12/20/2018	05/15/2048
91412G-DZ-5	UNIVERSITY CALIF REV			4	1FE	256,623	124.1821	347,710	280,000	347,710	(19,004)				5.946	6.625	MN	2,127	16,649	03/22/2011	05/15/2045
91412G-HA-6	UNIVERSITY CALIF REV				1FE	315,048	104.9720	314,916	300,000	314,916	(19,956)				4.858	4.623	MN	1,862	14,574	10/27/2016	05/15/2112
91412G-C8-6	UNIVERSITY CALIF REV SERIES AQ				1FE	1,615,866	102.8180	1,645,088	1,600,000	1,645,088	(20,164)				4.767	4.719	MN	9,746	52,437	09/12/2018	05/15/2115
927781-VE-1	VIRGINIA COLLEGE BLDG AUTH VA			4	1FE	250,000	110.2572	275,643	250,000	275,643	(8,005)				4.830	4.828	FA	5,031	12,075	10/05/2010	02/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						116,162,171	XXX	121,209,470	115,395,710	121,209,470	(2,956,972)				XXX	XXX	XXX	1,017,110	3,887,428	XXX	XXX
31394A-VS-2	FANNIE MAE SERIES 2004-60 CLASS FA			4	1	901,982	100.0972	902,685	901,808	902,685	703				2.906	2.917	MON	432	16,803	03/23/2018	08/25/2024
31398N-2W-3	FANNIE MAE SERIES 2010-123 CLASS FL			4	1	189,699	100.2352	189,211	188,767	189,211	(489)				2.936	2.908	MON	91	3,558	03/23/2018	11/25/2040
31398R-SS-5	FANNIE MAE SERIES 2010-54 CLASS FT			4	1	891,029	101.5746	896,654	882,754	896,654	5,625				3.266	3.181	MON	476	4,499	11/16/2018	04/25/2037
3136AX-ZB-4	FANNIE MAE SERIES 2017-61 CLASS NB			4	1	3,075,753	99.4480	3,121,200	3,138,524	3,121,200	45,447				3.000	3.166	MON	7,846	62,770	04/23/2018	11/25/2045
3136B0-AZ-9	FANNIE MAE SERIES 2017-96 CLASS KA			4	1	1,358,968	99.6120	1,336,467	1,341,673	1,336,467	(13,712)				3.000	2.776	MON	3,354	40,250	11/16/2017	01/25/2055
3136B2-2X-9	FANNIE MAE SERIES 2018-64 CLASS ET			4	1	463,855	98.0945	473,052	482,241	473,052	9,197				3.000	3.297	MON	1,206	4,822	08/08/2018	09/25/2048
31394A-B4-7	FANNIEMAE WHOLE LOAN SERIES 2004-W11 CLASS 1A2			4	1	2,065,446	112.3652	2,054,310	1,828,244	2,054,310	(11,137)				6.500	5.304	MON	9,903	89,127	03/23/2018	05/25/2044
31394V-PV-6	FANNIEMAE WHOLE LOAN SERIES 2005-W4 CLASS 1A3			4	1	1,888,244	111.0072	1,852,690	1,668,982	1,852,690	(35,554)				7.000	5.303	MON	9,736	87,622	03/23/2018	08/25/2045
31326H-7M-0	FHLMC ARM POOL 2B3600			4	1	5,461,529	99.9254	5,434,635	5,438,692	5,434,635	(26,894)				2.832	2.783	MON	12,835	115,404	03/23/2018	01/01/2045
31335B-NU-6	FHLMC GOLD 30YR GIANT POOL G61303			4	1	32,956	100.7297	33,129	32,889	33,129	173				3.500	3.495	MON	96	863	02/15/2018	08/01/2044
31326M-QQ-9	FHLMC GOLD POOL 2B6763			4	1	1,180,554	100.1161	1,179,496	1,178,128	1,179,496	(1,059)				3.204	3.178	MON	3,146	28,310	03/23/2018	01/01/2048
31326M-WE-9	FHLMC GOLD POOL 2B6945			4	1	2,504,810	100.7680	2,522,472	2,503,246	2,522,472	17,662				3.395	3.381	MON	7,082	49,575	05/17/2018	06/01/2048
31295N-5H-7	FHLMC GOLD POOL 789848			4	1	21,879	104.9755	23,145	22,048	23,145	(31)				4.625	4.689	MON	85	813	10/13/2006	10/01/2032
31296J-YW-0	FHLMC GOLD POOL A10725			4	1	2,401	104.3991	2,302	2,205	2,302	(56)				4.500	3.414	MON	8	99	01/21/2016	07/01/2033
31296J-3U-8	FHLMC GOLD POOL A10811			4	1	13,565	104.3276	12,994	12,455	12,994	(329)				4.500	3.417	MON	47	561	01/21/2016	07/01/2033
31296K-5E-9	FHLMC GOLD POOL A11745			4	1	2,320	104.3192	2,222	2,130	2,222	(55)				4.500	3.418	MON	8	96	01/21/2016	08/01/2033
31296K-5G-4	FHLMC GOLD POOL A11747			4	1	9,895	104.2818	9,474	9,085	9,474	(240)				4.500	3.418	MON	34	409	01/21/2016	08/01/2033
31296K-5H-2	FHLMC GOLD POOL A11748			4	1	51,390	104.2366	49,183	47,184	49,183	(1,243)				4.500	3.418	MON	177	2,123	01/21/2016	08/01/2033
31296L-AM-3	FHLMC GOLD POOL A11812			4	1	22,772	104.2902	21,805	20,908	21,805	(554)				4.500	3.418	MON	78	941	01/21/2016	08/01/2033
31296L-BN-0	FHLMC GOLD POOL A11845			4	1	63,950	104.3225	61,254	58,716	61,254	(1,550)				4.500	3.418	MON	220	2,642	01/21/2016	08/01/2033
31296L-CD-1	FHLMC GOLD POOL A11868			4	1	14,022	104.3262	13,432	12,875	13,432	(333)				4.500	3.418	MON	48	579	01/21/2016	08/01/2033
31296L-HJ-3	FHLMC GOLD POOL A12033			4	1	4,690	104.3892	4,495	4,306	4,495	(114)				4.500	3.419	MON	16	194	01/21/2016	08/01/2033
31296L-SV-4	FHLMC GOLD POOL A12332			4	1	108,447	104.3024	103,856	99,572	103,856	(2,594)				4.500	3.419	MON	373	4,481	01/21/2016	08/01/2033
31296L-T8-4	FHLMC GOLD POOL A12375			4	1	8,287	104.3895	7,943	7,609	7,943	(201)				4.500	3.423	MON	29	342	01/21/2016	08/01/2033
31296L-XG-1	FHLMC GOLD POOL A12479			4	1	18,327	104.0887	17,515	16,827	17,515	(446)				4.500	3.419	MON	63	757	01/21/2016	08/01/2033
31296L-YL-9	FHLMC GOLD POOL A12515			4	1	69,474	104.3002	66,531	63,788	66,531	(1,676)				4.500	3.418	MON	239	2,870	01/21/2016	08/01/2033
31296L-YN-5	FHLMC GOLD POOL A12517			4	1	47,937	104.3124	45,911	44,013	45,911	(1,157)				4.500	3.423	MON	165	1,980	01/21/2016	09/01/2033
31296M-BT-5	FHLMC GOLD POOL A12750			4	1	19,585	104.3544	18,765	17,982	18,765	(466)				4.500	3.419	MON	67	809	01/21/2016	08/01/2033
31296M-DN-6	FHLMC GOLD POOL A12809			4	1	74,033	104.3016	70,898	67,974	70,898	(1,786)				4.500	3.418	MON	255	3,059	01/21/2016	08/01/2033
31296M-FH-7	FHLMC GOLD POOL A12868			4	1	13,589	104.0878	12,986	12,476	12,986	(341)				4.500	3.416	MON	47	562	01/21/2016	09/01/2033
31296M-F9-5	FHLMC GOLD POOL A12892			4	1	235,948	104.3437	226,047	216,637	226,047	(5,676)				4.500	3.419	MON	812	9,749	01/21/2016	08/01/2033
31296M-GV-5	FHLMC GOLD POOL A12912			4	1	41,168	104.3336	39,436	37,798	39,436	(1,006)				4.500	3.423	MON	142	1,701	01/21/2016	09/01/2033
31296M-KF-5	FHLMC GOLD POOL A12994			4	1	8,389	104.1937	8,025	7,702	8,025	(196)				4.500	3.421	MON	29	347	01/21/2016	09/01/2033
31296M-K4-0	FHLMC GOLD POOL A13015			4	1	1,434	104.3280	1,374	1,317	1,374	(35)				4.500	3.420	MON	5	59	01/21/2016	09/01/2033
31296M-LP-2	FHLMC GOLD POOL A13034			4	1	78,164	104.2819	74,840	71,767	74,840	(1,885)				4.500	3.423	MON	269	3,230	01/21/2016	09/01/2033
31296M-L2-3	FHLMC GOLD POOL A13045			4	1	12,652	104.3388	12,120	11,616	12,120	(303)				4.500	3.423	MON	44	523	01/21/2016	09/01/2033
31296M-MD-8	FHLMC GOLD POOL A13056			4	1	5,099	104.4212	4,889	4,682	4,889	(123)				4.500	3.416	MON	18	211	01/21/2016	09/01/2033
31296M-ME-6	FHLMC GOLD POOL A13057			4	1	11,344	104.3591	10,869	10,415	10,869	(273)				4.500	3.419	MON	39	469	01/21/2016	09/01/2033
31296M-MR-7	FHLMC GOLD POOL A13068			4	1	19,807	104.2673	18,961	18,185	18,961	(470)				4.500	3.416	MON	68	818	01/21/2016	09/01/2033
31296M-MY-2	FHLMC GOLD POOL A13075			4	1	24,007	104.3553	23,002	22,042	23,002	(580)				4.500	3.419	MON	83	992	01/21/2016	09/01/2033
31296M-M2-2	FHLMC GOLD POOL A13077			4	1	38,002	104.2790	36,384	34,891	36,384	(928)				4.500	3.423	MON	131	1,570	01/21/2016	09/01/2033
31296M-PG-8	FHLMC GOLD POOL A13123			4	1	979	104.2269	937	899	937	(24)				4.500	3.422	MON	3	41	01/21/2016	09/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31296M-QX-0	FHLMC GOLD POOL A13170			4	1	17,733	104.4223	17,001	16,281	17,001	(429)				4.500	3.423	MON	61	733	01/21/2016	09/01/2033
31296M-QZ-5	FHLMC GOLD POOL A13172			4	1	5,740	104.3066	5,498	5,271	5,498	(139)				4.500	3.416	MON	20	237	01/21/2016	09/01/2033
31296M-Q2-8	FHLMC GOLD POOL A13173			4	1	72,399	104.2979	69,331	66,474	69,331	(1,754)				4.500	3.422	MON	249	2,991	01/21/2016	09/01/2033
31296M-TL-3	FHLMC GOLD POOL A13255			4	1	3,217	104.1638	3,077	2,954	3,077	(79)				4.500	3.423	MON	11	133	01/21/2016	09/01/2033
31296M-XM-6	FHLMC GOLD POOL A13384			4	1	5,280	104.2492	5,054	4,848	5,054	(127)				4.500	3.422	MON	18	218	01/21/2016	09/01/2033
31296M-YJ-2	FHLMC GOLD POOL A13413			4	1	14,587	104.3680	13,978	13,393	13,978	(352)				4.500	3.422	MON	50	603	01/21/2016	09/01/2033
31296M-Y4-5	FHLMC GOLD POOL A13431			4	1	3,655	104.3802	3,503	3,356	3,503	(88)				4.500	3.416	MON	13	151	01/21/2016	09/01/2033
31296M-Y5-2	FHLMC GOLD POOL A13432			4	1	18,348	104.0722	17,532	16,846	17,532	(448)				4.500	3.422	MON	63	758	01/21/2016	09/01/2033
31296M-ZQ-5	FHLMC GOLD POOL A13451			4	1	11,157	104.3635	10,691	10,244	10,691	(270)				4.500	3.419	MON	38	461	01/21/2016	09/01/2033
31296M-ZR-3	FHLMC GOLD POOL A13452			4	1	17,229	104.2101	16,485	15,819	16,485	(426)				4.500	3.422	MON	59	712	01/21/2016	09/01/2033
31296M-3H-0	FHLMC GOLD POOL A13500			4	1	10,822	104.4384	10,377	9,936	10,377	(261)				4.500	3.425	MON	37	447	01/21/2016	09/01/2033
31296N-A8-0	FHLMC GOLD POOL A13631			4	1	59,078	104.3121	56,582	54,243	56,582	(1,414)				4.500	3.428	MON	203	2,441	01/21/2016	10/01/2033
31296N-BH-9	FHLMC GOLD POOL A13640			4	1	78,783	104.3644	75,492	72,335	75,492	(1,873)				4.500	3.428	MON	271	3,255	01/21/2016	10/01/2033
31296N-BQ-9	FHLMC GOLD POOL A13647			4	1	39,486	104.3416	37,828	36,254	37,828	(956)				4.500	3.417	MON	136	1,631	01/21/2016	09/01/2033
31296N-BT-3	FHLMC GOLD POOL A13650			4	1	28,494	104.3422	27,298	26,162	27,298	(688)				4.500	3.417	MON	98	1,177	01/21/2016	09/01/2033
31296N-BW-6	FHLMC GOLD POOL A13653			4	1	5,911	104.3855	5,665	5,427	5,665	(143)				4.500	3.416	MON	20	244	01/21/2016	09/01/2033
31296N-BX-4	FHLMC GOLD POOL A13654			4	1	111,418	104.2835	106,681	102,299	106,681	(2,696)				4.500	3.419	MON	384	4,603	01/21/2016	09/01/2033
31296N-BY-2	FHLMC GOLD POOL A13655			4	1	81,625	104.3099	78,174	74,944	78,174	(1,977)				4.500	3.422	MON	281	3,373	01/21/2016	09/01/2033
31296N-BZ-9	FHLMC GOLD POOL A13656			4	1	43,990	104.3204	42,135	40,390	42,135	(1,048)				4.500	3.422	MON	151	1,817	01/21/2016	09/01/2033
31296N-B2-2	FHLMC GOLD POOL A13657			4	1	103,462	104.3266	99,104	94,994	99,104	(2,509)				4.500	3.425	MON	356	4,275	01/21/2016	09/01/2033
31296N-DX-2	FHLMC GOLD POOL A13718			4	1	280,833	104.3460	269,055	257,849	269,055	(6,758)				4.500	3.425	MON	967	11,603	01/21/2016	09/01/2033
31296N-DY-0	FHLMC GOLD POOL A13719			4	1	161,117	104.2986	154,290	147,931	154,290	(3,869)				4.500	3.422	MON	555	6,657	01/21/2016	09/01/2033
31296N-EH-6	FHLMC GOLD POOL A13736			4	1	3,959	104.3741	3,794	3,635	3,794	(94)				4.500	3.427	MON	14	164	01/21/2016	09/01/2033
31296N-FQ-5	FHLMC GOLD POOL A13775			4	1	24,476	104.3474	23,450	22,473	23,450	(591)				4.500	3.422	MON	84	1,011	01/21/2016	09/01/2033
31296N-G4-3	FHLMC GOLD POOL A13819			4	1	3,729	104.3224	3,572	3,424	3,572	(90)				4.500	3.423	MON	13	154	01/21/2016	09/01/2033
31296N-HA-8	FHLMC GOLD POOL A13825			4	1	7,387	104.3049	7,075	6,783	7,075	(178)				4.500	3.423	MON	25	305	01/21/2016	09/01/2033
31296N-H2-6	FHLMC GOLD POOL A13849			4	1	2,577	104.3937	2,471	2,367	2,471	(62)				4.500	3.423	MON	9	107	01/21/2016	09/01/2033
31296N-JC-2	FHLMC GOLD POOL A13859			4	1	7,291	104.1380	6,971	6,694	6,971	(174)				4.500	3.422	MON	25	301	01/21/2016	09/01/2033
31296N-JN-8	FHLMC GOLD POOL A13869			4	1	10,365	104.3716	9,932	9,516	9,932	(250)				4.500	3.420	MON	36	428	01/21/2016	09/01/2033
31296N-T7-2	FHLMC GOLD POOL A14174			4	1	1,291	110.9152	1,321	1,191	1,321	(31)				6.000	5.155	MON	6	72	09/08/2010	10/01/2033
31296N-XF-9	FHLMC GOLD POOL A14278			4	1	5,670	111.3428	5,821	5,228	5,821	(197)				6.000	5.148	MON	26	314	09/08/2010	10/01/2033
31296P-7B-2	FHLMC GOLD POOL A15390			4	1	7,309	111.0105	7,481	6,739	7,481	(167)				6.000	5.152	MON	34	404	09/08/2010	11/01/2033
31296R-SE-9	FHLMC GOLD POOL A16817			4	1	3,143	111.4946	3,230	2,897	3,230	(68)				6.000	5.153	MON	14	174	09/08/2010	12/01/2033
31296S-M2-9	FHLMC GOLD POOL A17577			4	1	5,787	107.0577	5,749	5,370	5,749	(190)				5.500	4.669	MON	25	295	12/04/2012	01/01/2034
31296S-T9-7	FHLMC GOLD POOL A17776			4	1	110,646	106.1910	109,347	102,972	109,347	(2,537)				5.000	4.202	MON	429	5,148	04/08/2013	12/01/2033
31296T-KX-1	FHLMC GOLD POOL A18410			4	1	257,008	110.7457	262,412	236,950	262,412	(6,416)				6.000	5.160	MON	1,185	14,217	09/08/2010	02/01/2034
31296X-ML-6	FHLMC GOLD POOL A21263			4	1	1,668	104.3734	1,599	1,532	1,599	(40)				4.500	3.458	MON	6	69	01/21/2016	04/01/2034
31296Y-GN-7	FHLMC GOLD POOL A22005			4	1	4,700	104.4207	4,488	4,298	4,488	(113)				4.500	3.398	MON	16	193	05/02/2016	05/01/2034
31297D-L9-7	FHLMC GOLD POOL A25752			4	1	1,968	111.4664	2,022	1,814	2,022	(43)				6.000	5.174	MON	9	109	09/08/2010	08/01/2034
31297D-SB-5	FHLMC GOLD POOL A25914			4	1	12,167	111.5881	13,154	11,788	13,154	(223)				6.000	5.753	MON	59	707	02/10/2005	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407			4	1	1,599	111.8046	1,648	1,474	1,648	(30)				6.000	5.174	MON	7	89	09/08/2010	09/01/2034
31297G-H9-5	FHLMC GOLD POOL A28356			4	1	120,359	106.2731	118,452	111,460	118,452	(2,477)				5.000	4.192	MON	464	5,573	12/10/2012	11/01/2034
31297H-AN-9	FHLMC GOLD POOL A29013			4	1	105,246	106.1284	103,437	97,464	103,437	(2,235)				5.000	4.191	MON	406	4,873	12/10/2012	12/01/2034
31297L-BJ-8	FHLMC GOLD POOL A30941			4	1	13,398	107.5004	13,358	12,426	13,358	(445)				5.500	4.729	MON	57	683	10/06/2011	02/01/2035
31297L-L7-3	FHLMC GOLD POOL A31250			4	1	88,430	111.3407	90,775	81,529	90,775	(1,814)				6.000	5.187	MON	408	4,892	09/08/2010	02/01/2035
31297Q-BW-8	FHLMC GOLD POOL A34553			4	1	1,515	104.5291	1,454	1,391	1,454	(37)				4.500	3.505	MON	5	63	01/21/2016	04/01/2035
31297V-KR-8	FHLMC GOLD POOL A39304			4	1	30,582	107.2174	30,216	28,182	30,216	(1,098)				5.500	4.653	MON	129	1,550	11/27/2012	11/01/2035
3128K6-VR-8	FHLMC GOLD POOL A46024			4	1	1,273	104.6193	1,223	1,169	1,223	(31)				4.500	3.516	MON	4	53	01/21/2016	07/01/2035
3128K7-E7-9	FHLMC GOLD POOL A46458			4	1	40,484	111.0921	41,464	37,324	41,464	(908)				6.000	5.203	MON	187	2,240	09/08/2010	07/01/2035
3128K7-MY-1	FHLMC GOLD POOL A46675			4	1	5,845	104.5844	5,612	5,366	5,612	(142)				4.500	3.527	MON	20	242	01/21/2016	08/01/2035
3128K7-UX-4	FHLMC GOLD POOL A46898			4	1	18,444	104.6475	17,721	16,934	17,721	(447)				4.500	3.526	MON	64	762	01/21/2016	09/01/2035
3128K7-ZU-5	FHLMC GOLD POOL A47055			4	1	956	104.5558	918	878	918	(23)				4.500	3.528	MON	3	40	01/21/2016	09/01/2035
3128K8-AJ-5	FHLMC GOLD POOL A47209			4	1	3,328	104.5827	3,195	3,055	3,195	(81)				4.500	3.530	MON	11	138	01/21/2016	10/01/2035
3128KL-GN-1	FHLMC GOLD POOL A57405			4	1	4,349	107.4662	4,131	3,844	4,131	(137)				5.500	4.109	MON	18	211	05/02/2016	02/01/2037
3128KL-QQ-3	FHLMC GOLD POOL A57663			4	1	4,478	107.4645	4,463	4,153	4,463	(148)				5.500	4.780	MON	19	228	10/06/2011	12/01/2036
3128KR-Q2-3	FHLMC GOLD POOL A61373			4	1	179,225	106.3739	175,434	164,922	175,434	(4,253)				5.000	4.171	MON	687	8,246	11/27/2012	04/01/2036
3128KR-S5-4	FHLMC GOLD POOL A61440			4	1	2,141	106.2984	2,194	2,064	2,194	(66)				5.000	4.688	MON	9	103	04/21/2010	02/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128KS-F2-3	FHLMC GOLD POOL A61985			4	1	77,809	111.4922	79,863	71,631	79,863	(880)				6.000	5.172	MON	358	4,298	12/07/2012	06/01/2037
3128KU-2Y-2	FHLMC GOLD POOL A64391			4	1	103,287	111.4655	104,908	94,117	104,908	(1,506)				6.000	5.081	MON	471	5,647	11/27/2012	08/01/2037
3128L9-LZ-4	FHLMC GOLD POOL A75744			4	1	805	104.5884	775	741	775	(20)				4.500	3.655	MON	3	33	01/21/2016	04/01/2038
3128LD-HK-3	FHLMC GOLD POOL A79234			4	1	12,628	106.3016	12,500	11,759	12,500	(279)				5.000	4.290	MON	49	588	11/26/2012	05/01/2036
3128LD-H8-0	FHLMC GOLD POOL A79255			4	1	140,076	106.0472	138,768	130,855	138,768	(3,613)				5.000	4.343	MON	545	6,543	07/29/2013	11/01/2037
312926-2T-4	FHLMC GOLD POOL A80786			4	1	133,694	108.0233	130,423	120,736	130,423	(5,999)				5.500	4.533	MON	553	6,640	11/27/2012	08/01/2038
312927-2T-6	FHLMC GOLD POOL A81654			4	1	6,904	111.5687	7,098	6,362	7,098	(80)				6.000	5.218	MON	32	382	12/06/2012	09/01/2038
312930-WL-0	FHLMC GOLD POOL A84251			4	1	339	104.4872	326	312	326	(9)				4.500	3.687	MON	1	14	01/21/2016	01/01/2039
312930-XX-3	FHLMC GOLD POOL A84294			4	1	48,729	104.5837	46,956	44,898	46,956	(1,240)				4.500	3.689	MON	168	2,020	01/21/2016	02/01/2039
312931-D7-0	FHLMC GOLD POOL A84626			4	1	7,561	104.5787	7,286	6,967	7,286	(192)				4.500	3.688	MON	26	314	01/21/2016	02/01/2039
312931-D8-8	FHLMC GOLD POOL A84627			4	1	5,374	106.1143	5,328	5,021	5,328	(126)				5.000	4.360	MON	21	251	07/29/2013	02/01/2039
312931-EM-6	FHLMC GOLD POOL A84640			4	1	19,071	104.5812	18,377	17,572	18,377	(485)				4.500	3.686	MON	66	791	01/21/2016	02/01/2039
312931-GB-8	FHLMC GOLD POOL A84694			4	1	2,033	104.5916	1,959	1,873	1,959	(52)				4.500	3.687	MON	7	84	01/21/2016	02/01/2039
312931-6G-8	FHLMC GOLD POOL A85371			4	1	29,149	104.5834	28,089	26,858	28,089	(742)				4.500	3.682	MON	101	1,209	01/21/2016	03/01/2039
312932-LF-1	FHLMC GOLD POOL A85726			4	1	4,359	106.3360	4,330	4,072	4,330	(120)				5.000	4.373	MON	17	204	08/08/2013	04/01/2039
312932-MW-3	FHLMC GOLD POOL A85773			4	1	6,869	104.5821	6,619	6,329	6,619	(175)				4.500	3.691	MON	24	285	01/21/2016	04/01/2039
312932-Z6-6	FHLMC GOLD POOL A86165			4	1	18,206	104.5842	17,544	16,775	17,544	(463)				4.500	3.690	MON	63	755	01/21/2016	05/01/2039
312932-Z7-4	FHLMC GOLD POOL A86166			4	1	1,055	104.6296	1,017	972	1,017	(27)				4.500	3.690	MON	4	44	01/21/2016	05/01/2039
312933-AL-8	FHLMC GOLD POOL A86311			4	1	3,462	104.5768	3,336	3,190	3,336	(88)				4.500	3.695	MON	12	144	01/21/2016	05/01/2039
312933-AN-4	FHLMC GOLD POOL A86313			4	1	5,658	106.0749	5,605	5,284	5,605	(133)				5.000	4.370	MON	22	264	07/26/2013	05/01/2039
312933-AQ-7	FHLMC GOLD POOL A86315			4	1	6,216	104.5740	5,990	5,728	5,990	(158)				4.500	3.692	MON	21	258	01/21/2016	05/01/2039
312933-DC-5	FHLMC GOLD POOL A86399			4	1	15,167	104.5871	14,615	13,974	14,615	(386)				4.500	3.688	MON	52	629	01/21/2016	05/01/2039
312933-G5-7	FHLMC GOLD POOL A86520			4	1	61,323	104.5821	59,092	56,503	59,092	(1,560)				4.500	3.692	MON	212	2,543	01/21/2016	06/01/2039
312933-G6-5	FHLMC GOLD POOL A86521			4	1	11,443	104.5812	11,026	10,543	11,026	(291)				4.500	3.687	MON	40	475	01/21/2016	05/01/2039
312933-G7-3	FHLMC GOLD POOL A86522			4	1	6,772	104.5841	6,525	6,239	6,525	(172)				4.500	3.687	MON	23	281	01/21/2016	05/01/2039
312933-KQ-6	FHLMC GOLD POOL A86603			4	1	6,064	104.5977	5,824	5,568	5,824	(147)				4.500	3.525	MON	21	251	01/21/2016	10/01/2035
312933-QN-7	FHLMC GOLD POOL A86761			4	1	221,385	104.5818	213,329	203,983	213,329	(5,633)				4.500	3.688	MON	765	9,179	01/21/2016	06/01/2039
312933-R6-3	FHLMC GOLD POOL A86809			4	1	2,870	104.5747	2,766	2,645	2,766	(73)				4.500	3.687	MON	10	119	01/21/2016	06/01/2039
312933-WQ-3	FHLMC GOLD POOL A86955			4	1	341,456	104.5818	329,031	314,616	329,031	(8,689)				4.500	3.681	MON	1,180	14,158	01/21/2016	06/01/2039
312933-WJ6-7	FHLMC GOLD POOL A86969			4	1	836	104.5396	806	771	806	(21)				4.500	3.692	MON	3	35	01/21/2016	05/01/2039
312934-BJ-0	FHLMC GOLD POOL A87241			4	1	8,359	104.7780	8,070	7,702	8,070	(197)				4.500	3.694	MON	29	347	01/21/2016	07/01/2039
312934-HS-4	FHLMC GOLD POOL A87441			4	1	1,525,956	102.9921	1,412,150	1,371,124	1,412,150	(34,974)				4.000	3.072	MON	4,570	54,845	11/27/2012	07/01/2039
312934-SC-7	FHLMC GOLD POOL A87715			4	1	15,346	104.5757	14,787	14,140	14,787	(391)				4.500	3.699	MON	53	636	01/21/2016	08/01/2039
312934-TN-2	FHLMC GOLD POOL A87757			4	1	4,226	104.5711	4,072	3,894	4,072	(108)				4.500	3.693	MON	15	175	01/21/2016	08/01/2039
312934-2E-1	FHLMC GOLD POOL A87973			4	1	64,735	104.5808	63,263	60,492	63,263	(1,671)				4.500	3.900	MON	227	2,722	01/09/2013	08/01/2039
312934-2W-1	FHLMC GOLD POOL A87989			4	1	248,841	104.7853	236,775	225,962	236,775	(5,923)				4.500	3.541	MON	847	10,168	05/02/2016	08/01/2039
312935-CN-7	FHLMC GOLD POOL A88177			4	1	2,218	102.8986	2,130	2,070	2,130	(54)				4.000	3.329	MON	7	83	04/12/2016	09/01/2039
312935-TY-5	FHLMC GOLD POOL A88667			4	1	17,241	105.0344	17,880	17,023	17,880	(515)				4.500	4.417	MON	64	766	09/28/2009	09/01/2039
312935-4U-0	FHLMC GOLD POOL A88935			4	1	4,066	104.5637	3,918	3,747	3,918	(103)				4.500	3.689	MON	14	169	01/21/2016	09/01/2039
312935-6C-8	FHLMC GOLD POOL A88967			4	1	25,312	104.5837	24,391	23,322	24,391	(644)				4.500	3.698	MON	87	1,049	01/21/2016	09/01/2039
312936-NA-1	FHLMC GOLD POOL A89385			4	1	8,353	104.5732	8,049	7,697	8,049	(213)				4.500	3.702	MON	29	347	01/21/2016	10/01/2039
312936-6F-9	FHLMC GOLD POOL A89870			4	1	3,666	104.5885	3,533	3,378	3,533	(93)				4.500	3.694	MON	13	152	01/21/2016	11/01/2039
312938-EM-1	FHLMC GOLD POOL A90140			4	1	14,599	104.5792	14,068	13,452	14,068	(372)				4.500	3.707	MON	50	605	01/21/2016	12/01/2039
312938-GD-9	FHLMC GOLD POOL A90196			4	1	54,983	104.5828	52,967	50,646	52,967	(1,399)				4.500	3.712	MON	190	2,279	09/09/2015	12/01/2039
312938-K5-1	FHLMC GOLD POOL A90316			4	1	2,314	104.5966	2,230	2,132	2,230	(59)				4.500	3.706	MON	8	96	01/21/2016	12/01/2039
312938-S3-8	FHLMC GOLD POOL A90538			4	1	12,167	104.5852	11,724	11,210	11,724	(310)				4.500	3.709	MON	42	504	01/21/2016	01/01/2040
312938-S4-6	FHLMC GOLD POOL A90539			4	1	10,462	104.5851	10,082	9,640	10,082	(266)				4.500	3.707	MON	36	434	01/21/2016	01/01/2040
312940-A4-1	FHLMC GOLD POOL A91827			4	1	16,719	104.5829	16,111	15,405	16,111	(421)				4.500	3.714	MON	58	693	01/21/2016	04/01/2040
312940-M3-0	FHLMC GOLD POOL A92178			4	1	7,712	104.5883	7,431	7,105	7,431	(194)				4.500	3.718	MON	27	320	01/21/2016	05/01/2040
312940-RF-8	FHLMC GOLD POOL A92286			4	1	17,153	104.5808	16,529	15,805	16,529	(432)				4.500	3.717	MON	59	711	01/21/2016	05/01/2040
312940-XF-1	FHLMC GOLD POOL A92478			4	1	33,953	104.5806	32,717	31,284	32,717	(844)				4.500	3.720	MON	117	1,408	01/21/2016	06/01/2040
312940-ZX-0	FHLMC GOLD POOL A92558			4	1	391,676	106.0194	382,994	361,249	382,994	(8,608)				5.000	4.288	MON	1,505	18,063	11/27/2012	06/01/2040
312941-GA-9	FHLMC GOLD POOL A92893			4	1	27,416	104.5802	26,418	25,261	26,418	(682)				4.500	3.720	MON	95	1,137	01/21/2016	07/01/2040
312941-NS-2	FHLMC GOLD POOL A93101			4	1	199,059	106.0823	197,294	185,982	197,294	(4,403)				5.000	4.394	MON	775	9,299	08/08/2013	07/01/2040
312941-VC-8	FHLMC GOLD POOL A93311			4	1	3,596	104.5564	3,465	3,314	3,465	(89)				4.500	3.724	MON	12	149	01/21/2016	08/01/2040
312941-WK-9	FHLMC GOLD POOL A93350			4	1	3,373	104.6010	3,251	3,108	3,251	(84)				4.500	3.723	MON	12	140	01/21/2016	08/01/2040
312941-3L-9	FHLMC GOLD POOL A93503			4	1	3,253	104.5712	3,134	2,997	3,134	(81)				4.500	3.724	MON	11	135	01/21/2016	08/01/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
312941-4T-1	FHLMC GOLD POOL A93534			4	1	110,086	102.8670	106,958	103,977	106,958	(2,652)				4.000	3.475	MON	347	4,159	11/24/2015	08/01/2040
312942-F3-4	FHLMC GOLD POOL A93786			4	1	366,254	102.8672	351,850	342,043	351,850	(8,725)				4.000	3.369	MON	1,140	13,682	03/03/2016	09/01/2040
312942-H4-0	FHLMC GOLD POOL A93851			4	1	56,697	102.8982	54,747	53,205	54,747	(1,341)				4.000	3.375	MON	177	2,128	09/19/2017	09/01/2040
312942-YT-6	FHLMC GOLD POOL A94322			4	1	22,793	100.7017	24,540	24,369	24,540	(641)				3.500	4.064	MON	71	853	04/05/2011	10/01/2040
312943-DQ-3	FHLMC GOLD POOL A94611			4	1	4,766	104.6231	4,594	4,391	4,594	(117)				4.500	3.728	MON	16	198	01/21/2016	10/01/2040
312943-HQ-9	FHLMC GOLD POOL A94739			4	1	49,075	100.6995	52,836	52,469	52,836	(1,379)				3.500	4.064	MON	153	1,836	04/05/2011	11/01/2040
312943-JY-0	FHLMC GOLD POOL A94779			4	1	45,956	102.9292	44,873	43,596	44,873	(1,153)				4.000	3.543	MON	145	1,744	05/02/2014	11/01/2040
312943-Q6-3	FHLMC GOLD POOL A94977			4	1	89,738	102.9297	87,623	85,129	87,623	(2,251)				4.000	3.543	MON	284	3,405	05/02/2014	11/01/2040
312943-SG-9	FHLMC GOLD POOL A95019			4	1	32,633	100.6993	35,134	34,890	35,134	(917)				3.500	4.064	MON	102	1,221	04/05/2011	11/01/2040
312943-UB-7	FHLMC GOLD POOL A95078			4	1	120,334	100.6988	129,556	128,657	129,556	(3,382)				3.500	4.064	MON	375	4,503	04/05/2011	11/01/2040
312943-WD-1	FHLMC GOLD POOL A95144			4	1	49,415	102.9289	48,250	46,877	48,250	(1,254)				4.000	3.544	MON	156	1,875	05/02/2014	11/01/2040
312944-LY-5	FHLMC GOLD POOL A95743			4	1	32,181	100.6975	34,647	34,407	34,647	(948)				3.500	4.063	MON	100	1,204	04/05/2011	12/01/2040
312944-M3-2	FHLMC GOLD POOL A95778			4	1	18,660	100.6967	20,090	19,951	20,090	(549)				3.500	4.064	MON	58	698	04/05/2011	12/01/2040
312944-PB-1	FHLMC GOLD POOL A95818			4	1	38,701	100.6984	41,667	41,378	41,667	(1,140)				3.500	4.066	MON	121	1,448	04/05/2011	12/01/2040
312944-SL-6	FHLMC GOLD POOL A95923			4	1	48,329	102.9293	47,190	45,847	47,190	(1,212)				4.000	3.544	MON	153	1,834	05/02/2014	10/01/2040
312945-K5-6	FHLMC GOLD POOL A96616			4	1	257,913	105.9572	255,325	240,970	255,325	(5,591)				5.000	4.403	MON	1,004	12,049	08/08/2013	02/01/2041
312945-SX-7	FHLMC GOLD POOL A96834			4	1	10,432	104.5464	10,049	9,612	10,049	(259)				4.500	3.734	MON	36	433	01/21/2016	02/01/2041
312945-TX-6	FHLMC GOLD POOL A96866			4	1	43,429	100.7624	46,786	46,432	46,786	(1,250)				3.500	4.061	MON	135	1,625	04/05/2011	02/01/2041
312946-EV-4	FHLMC GOLD POOL A97348			4	1	6,753	104.5484	6,505	6,222	6,505	(168)				4.500	3.737	MON	23	280	01/21/2016	03/01/2041
312946-GC-4	FHLMC GOLD POOL A97395			4	1	13,233	105.9559	12,969	12,240	12,969	(284)				5.000	4.329	MON	51	612	11/08/2012	03/01/2041
312946-PD-2	FHLMC GOLD POOL A97620			4	1	14,515	104.5461	13,982	13,374	13,982	(361)				4.500	1.065	MON	50	602	01/21/2016	03/01/2041
312966-AX-2	FHLMC GOLD POOL B13622			4	1	86	100.0000	87	87	87	(1)				5.000	5.389	MON		4	08/28/2006	04/01/2019
31296J-H9-2	FHLMC GOLD POOL B16556			4	1	2,085	100.4878	2,060	2,050	2,060	(33)				5.000	4.750	MON	9	102	02/09/2005	09/01/2019
31296J-JU-3	FHLMC GOLD POOL B16575			4	1	2,379	100.4705	2,349	2,338	2,349	(37)				5.000	4.751	MON	10	117	02/09/2005	09/01/2019
31296J-TS-7	FHLMC GOLD POOL B16861			4	1	4,083	100.6479	4,039	4,013	4,039	(66)				5.000	4.751	MON	17	201	02/09/2005	10/01/2019
31296J-YV-4	FHLMC GOLD POOL B17024			4	1	407	100.7500	403	400	403	(6)				5.000	4.751	MON	2	20	02/09/2005	10/01/2019
31297D-FL-5	FHLMC GOLD POOL B17371			4	1	3,619	100.6185	3,579	3,557	3,579	(59)				5.000	4.754	MON	15	178	02/09/2005	12/01/2019
31297T-H9-8	FHLMC GOLD POOL B18356			4	1	20,387	101.0512	19,034	18,836	19,034	(316)				5.000	2.760	MON	78	942	11/27/2012	05/01/2020
31292G-4V-5	FHLMC GOLD POOL C00836			4	1	2,813	112.4107	2,989	2,659	2,989	(69)				7.000	6.399	MON	16	186	03/27/2014	07/01/2029
31292H-GZ-1	FHLMC GOLD POOL C01116			4	1	279	114.5594	299	261	299	(7)				7.500	6.807	MON	2	19	03/27/2014	01/01/2031
31292H-VQ-4	FHLMC GOLD POOL C01523			4	1	49,690	105.8400	49,223	46,507	49,223	(1,151)				5.000	4.234	MON	194	2,325	07/25/2013	03/01/2033
31292H-YA-6	FHLMC GOLD POOL C01605			4	1	8,003	104.3005	7,664	7,348	7,664	(193)				4.500	3.415	MON	28	330	01/21/2016	07/01/2033
31292H-YK-4	FHLMC GOLD POOL C01614			4	1	1,640	104.3161	1,571	1,506	1,571	(40)				4.500	3.418	MON	6	68	01/21/2016	08/01/2033
31292H-YS-7	FHLMC GOLD POOL C01621			4	1	49,119	104.3083	47,042	45,099	47,042	(1,180)				4.500	3.422	MON	169	2,029	01/21/2016	09/01/2033
31292J-BQ-2	FHLMC GOLD POOL C01847			4	1	341,364	107.2302	336,929	314,211	336,929	(11,194)				5.500	4.595	MON	1,440	17,282	11/27/2012	06/01/2034
31292K-LG-0	FHLMC GOLD POOL C03027			4	1	166,692	111.5453	168,623	151,170	168,623	(2,514)				6.000	5.031	MON	756	9,070	11/27/2012	09/01/2037
31292K-2A-4	FHLMC GOLD POOL C03469			4	1	3,774	104.5716	3,637	3,478	3,637	(95)				4.500	3.719	MON	13	157	01/21/2016	05/01/2040
31292K-2L-0	FHLMC GOLD POOL C03479			4	1	53,991	106.0200	53,186	50,166	53,186	(1,195)				5.000	4.353	MON	209	2,508	01/10/2013	06/01/2040
31292K-2X-4	FHLMC GOLD POOL C03490			4	1	22,567	104.6112	21,620	20,667	21,620	(551)				4.500	3.659	MON	78	930	05/02/2016	08/01/2040
31292L-AH-8	FHLMC GOLD POOL C03608			4	1	354,208	100.6679	344,984	342,695	344,984	(8,849)				3.500	3.198	MON	1,000	11,994	11/22/2016	12/01/2040
31292L-GD-1	FHLMC GOLD POOL C03796			4	1	204,661	100.7304	200,121	198,670	200,121	(5,130)				3.500	3.235	MON	579	6,953	07/06/2017	04/01/2042
31292L-GU-3	FHLMC GOLD POOL C03811			4	1	384,513	100.7929	382,999	379,986	382,999	(11,296)				3.500	3.350	MON	1,108	13,299	11/26/2013	04/01/2042
31292L-HC-2	FHLMC GOLD POOL C03827			4	1	162,226	104.5506	156,276	149,474	156,276	(3,988)				4.500	3.766	MON	561	6,726	01/21/2016	03/01/2042
31292L-HG-3	FHLMC GOLD POOL C03831			4	1	25,689	104.5501	24,747	23,670	24,747	(417)				4.500	3.765	MON	89	1,065	01/21/2016	03/01/2042
31292L-HH-1	FHLMC GOLD POOL C03832			4	1	26,635	104.5516	25,658	24,541	25,658	(655)				4.500	3.765	MON	92	1,105	01/21/2016	03/01/2042
31292L-L6-0	FHLMC GOLD POOL C03949			4	1	315,814	100.8216	314,013	311,454	314,013	(1,802)				3.500	3.380	MON	908	8,176	03/23/2018	05/01/2042
31292L-UD-5	FHLMC GOLD POOL C04180			4	1	55,236	100.7304	55,302	54,901	55,302	67				3.500	3.455	MON	160	1,441	02/21/2018	08/01/2042
31292L-XD-2	FHLMC GOLD POOL C04276			4	1	16,770	100.6719	16,780	16,668	16,780	10				3.500	3.455	MON	49	438	02/21/2018	10/01/2042
31292L-YR-0	FHLMC GOLD POOL C04320			4	1	1,281,643	98.1953	1,211,565	1,233,832	1,211,565	(30,894)				3.000	2.679	MON	3,085	37,015	10/19/2016	12/01/2042
31292L-6T-7	FHLMC GOLD POOL C04482			4	1	272,809	98.1952	279,434	284,570	279,434	(6,770)				3.000	3.346	MON	711	8,537	08/27/2013	02/01/2043
31292M-A7-8	FHLMC GOLD POOL C04530			4	1	71,707	102.7735	68,774	66,918	68,774	(1,749)				4.000	3.382	MON	223	2,677	04/12/2016	11/01/2041
31292S-AH-3	FHLMC GOLD POOL C09008			4	1	13,349	98.1974	13,673	13,924	13,673	(349)				3.000	3.349	MON	35	418	08/27/2013	08/01/2042
31292S-AV-2	FHLMC GOLD POOL C09020			4	1	237,101	100.6677	227,361	225,853	227,361	(5,902)				3.500	3.089	MON	659	7,905	05/02/2016	11/01/2042
31292S-A9-1	FHLMC GOLD POOL C09032			4	1	32,269	100.6686	32,222	32,008	32,222	(46)				3.500	3.438	MON	93	934	02/02/2018	02/01/2043
31297Y-UW-0	FHLMC GOLD POOL C41497			4	1	23	113.6364	25	22	25	1				7.500	6.764	MON		2	03/27/2014	09/01/2030
31298D-LK-1	FHLMC GOLD POOL C44830			4	1	8	114.2857	8	7	8	2				7.500	6.656	MON		1	03/05/2007	11/01/2030
31298D-Y8-4	FHLMC GOLD POOL C45235			4	1	5,042	113.4224	5,349	4,716	5,349	(127)				7.500	6.800	MON	29	354	03/27/2014	12/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31298E-V7-7	FHLMC GOLD POOL C46038			4	1	209	113.3333	221	195	221	(6)				7.500	6.806	MON	1	15	03/27/2014	12/01/2030
31298F-AJ-1	FHLMC GOLD POOL C46309			4	1	153	114.6853	164	143	164	(4)				7.500	6.799	MON	1	11	03/27/2014	01/01/2031
31298F-JD-5	FHLMC GOLD POOL C46560			4	1	163	110.4575	169	153	169	(4)				7.500	6.809	MON	1	12	03/27/2014	01/01/2031
31298F-R7-9	FHLMC GOLD POOL C46810			4	1	40	116.2162	43	37	43	2				7.500	6.799	MON		3	03/27/2014	01/01/2031
31298F-ZZ-8	FHLMC GOLD POOL C47060			4	1	223	114.9038	239	208	239	(4)				7.500	6.805	MON	1	16	03/27/2014	01/01/2031
31298F-Z4-7	FHLMC GOLD POOL C47063			4	1	890	113.6855	947	833	947	(22)				7.500	6.800	MON	5	62	03/27/2014	01/01/2031
31298J-K3-7	FHLMC GOLD POOL C49314			4	1	1,505	114.0240	1,618	1,419	1,618	(37)				7.000	6.400	MON	8	100	03/27/2014	04/01/2031
31298M-SK-4	FHLMC GOLD POOL C51422			4	1	575	114.0481	617	541	617	(11)				7.000	6.366	MON	3	38	03/27/2014	05/01/2031
31298P-LP-3	FHLMC GOLD POOL C53034			4	1	4,101	113.2730	4,378	3,865	4,378	(85)				7.000	6.403	MON	23	270	03/27/2014	06/01/2031
31298S-QU-1	FHLMC GOLD POOL C55867			4	1	6,497	110.6772	6,717	6,069	6,717	(137)				7.500	6.765	MON	38	455	03/27/2014	02/01/2030
31288A-LH-6	FHLMC GOLD POOL C72128			4	1	859	111.3208	826	742	826	(15)				6.000	3.972	MON	4	45	05/02/2016	10/01/2032
31335H-HY-2	FHLMC GOLD POOL C90247			4	1	33	100.0000	32	32	32	(1)				6.500	5.917	MON		2	06/05/2003	01/01/2019
31335H-TH-6	FHLMC GOLD POOL C90552			4	1	1,953	107.8488	1,855	1,720	1,855	(62)				6.000	6.000	MON	9	103	05/02/2016	06/01/2022
31335H-VY-6	FHLMC GOLD POOL C90631			4	1	47,152	104.0652	45,592	43,811	45,592	(1,462)				5.000	3.440	MON	183	2,190	01/10/2013	02/01/2023
31335H-X3-2	FHLMC GOLD POOL C90698			4	1	28,372	103.4862	30,605	29,574	30,605	(835)				4.500	5.073	MON	111	1,331	01/10/2006	08/01/2023
31335H-5U-3	FHLMC GOLD POOL C90859			4	1	1,181	106.2328	1,159	1,091	1,159	(37)				5.500	4.119	MON	5	60	01/04/2012	10/01/2024
3128P7-AT-0	FHLMC GOLD POOL C90918			4	1	99,459	104.9222	97,670	93,088	97,670	(2,349)				5.000	3.813	MON	388	4,654	07/25/2013	09/01/2025
3128P7-BN-2	FHLMC GOLD POOL C90945			4	1	88,472	104.9224	86,881	82,805	86,881	(2,090)				5.000	3.845	MON	345	4,140	07/25/2013	01/01/2026
3128P7-BS-1	FHLMC GOLD POOL C90949			4	1	115,065	104.9222	112,996	107,695	112,996	(2,718)				5.000	3.852	MON	449	5,385	07/25/2013	02/01/2026
3128P7-CY-7	FHLMC GOLD POOL C90987			4	1	32,808	104.9231	31,841	30,347	31,841	(766)				5.000	3.748	MON	126	1,517	11/08/2012	06/01/2026
3128P7-DC-4	FHLMC GOLD POOL C90999			4	1	7,629	106.2535	7,510	7,068	7,510	(238)				5.500	4.288	MON	32	389	12/05/2012	11/01/2026
3128P7-H7-1	FHLMC GOLD POOL C91154			4	1	21,762	104.9852	21,228	20,220	21,228	(498)				5.000	3.923	MON	84	1,011	01/10/2013	01/01/2028
3128P7-JE-4	FHLMC GOLD POOL C91161			4	1	21,228	104.9838	20,707	19,724	20,707	(485)				5.000	3.928	MON	82	986	01/10/2013	02/01/2028
3128P7-JH-7	FHLMC GOLD POOL C91164			4	1	116,725	104.9842	115,216	109,746	115,216	(2,701)				5.000	4.201	MON	457	5,487	11/08/2010	03/01/2028
3128P7-LU-5	FHLMC GOLD POOL C91239			4	1	145,241	104.0001	141,800	136,346	141,800	(3,297)				4.500	3.627	MON	511	6,136	02/07/2013	03/01/2029
3128P7-NL-3	FHLMC GOLD POOL C91295			4	1	413,733	104.0000	408,698	392,979	408,698	(5,035)				4.500	3.577	MON	1,474	13,263	03/23/2018	04/01/2030
3128P7-RJ-4	FHLMC GOLD POOL C91389			4	1	4,175	103.3545	4,067	3,935	4,067	(89)				4.000	3.289	MON	13	157	03/05/2013	08/01/2031
3128P7-R7-0	FHLMC GOLD POOL C91410			4	1	161,590	103.3551	154,949	149,919	154,949	(3,373)				4.000	2.952	MON	500	5,997	05/02/2016	11/01/2031
3128P7-S6-1	FHLMC GOLD POOL C91441			4	1	38,592	99.7532	36,775	36,866	36,775	(831)				3.000	2.491	MON	92	1,106	12/07/2012	04/01/2032
3128P7-TJ-2	FHLMC GOLD POOL C91453			4	1	339,247	101.5351	324,420	319,515	324,420	(7,851)				3.500	2.694	MON	932	11,183	05/02/2016	05/01/2032
3128P7-5W-9	FHLMC GOLD POOL C91761			4	1	238,185	103.1365	227,715	220,790	227,715	(5,658)				4.000	3.065	MON	736	8,832	05/02/2016	05/01/2034
3128P8-AL-5	FHLMC GOLD POOL C91811			4	1	3,100,621	103.0430	3,081,695	2,990,689	3,081,695	(18,925)				4.000	3.533	MON	9,969	89,721	03/23/2018	01/01/2035
3128DY-BX-4	FHLMC GOLD POOL D94554			4	1	1,262	102.8053	1,246	1,212	1,246	(23)				6.500	5.992	MON	7	79	06/06/2003	03/01/2021
3128E6-YT-8	FHLMC GOLD POOL D99722			4	1	241,298	99.7537	231,290	231,861	231,290	(5,226)				3.000	2.491	MON	580	6,956	05/02/2016	12/01/2032
31294K-WE-1	FHLMC GOLD POOL E01545			4	1	41	100.0000	39	39	39					5.000	1.864	MON		2	05/02/2016	01/01/2019
31294M-JN-2	FHLMC GOLD POOL E02969			4	1	251,343	101.4813	240,186	236,680	240,186	(4,574)				3.500	2.272	MON	690	8,284	05/02/2016	08/01/2026
31283G-EQ-6	FHLMC GOLD POOL G00143			4	1	31	106.8966	31	29	31	(1)				7.500	6.691	MON		2	03/05/2007	06/01/2023
31283G-WN-3	FHLMC GOLD POOL G00653			4	1	4,639	110.6778	4,654	4,205	4,654	(132)				8.500	7.217	MON	30	357	03/27/2014	11/01/2025
31283H-N4-3	FHLMC GOLD POOL G01311			4	1	14,813	113.1713	15,827	13,985	15,827	(368)				7.000	6.423	MON	82	979	03/27/2014	09/01/2031
31283H-PA-7	FHLMC GOLD POOL G01317			4	1	9,015	113.0184	9,619	8,511	9,619	(229)				7.000	6.424	MON	50	596	03/27/2014	10/01/2031
31283H-3M-5	FHLMC GOLD POOL G01704			4	1	11,954	107.0049	11,747	10,978	11,747	(386)				5.500	4.536	MON	50	604	11/27/2012	07/01/2033
3128LX-AT-7	FHLMC GOLD POOL G01818			4	1	103,078	106.2673	101,277	95,304	101,277	(2,152)				5.000	4.197	MON	397	4,765	04/05/2012	05/01/2035
3128LX-AV-2	FHLMC GOLD POOL G01820			4	1	133,188	107.4116	133,475	124,265	133,475	(4,433)				5.500	4.829	MON	570	6,835	08/20/2010	06/01/2035
3128LX-A4-2	FHLMC GOLD POOL G01827			4	1	34,492	104.4915	33,826	32,372	33,826	(855)				4.500	3.856	MON	121	1,457	02/07/2013	06/01/2035
3128LX-CX-6	FHLMC GOLD POOL G01886			4	1	31,493	104.5571	30,905	29,558	30,905	(779)				4.500	3.860	MON	111	1,330	02/07/2013	08/01/2035
3128LX-C3-2	FHLMC GOLD POOL G01890			4	1	9,114	104.5700	8,718	8,337	8,718	(220)				4.500	3.483	MON	31	375	05/02/2016	10/01/2035
3128LX-FW-5	FHLMC GOLD POOL G01981			4	1	48,416	106.2830	53,015	49,881	53,015	(1,556)				5.000	5.313	MON	208	2,494	06/04/2008	12/01/2035
3128LX-GB-0	FHLMC GOLD POOL G01994			4	1	234,215	106.2486	254,476	239,510	254,476	(5,698)				5.000	5.245	MON	998	11,976	05/27/2008	12/01/2035
3128LX-R5-1	FHLMC GOLD POOL G02308			4	1	105,862	107.3990	105,105	97,864	105,105	(3,431)				5.500	4.717	MON	449	5,383	11/27/2012	09/01/2036
3128LX-S7-6	FHLMC GOLD POOL G02342			4	1	63,294	106.3034	62,651	58,936	62,651	(1,394)				5.000	4.304	MON	246	2,947	11/26/2012	10/01/2036
3128LX-UP-3	FHLMC GOLD POOL G02390			4	1	66,700	111.2501	68,322	61,413	68,322	(1,076)				6.000	5.162	MON	307	3,685	12/06/2012	09/01/2036
3128M4-WK-5	FHLMC GOLD POOL G03050			4	1	35,096	106.0835	34,614	32,629	34,614	(888)				5.000	4.306	MON	136	1,631	11/30/2012	07/01/2037
3128M4-WP-4	FHLMC GOLD POOL G03054			4	1	47,518	106.0876	46,826	44,139	46,826	(1,201)				5.000	4.294	MON	184	2,207	12/10/2012	06/01/2037
3128M4-XL-2	FHLMC GOLD POOL G03083			4	1	1,608	104.5393	1,543	1,476	1,543	(39)				4.500	3.524	MON	6	66	01/21/2016	09/01/2035
3128M5-DW-7	FHLMC GOLD POOL G03417			4	1	102,556	111.4424	112,714	101,141	112,714	(1,288)				6.000	5.922	MON	506	6,069	02/19/2008	10/01/2037
3128M5-GV-6	FHLMC GOLD POOL G03512			4	1	4,117	111.4058	4,200	3,770	4,200	(49)				6.000	5.130	MON	19	226	11/27/2012	10/01/2037
3128M5-MY-3	FHLMC GOLD POOL G03675			4	1	59,960	106.0813	59,100	55,712	59,100	(1,374)				5.000	4.224	MON	232	2,786	01/10/2013	12/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128M5-NL-0	FHLMC GOLD POOL G03695			4	1	56,405	107.4641	56,035	52,143	56,035	(1,856)				5.500	4.733	MON	239	2,868	11/27/2012	11/01/2037
3128M5-R9-3	FHLMC GOLD POOL G03812			4	1	50,677	107.4464	50,286	46,801	50,286	(1,660)				5.500	4.761	MON	215	2,574	01/04/2012	02/01/2038
3128M5-SP-6	FHLMC GOLD POOL G03826			4	1	20,964	111.4511	21,529	19,317	21,529	(246)				6.000	5.202	MON	97	1,159	12/06/2012	01/01/2038
3128M5-WL-0	FHLMC GOLD POOL G03951			4	1	58,008	111.3941	59,167	53,115	59,167	(682)				6.000	5.140	MON	266	3,187	11/27/2012	01/01/2038
3128M6-AX-6	FHLMC GOLD POOL G04222			4	1	126,284	107.4026	125,602	116,945	125,602	(4,235)				5.500	4.760	MON	536	6,432	11/27/2012	04/01/2038
3128M6-NW-4	FHLMC GOLD POOL G04605			4	1	3,409	104.5367	3,272	3,130	3,272	(83)				4.500	3.631	MON	12	141	01/21/2016	06/01/2038
3128M6-SC-3	FHLMC GOLD POOL G04715			4	1	14,339	111.3712	14,035	12,602	14,035	(163)				6.000	4.581	MON	63	756	05/02/2016	06/01/2038
3128M6-T6-5	FHLMC GOLD POOL G04773			4	1	133,389	104.5816	128,535	122,904	128,535	(3,394)				4.500	3.672	MON	461	5,531	01/21/2016	09/01/2038
3128M6-T7-3	FHLMC GOLD POOL G04774			4	1	83,083	104.5344	79,742	76,283	79,742	(2,017)				4.500	3.617	MON	286	3,433	01/21/2016	01/01/2038
3128M6-VF-2	FHLMC GOLD POOL G04814			4	1	16,904	107.4440	16,844	15,677	16,844	(556)				5.500	4.818	MON	72	862	10/06/2011	10/01/2038
3128M6-6W-3	FHLMC GOLD POOL G05085			4	1	8,743	104.3847	8,380	8,028	8,380	(211)				4.500	3.521	MON	30	361	01/21/2016	09/01/2035
3128M7-AX-4	FHLMC GOLD POOL G05122			4	1	61,984	107.4453	61,766	57,486	61,766	(2,021)				5.500	4.822	MON	263	3,162	10/06/2011	01/01/2039
3128M7-CC-8	FHLMC GOLD POOL G05167			4	1	1,243	104.5375	1,198	1,146	1,198	(32)				4.500	3.688	MON	4	52	01/21/2016	02/01/2039
3128M7-E2-8	FHLMC GOLD POOL G05253			4	1	37,529	106.1136	37,005	34,873	37,005	(896)				5.000	4.357	MON	145	1,744	09/20/2011	02/01/2039
3128M7-L4-6	FHLMC GOLD POOL G05447			4	1	65,285	104.5817	62,909	60,153	62,909	(1,661)				4.500	3.689	MON	226	2,707	01/21/2016	05/01/2039
3128M7-UU-8	FHLMC GOLD POOL G05695			4	1	3,240	104.5546	3,122	2,986	3,122	(82)				4.500	3.701	MON	11	134	01/21/2016	11/01/2039
3128M7-3P-9	FHLMC GOLD POOL G05906			4	1	105,109	111.3619	107,178	96,243	107,178	(1,257)				6.000	5.192	MON	481	5,775	11/27/2012	04/01/2040
3128M7-4G-8	FHLMC GOLD POOL G05923			4	1	7,015	107.4353	6,979	6,496	6,979	(230)				5.500	4.809	MON	30	357	11/27/2012	02/01/2040
3128M7-6Q-4	FHLMC GOLD POOL G05979			4	1	68,182	107.4454	67,942	63,234	67,942	(2,243)				5.500	4.817	MON	290	3,478	10/06/2011	10/01/2038
3128M8-BM-5	FHLMC GOLD POOL G06044			4	1	3,065	104.6034	2,954	2,824	2,954	(78)				4.500	3.695	MON	11	127	01/21/2016	06/01/2039
3128M8-FM-1	FHLMC GOLD POOL G06172			4	1	49,060	107.4463	48,815	45,432	48,815	(859)				5.500	4.785	MON	208	2,499	11/27/2012	12/01/2038
3128M8-GS-7	FHLMC GOLD POOL G06209			4	1	75,450	107.4455	75,185	69,975	75,185	(2,482)				5.500	4.847	MON	321	3,849	10/06/2011	05/01/2040
3128M8-N2-6	FHLMC GOLD POOL G06409			4	1	8,286	111.3964	8,504	7,634	8,504	(98)				6.000	5.243	MON	38	458	12/06/2012	11/01/2039
3128M8-W6-7	FHLMC GOLD POOL G06669			4	1	25,749	112.8417	25,553	22,645	25,553	(481)				6.500	5.266	MON	123	1,472	11/27/2012	09/01/2039
3128M8-2A-1	FHLMC GOLD POOL G06769			4	1	304,787	104.5508	297,767	284,806	297,767	(7,599)				4.500	3.933	MON	1,068	12,816	01/09/2013	08/01/2041
3128M8-4D-3	FHLMC GOLD POOL G06820			4	1	3,890	104.6038	3,749	3,584	3,749	(96)				4.500	3.748	MON	13	161	01/21/2016	08/01/2041
3128M8-6W-9	FHLMC GOLD POOL G06885			4	1	218,831	100.7932	219,700	217,971	219,700	(6,480)				3.500	3.481	MON	636	7,629	12/03/2013	12/01/2041
3128M9-AX-0	FHLMC GOLD POOL G06922			4	1	14,649	100.7336	14,692	14,585	14,692	43				3.500	3.470	MON	43	383	02/12/2018	02/01/2042
3128M9-BZ-4	FHLMC GOLD POOL G06956			4	1	56,399	104.5511	54,331	51,966	54,331	(1,403)				4.500	3.747	MON	195	2,339	01/21/2016	08/01/2041
3128M9-C8-3	FHLMC GOLD POOL G06995			4	1	20,974	111.5480	21,560	19,328	21,560	(241)				6.000	5.255	MON	97	1,160	12/07/2012	05/01/2040
3128M9-C9-1	FHLMC GOLD POOL G06996			4	1	290,748	104.5821	280,168	267,893	280,168	(7,231)				4.500	3.751	MON	1,005	12,055	01/21/2016	09/01/2041
3128M9-DF-6	FHLMC GOLD POOL G07002			4	1	18,056	104.5501	17,394	16,637	17,394	(444)				4.500	3.756	MON	62	749	01/21/2016	12/01/2041
3128M9-GZ-9	FHLMC GOLD POOL G07116			4	1	47,760	111.4060	48,983	43,968	48,983	(557)				6.000	5.228	MON	220	2,638	12/07/2012	07/01/2039
3128M9-NX-6	FHLMC GOLD POOL G07306			4	1	106,704	98.1950	109,295	111,304	109,295	(2,648)				3.000	3.345	MON	278	3,339	08/27/2013	02/01/2043
3128M9-TQ-5	FHLMC GOLD POOL G07459			4	1	8,027,489	100.6367	7,746,829	7,697,816	7,746,829	(201,165)				3.500	3.164	MON	22,452	269,423	05/15/2015	08/01/2043
3128M9-UC-4	FHLMC GOLD POOL G07479			4	1	674,593	102.7734	647,002	629,542	647,002	(16,648)				4.000	3.363	MON	2,098	25,182	04/12/2016	02/01/2041
3128M9-WK-4	FHLMC GOLD POOL G07550			4	1	459,997	98.1014	465,146	474,148	465,146	(11,724)				3.000	3.356	MON	1,185	14,224	11/20/2013	08/01/2043
3128M9-WN-8	FHLMC GOLD POOL G07553			4	1	706,655	107.4452	696,575	648,307	696,575	(12,257)				5.500	2.040	MON	2,971	35,657	11/22/2013	06/01/2041
3128M9-ZF-2	FHLMC GOLD POOL G07642			4	1	58,422	106.0193	56,662	53,445	56,662	(1,207)				5.000	2.937	MON	223	2,672	04/10/2014	10/01/2041
3128M9-6X-5	FHLMC GOLD POOL G07786			4	1	267,855	102.9295	258,875	251,507	258,875	(7,201)				4.000	3.508	MON	838	10,060	08/26/2014	08/01/2044
3128M9-7H-9	FHLMC GOLD POOL G07796			4	1	423,609	105.9570	403,002	380,345	403,002	(8,706)				5.000	4.089	MON	1,585	19,017	05/21/2015	08/01/2044
3128MJ-CR-9	FHLMC GOLD POOL G08079			4	1	241,822	106.2066	259,897	244,709	259,897	(5,798)				5.000	5.140	MON	1,020	12,236	09/07/2005	09/01/2035
3128MJ-L2-4	FHLMC GOLD POOL G08344			4	1	103,470	104.5827	99,705	95,336	99,705	(2,633)				4.500	3.688	MON	358	4,290	01/21/2016	05/01/2039
3128MJ-L5-7	FHLMC GOLD POOL G08347			4	1	10,284	104.5910	9,910	9,475	9,910	(262)				4.500	3.690	MON	36	426	01/21/2016	06/01/2039
3128MJ-MN-7	FHLMC GOLD POOL G08364			4	1	4,478	104.5807	4,315	4,126	4,315	(114)				4.500	3.699	MON	15	186	01/21/2016	09/01/2039
3128MJ-MW-7	FHLMC GOLD POOL G08372			4	1	3,324	104.6048	3,203	3,062	3,203	(85)				4.500	1.238	MON	11	138	01/21/2016	11/01/2039
3128MJ-QD-5	FHLMC GOLD POOL G08451			4	1	10,109	104.5411	9,738	9,315	9,738	(249)				4.500	3.743	MON	35	419	01/21/2016	06/01/2041
3128MJ-RV-4	FHLMC GOLD POOL G08499			4	1	12,240	98.1986	12,538	12,768	12,538	(320)				3.000	3.350	MON	32	383	08/27/2013	07/01/2042
3128MJ-UM-0	FHLMC GOLD POOL G08587			4	1	668,172	104.2382	661,405	634,513	661,405	(6,767)				4.500	4.043	MON	2,379	21,415	03/23/2018	05/01/2044
3128MJ-YH-7	FHLMC GOLD POOL G08711			4	1	6,387,132	100.1367	6,065,575	6,057,294	6,065,575	(158,294)				3.500	3.087	MON	17,667	212,005	06/24/2016	06/01/2046
3128MJ-Y6-1	FHLMC GOLD POOL G08732			4	1	24,543	97.6323	23,834	24,412	23,834	(604)				3.000	2.966	MON	61	732	08/09/2017	11/01/2046
3128MJ-ZF-0	FHLMC GOLD POOL G08741			4	1	137,889	97.6013	133,865	137,155	133,865	(3,391)				3.000	2.967	MON	343	4,115	08/09/2017	01/01/2047
3128MJ-ZW-3	FHLMC GOLD POOL G08756			4	1	1,835,556	97.6015	1,783,103	1,826,921	1,783,103	(45,174)				3.000	2.972	MON	4,567	54,808	08/07/2017	04/01/2047
3128MJ-ZZ-6	FHLMC GOLD POOL G08759			4	1	1,363,744	103.6133	1,348,241	1,301,224	1,348,241	(15,503)				4.500	4.115	MON	4,880	43,916	03/23/2018	04/01/2047
3128MJ-2A-7	FHLMC GOLD POOL G08768			4	1	8,877,448	103.5820	8,773,883	8,470,468	8,773,883	(103,565)				4.500	4.122	MON	31,764	285,878	03/23/2018	06/01/2047
3128MJ-2L-3	FHLMC GOLD POOL G08778			4	1	645,083	97.5703	626,448	642,048	626,448	(16,076)				3.000	2.972	MON	1,605	19,262	08/07/2017	09/01/2047
3128MJ-2X-7	FHLMC GOLD POOL G08789			4	1	951,119	101.9921	919,461	901,502	919,461	(24,686)				4.000	3.578	MON	3,005	36,060	10/04/2017	11/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-2Z-2	FHLMC GOLD POOL G08791			4	1	1,933,859	97.5703	1,961,103	2,009,938	1,961,103	27,244				3.000	3.312	MON	5,025	35,174	05/10/2018	12/01/2047
3128MJ-3D-0	FHLMC GOLD POOL G08795			4	1	1,599,409	97.5703	1,604,162	1,644,109	1,604,162	4,752				3.000	3.231	MON	4,110	28,772	04/04/2018	01/01/2048
3128MJ-4V-9	FHLMC GOLD POOL G08835			4	1	3,918,099	99.9492	3,941,049	3,943,051	3,941,049	22,950				3.500	3.566	MON	11,501	46,002	07/10/2018	09/01/2048
3128MJ-5C-0	FHLMC GOLD POOL G08842			4	1	41,928,762	101.9687	42,312,077	41,495,142	42,312,077	382,736				4.000	3.933	MON	138,317	3,301	12/07/2018	10/01/2048
3128MJ-5H-9	FHLMC GOLD POOL G08847			4	1	11,539,024	101.9649	11,806,333	11,578,826	11,806,333	2,979,785				4.000	4.049	MON	38,596	38,596	11/08/2018	11/01/2048
31283K-X2-9	FHLMC GOLD POOL G11597			4	1	2,290	100.1697	2,361	2,357	2,361	(33)				5.000	5.523	MON	10	118	06/09/2006	06/01/2019
31283K-Y3-6	FHLMC GOLD POOL G11630			4	1	389	100.0000	368	368	368	(12)				3.500	3.500	MON	1	13	05/02/2016	06/01/2019
31283K-2T-4	FHLMC GOLD POOL G11686			4	1	17,064	100.8010	17,241	17,104	17,241	(276)				5.500	5.567	MON	78	941	05/21/2007	04/01/2020
3128M1-EC-9	FHLMC GOLD POOL G12031			4	1	61,875	101.9519	63,410	62,196	63,410	(1,125)				5.500	5.612	MON	285	3,421	08/24/2006	05/01/2021
3128M1-Q8-5	FHLMC GOLD POOL G12379			4	1	66,658	100.8849	62,935	62,383	62,935	(975)				4.500	2.861	MON	234	2,807	11/27/2012	06/01/2021
3128MB-BE-6	FHLMC GOLD POOL G12537			4	1	1	100.0000	1	1	1					5.500	5.522	MON			05/21/2007	02/01/2019
3128MB-FT-9	FHLMC GOLD POOL G12678			4	1	55	100.0000	55	55	55					5.500	5.544	MON		3	05/21/2007	12/01/2019
3128MB-FU-6	FHLMC GOLD POOL G12679			4	1	2,983	100.5358	3,002	2,986	3,002	(44)				5.500	5.542	MON	14	164	05/21/2007	08/01/2020
3128MB-U8-8	FHLMC GOLD POOL G13107			4	1	12,335	100.7953	11,406	11,316	11,406	(161)				5.500	3.114	MON	52	622	10/31/2012	07/01/2020
3128MC-G9-0	FHLMC GOLD POOL G13624			4	1	549,782	103.2826	526,415	509,684	526,415	(8,423)				5.000	3.656	MON	2,124	25,484	04/19/2012	08/01/2024
3128MD-DC-4	FHLMC GOLD POOL G14399			4	1	109,116	102.3162	105,310	102,926	105,310	(1,625)				4.000	2.999	MON	343	4,117	11/27/2012	06/01/2025
3128MD-F9-9	FHLMC GOLD POOL G14492			4	1	116,517	102.3474	112,487	109,907	112,487	(1,867)				4.000	3.023	MON	366	4,396	11/27/2012	10/01/2025
3128MD-3A-9	FHLMC GOLD POOL G15093			4	1	493,946	100.2969	471,296	469,901	471,296	(8,939)				3.000	2.191	MON	1,175	14,097	05/02/2016	04/01/2029
3128MM-AR-4	FHLMC GOLD POOL G18015			4	1	12,148	100.3953	11,430	11,385	11,430	(158)				4.500	2.522	MON	43	512	11/27/2012	10/01/2019
3128MM-LB-7	FHLMC GOLD POOL G18321			4	1	90,766	102.9243	87,710	85,218	87,710	(1,531)				4.500	3.337	MON	320	3,835	11/27/2012	08/01/2024
3128MM-N3-3	FHLMC GOLD POOL G18409			4	1	188,289	100.1566	179,724	179,443	179,724	(3,554)				3.000	2.045	MON	449	5,383	05/02/2016	11/01/2026
3128MM-TT-0	FHLMC GOLD POOL G18561			4	1	292,629	99.9377	279,206	279,380	279,206	(5,620)				3.000	2.310	MON	698	8,381	05/02/2016	07/01/2030
3128MM-WQ-2	FHLMC GOLD POOL G18654			4	1	451,360	97.7072	454,358	465,020	454,358	2,997				2.500	2.949	MON	969	6,782	05/10/2018	08/01/2032
3128MM-XK-4	FHLMC GOLD POOL G18681			4	1	465,142	99.6877	468,225	469,692	468,225	3,082				3.000	3.144	MON	1,174	7,045	05/07/2018	03/01/2033
3128CU-NC-6	FHLMC GOLD POOL G30387			4	1	30,200	106.3470	29,674	27,903	29,674	(913)				5.500	4.334	MON	128	1,535	11/09/2012	02/01/2028
3128CU-RG-3	FHLMC GOLD POOL G30487			4	1	49,303	106.2542	48,538	45,681	48,538	(1,538)				5.500	4.410	MON	209	2,513	12/05/2012	08/01/2028
3132J4-AA-7	FHLMC GOLD POOL G30700			4	1	714,628	103.3555	711,562	688,461	711,562	(3,066)				4.000	3.495	MON	2,295	20,654	03/23/2018	04/01/2034
31335A-AT-5	FHLMC GOLD POOL G60018			4	1	720,431	104.3945	692,224	663,085	692,224	(17,276)				4.500	3.799	MON	2,487	29,839	09/25/2015	12/01/2043
31335A-BB-3	FHLMC GOLD POOL G60034			4	1	1,201,575	104.2382	1,189,406	1,141,046	1,189,406	(12,168)				4.500	4.054	MON	4,279	38,510	03/23/2018	02/01/2045
31335A-BE-7	FHLMC GOLD POOL G60037			4	1	1,027,030	98.1952	1,033,277	1,052,268	1,033,277	6,248				3.000	3.229	MON	2,631	10,523	07/12/2018	10/01/2043
31335A-CR-7	FHLMC GOLD POOL G60080			4	1	2,478,018	100.3867	2,362,114	2,353,014	2,362,114	(70,682)				3.500	3.095	MON	6,863	82,355	04/28/2016	06/01/2045
31335A-EK-0	FHLMC GOLD POOL G60138			4	1	936,086	100.5117	913,957	909,304	913,957	(28,593)				3.500	3.273	MON	2,652	31,826	05/05/2017	08/01/2045
31335A-EQ-7	FHLMC GOLD POOL G60143			4	1	733,602	100.4492	729,037	725,777	729,037	(4,564)				3.500	3.421	MON	2,117	21,168	02/06/2018	01/01/2045
31335A-FW-3	FHLMC GOLD POOL G60181			4	1	1,369,356	104.5352	1,293,426	1,237,312	1,293,426	(41,904)				4.500	3.654	MON	4,640	55,679	05/11/2016	01/01/2045
31335A-HP-6	FHLMC GOLD POOL G60238			4	1	1,976,494	100.3555	1,883,461	1,876,789	1,883,461	(56,377)				3.500	3.099	MON	5,474	65,688	04/28/2016	10/01/2045
31335A-JF-6	FHLMC GOLD POOL G60262			4	1	14,717	100.6716	14,689	14,591	14,689	(28)				3.500	3.437	MON	43	426	02/02/2018	01/01/2044
31335A-JX-7	FHLMC GOLD POOL G60278			4	1	64,779	102.9301	64,461	62,626	64,461	(318)				4.000	3.721	MON	209	1,461	05/29/2018	10/01/2045
31335A-J3-3	FHLMC GOLD POOL G60282			4	1	2,583,308	104.6445	2,481,328	2,371,197	2,481,328	(61,781)				4.500	3.735	MON	8,892	106,704	01/22/2016	06/01/2042
31335A-MJ-4	FHLMC GOLD POOL G60361			4	1	2,232,559	100.2774	2,233,951	2,227,772	2,233,951	1,392				3.500	3.496	MON	6,498	58,479	03/23/2018	12/01/2045
31335A-NJ-3	FHLMC GOLD POOL G60393			4	1	352,247	100.2619	342,203	341,309	342,203	(10,137)				3.500	3.254	MON	995	11,937	01/08/2018	01/01/2046
31335A-PZ-5	FHLMC GOLD POOL G60440			4	1	4,764,349	100.3555	4,528,754	4,512,713	4,528,754	(135,558)				3.500	3.085	MON	13,162	157,945	05/03/2016	03/01/2046
31335A-RK-6	FHLMC GOLD POOL G60490			4	1	46,807	104.9110	45,203	43,087	45,203	(1,648)				4.500	3.798	MON	162	1,777	12/18/2017	02/01/2046
31335A-RL-4	FHLMC GOLD POOL G60491			4	1	1,366,770	102.8984	1,302,585	1,265,894	1,302,585	(32,092)				4.000	3.342	MON	4,220	50,636	03/03/2016	08/01/2043
31335A-TS-7	FHLMC GOLD POOL G60561			4	1	289,218	100.2616	280,550	279,818	280,550	(8,231)				3.500	3.245	MON	816	9,794	05/19/2017	05/01/2046
31335A-TT-5	FHLMC GOLD POOL G60562			4	1	1,223,703	102.8672	1,181,528	1,148,595	1,181,528	(28,939)				4.000	3.449	MON	3,829	45,944	09/05/2017	01/01/2044
31335A-WE-4	FHLMC GOLD POOL G60645			4	1	93,468	104.9105	90,265	86,040	90,265	(3,289)				4.500	3.805	MON	323	3,549	12/18/2017	06/01/2046
31335A-WT-1	FHLMC GOLD POOL G60658			4	1		0.0000				(292)				3.500	3.500	MON			01/06/2018	07/01/2046
31335A-XU-7	FHLMC GOLD POOL G60691			4	1	34,145	102.5240	33,065	32,251	33,065	(954)				4.000	3.543	MON	108	1,290	04/27/2017	06/01/2046
31335A-YP-7	FHLMC GOLD POOL G60718			4	1	174,631	97.6642	165,159	169,109	165,159	(4,393)				3.000	2.763	MON	423	5,073	11/02/2016	09/01/2046
31335A-Y2-8	FHLMC GOLD POOL G60729			4	1	7,735	102.4914	7,446	7,265	7,446	(217)				4.000	3.501	MON	24	291	06/08/2017	09/01/2046
31335A-Z5-0	FHLMC GOLD POOL G60764			4	1	2,128,860	104.5508	2,108,613	2,016,831	2,108,613	(20,247)				4.500	3.992	MON	7,563	68,068	03/23/2018	10/01/2042
31335A-6G-8	FHLMC GOLD POOL G60871			4	1	15,324	104.9414	14,781	14,085	14,781	(536)				4.500	3.795	MON	53	634	11/28/2017	07/01/2046
31335A-6V-5	FHLMC GOLD POOL G60884			4	1	48,554	102.5561	46,742	45,577	46,742	(1,455)				4.000	3.500	MON	152	1,823	06/21/2017	02/01/2047
31335A-6Z-6	FHLMC GOLD POOL G60888			4	1	694,596	100.7304	689,542	684,542	689,542	(17,675)				3.500	3.390	MON	1,997	23,959	03/09/2017	12/01/2044
3132XC-RV-9	FHLMC GOLD POOL G67700			4	1	565,358	100.3555	559,499	557,517	559,499	(5,858)				3.500	3.398	MON	1,626	16,261	02/01/2018	08/01/2046
3132XC-RZ-0	FHLMC GOLD POOL G67704			4	1	409,433	102.8047	393,380	382,648	393,380	(11,913)				4.000	3.467	MON	1,275	15,306	09/19/2017	08/01/2047
3128MJ-5T-3	FHLMC GOLD POOL G08857			4	1	54,691,211	101.9531	55,054,690	54,000,000	55,054,690	363,479				4.000	3.914	MON	180,000		12/10/2018	12/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128PE-3X-4	FHLMC GOLD POOL J03514			4	1	23,580	103.3471	23,775	23,005	23,775	(458)				6.500	6.156	MON	125	1,495	10/04/2006	10/01/2021
3128PG-JD-6	FHLMC GOLD POOL J04760			4	1	103,153	103.0785	106,378	103,201	106,378	(1,998)				5.500	5.538	MON	473	5,676	04/12/2007	05/01/2022
3128PJ-V3-8	FHLMC GOLD POOL J06934			4	1	126,545	102.8827	120,953	117,564	120,953	(2,142)				5.000	3.452	MON	490	5,878	11/27/2012	02/01/2023
3128PP-F2-4	FHLMC GOLD POOL J10185			4	1	203,425	102.6867	208,378	202,926	208,378	(3,932)				5.500	5.488	MON	930	11,161	06/26/2008	11/01/2022
3128PP-NG-4	FHLMC GOLD POOL J10391			4	1	6,553	103.1609	6,462	6,264	6,462	(106)				4.500	3.825	MON	23	282	12/09/2009	07/01/2024
3128PP-6N-8	FHLMC GOLD POOL J10877			4	1	4,434	103.2555	4,377	4,239	4,377	(71)				4.500	3.836	MON	16	191	12/09/2009	10/01/2024
3128PQ-K5-9	FHLMC GOLD POOL J11216			4	1	7,224	103.3020	7,133	6,905	7,133	(127)				4.500	3.838	MON	26	311	12/09/2009	11/01/2024
3128PQ-LR-0	FHLMC GOLD POOL J11236			4	1	21,807	103.2284	21,519	20,846	21,519	(381)				4.500	3.838	MON	78	938	12/09/2009	11/01/2024
3128PQ-LZ-2	FHLMC GOLD POOL J11244			4	1	2,982	103.1579	2,940	2,850	2,940	(57)				4.500	3.838	MON	11	128	12/09/2009	11/01/2024
3128PQ-L3-3	FHLMC GOLD POOL J11246			4	1	8,867	103.1855	8,746	8,476	8,746	(147)				4.500	3.840	MON	32	381	12/09/2009	12/01/2024
3128PQ-L8-2	FHLMC GOLD POOL J11251			4	1	10,117	103.1844	9,980	9,672	9,980	(177)				4.500	3.839	MON	36	435	12/09/2009	11/01/2024
3128PR-UW-7	FHLMC GOLD POOL J12397			4	1	113,417	102.3754	109,557	107,015	109,557	(1,790)				4.000	3.005	MON	357	4,281	11/27/2012	06/01/2025
3128PR-4W-6	FHLMC GOLD POOL J12637			4	1	7,626	103.4053	7,379	7,136	7,379	(121)				4.500	3.370	MON	27	321	10/12/2012	07/01/2025
3128PS-6V-4	FHLMC GOLD POOL J13584			4	1	93,374	101.4294	89,196	87,939	89,196	(1,746)				3.500	2.186	MON	256	3,078	05/02/2016	11/01/2025
3128PT-UH-6	FHLMC GOLD POOL J14184			4	1	269,949	101.5192	258,672	254,801	258,672	(4,828)				3.500	2.254	MON	743	8,918	05/02/2016	01/01/2026
3128PW-M4-7	FHLMC GOLD POOL J16679			4	1	173,880	100.1467	165,905	165,662	165,905	(3,296)				3.000	2.029	MON	414	4,970	05/02/2016	09/01/2026
3128PX-A9-7	FHLMC GOLD POOL J17232			4	1	428,623	100.2344	409,199	408,242	409,199	(7,766)				3.000	2.035	MON	1,021	12,247	05/02/2016	11/01/2026
3128PX-KT-2	FHLMC GOLD POOL J17506			4	1	427,533	100.2345	408,159	407,204	408,159	(7,746)				3.000	2.042	MON	1,018	12,216	05/02/2016	12/01/2026
3128PX-UQ-7	FHLMC GOLD POOL J17791			4	1	342,777	100.2342	327,438	326,673	327,438	(6,214)				3.000	2.060	MON	817	9,800	05/02/2016	01/01/2027
3132GD-C6-7	FHLMC GOLD POOL Q00093			4	1	3,783	102.7676	3,639	3,541	3,639	(94)				4.000	3.396	MON	12	142	03/09/2016	04/01/2041
3132GD-EC-2	FHLMC GOLD POOL Q00131			4	1	28,833	104.5508	27,776	26,567	27,776	(709)				4.500	3.739	MON	100	1,195	01/21/2016	04/01/2041
3132GD-HH-8	FHLMC GOLD POOL Q00232			4	1	3,815	104.5519	3,675	3,515	3,675	(95)				4.500	3.739	MON	13	158	01/21/2016	04/01/2041
3132GD-J6-0	FHLMC GOLD POOL Q00285			4	1	45,411	104.5508	44,570	42,630	44,570	(1,151)				4.500	3.962	MON	160	1,918	02/07/2013	04/01/2041
3132GD-QH-8	FHLMC GOLD POOL Q00456			4	1	33,651	104.5507	32,417	31,006	32,417	(827)				4.500	3.740	MON	116	1,395	01/21/2016	04/01/2041
3132GD-S8-6	FHLMC GOLD POOL Q00543			4	1	37,887	104.5490	36,497	34,909	36,497	(931)				4.500	3.742	MON	131	1,571	01/21/2016	05/01/2041
3132GD-3M-2	FHLMC GOLD POOL Q00804			4	1	297,621	104.5507	286,540	274,068	286,540	(7,312)				4.500	3.745	MON	1,028	12,333	09/25/2015	05/01/2041
3132GD-5K-4	FHLMC GOLD POOL Q00850			4	1	18,246	104.5506	17,576	16,811	17,576	(449)				4.500	3.741	MON	63	757	01/21/2016	05/01/2041
3132GE-B4-1	FHLMC GOLD POOL Q00959			4	1	325,417	104.5508	313,392	299,751	313,392	(7,997)				4.500	3.747	MON	1,124	13,489	09/25/2015	05/01/2041
3132GE-J2-7	FHLMC GOLD POOL Q01181			4	1	31,436	104.5503	30,283	28,965	30,283	(773)				4.500	3.745	MON	109	1,303	01/21/2016	06/01/2041
3132GE-K5-8	FHLMC GOLD POOL Q01216			4	1	2,124	104.5478	2,046	1,957	2,046	(52)				4.500	3.744	MON	7	88	01/21/2016	06/01/2041
3132GE-SE-1	FHLMC GOLD POOL Q01417			4	1	4,594	104.5594	4,426	4,233	4,426	(113)				4.500	3.744	MON	16	191	01/21/2016	06/01/2041
3132GE-S8-4	FHLMC GOLD POOL Q01443			4	1	60,925	104.5497	58,690	56,136	58,690	(1,498)				4.500	3.743	MON	211	2,526	01/21/2016	06/01/2041
3132GE-3J-7	FHLMC GOLD POOL Q01701			4	1	3,191	104.5223	3,074	2,941	3,074	(78)				4.500	3.743	MON	11	132	01/21/2016	06/01/2041
3132GF-CQ-8	FHLMC GOLD POOL Q01879			4	1	2,849	104.5714	2,745	2,625	2,745	(70)				4.500	3.746	MON	10	118	01/21/2016	07/01/2041
3132GF-VU-8	FHLMC GOLD POOL Q02427			4	1	34,087	104.5511	33,448	31,992	33,448	(854)				4.500	3.971	MON	120	1,440	02/07/2013	08/01/2041
3132GG-EW-1	FHLMC GOLD POOL Q02849			4	1	11,906	104.5579	11,470	10,970	11,470	(293)				4.500	3.746	MON	41	494	01/21/2016	08/01/2041
3132GG-HW-8	FHLMC GOLD POOL Q02945			4	1	213,213	104.5507	205,393	196,453	205,393	(5,241)				4.500	3.748	MON	737	8,841	01/21/2016	08/01/2041
3132GJ-R2-7	FHLMC GOLD POOL Q03505			4	1	184,547	102.8985	175,906	170,951	175,906	(4,387)				4.000	3.313	MON	570	6,838	03/03/2016	09/01/2041
3132GJ-4Z-9	FHLMC GOLD POOL Q03840			4	1	178,675	102.9608	168,970	164,111	168,970	(4,494)				4.000	3.266	MON	547	6,565	02/05/2015	10/01/2041
3132GJ-5A-3	FHLMC GOLD POOL Q03841			4	1	46,312	102.9295	45,220	43,933	45,220	(1,189)				4.000	3.559	MON	146	1,757	05/02/2014	10/01/2041
3132GK-D3-7	FHLMC GOLD POOL Q04022			4	1	85,954	102.9299	83,928	81,539	83,928	(2,207)				4.000	3.560	MON	272	3,261	05/02/2014	10/01/2041
3132GK-2V-7	FHLMC GOLD POOL Q04688			4	1	21,837	102.8956	21,179	20,583	21,179	(512)				4.000	3.443	MON	69	823	08/08/2017	11/01/2041
3132GM-JW-3	FHLMC GOLD POOL Q05977			4	1	260,077	102.8668	252,539	245,501	252,539	(6,185)				4.000	3.465	MON	818	9,820	08/04/2017	02/01/2042
3132GS-DF-3	FHLMC GOLD POOL Q07002			4	1	842,017	102.8673	817,734	794,941	817,734	(20,029)				4.000	3.468	MON	2,650	31,798	08/04/2017	03/01/2042
3132GT-C9-6	FHLMC GOLD POOL Q07896			4	1	13,382	100.7308	13,095	13,000	13,095	(336)				3.500	3.244	MON	38	455	07/06/2017	05/01/2042
3132GT-H5-9	FHLMC GOLD POOL Q08052			4	1	157,361	100.7615	148,468	147,346	148,468	(4,910)				3.500	2.993	MON	430	5,157	07/25/2012	05/01/2042
3132GT-L7-0	FHLMC GOLD POOL Q08150			4	1	86,197	100.7620	81,326	80,711	81,326	(2,689)				3.500	2.994	MON	235	2,825	07/25/2012	05/01/2042
3132GT-PY-7	FHLMC GOLD POOL Q08239			4	1	12,358	100.7662	12,099	12,007	12,099	(259)				3.500	3.240	MON	35	385	01/08/2018	05/01/2042
3132GT-R3-3	FHLMC GOLD POOL Q08306			4	1	2,793	100.7741	2,734	2,713	2,734	(59)				3.500	3.241	MON	8	87	01/08/2018	05/01/2042
3132GT-U9-6	FHLMC GOLD POOL Q08408			4	1	255,208	100.7616	241,705	239,878	241,705	(6,644)				3.500	3.022	MON	700	8,396	08/09/2012	05/01/2042
3132GT-YG-6	FHLMC GOLD POOL Q08511			4	1	93,218	98.1951	95,482	97,237	95,482	(2,435)				3.000	3.351	MON	243	2,917	08/27/2013	05/01/2042
3132GT-6G-7	FHLMC GOLD POOL Q08671			4	1	423,560	100.7618	432,120	428,853	432,120	(13,016)				3.500	3.618	MON	1,251	15,010	08/21/2013	06/01/2042
3132GU-GQ-1	FHLMC GOLD POOL Q08907			4	1	104,967	100.7621	99,035	98,286	99,035	(3,275)				3.500	2.994	MON	287	3,440	07/25/2012	06/01/2042
3132GU-MW-1	FHLMC GOLD POOL Q09073			4	1	68,878	100.7613	64,985	64,494	64,985	(2,149)				3.500	2.993	MON	188	2,257	07/25/2012	05/01/2042
3132GV-D9-0	FHLMC GOLD POOL Q09728			4	1	307,083	100.7305	291,088	288,977	291,088	(7,371)				3.500	3.035	MON	843	10,114	08/09/2012	07/01/2042
3132GV-KJ-0	FHLMC GOLD POOL Q09897			4	1	309,822	100.8243	308,602	306,079	308,602	(9,290)				3.500	3.414	MON	893	10,713	11/26/2013	08/01/2042
3132GV-L6-7	FHLMC GOLD POOL Q09949			4	1	94,680	98.1956	96,979	98,761	96,979	(2,473)				3.000	3.348	MON	247	2,963	08/27/2013	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3132HL-AY-9	FHLMC GOLD POOL Q10023			4	1	618,170	100.7304	587,786	583,524	587,786	(14,884)				3.500	3.061	MON	1,702	20,423	08/02/2012	08/01/2042
3132HL-BW-2	FHLMC GOLD POOL Q10053			4	1	13,982	100.7255	14,022	13,921	14,022	41				3.500	3.471	MON	41	365	02/12/2018	08/01/2042
3132HL-GZ-0	FHLMC GOLD POOL Q10216			4	1	70,797	98.1946	72,228	73,556	72,228	(1,888)				3.000	3.316	MON	184	2,207	07/09/2013	08/01/2042
3132HL-LD-3	FHLMC GOLD POOL Q10324			4	1	955,479	100.7305	905,976	899,406	905,976	(22,942)				3.500	3.038	MON	2,623	31,479	08/09/2012	08/01/2042
3132HL-MY-6	FHLMC GOLD POOL Q10375			4	1	77,573	98.1959	79,141	80,595	79,141	(2,068)				3.000	3.316	MON	201	2,418	07/09/2013	08/01/2042
3132HL-M3-4	FHLMC GOLD POOL Q10378			4	1	16,856	98.1971	17,266	17,583	17,266	(440)				3.000	3.349	MON	44	527	08/27/2013	08/01/2042
3132HL-NE-9	FHLMC GOLD POOL Q10389			4	1	96,304	100.8244	98,203	97,400	98,203	(2,956)				3.500	3.608	MON	284	3,409	08/20/2013	08/01/2042
3132HL-R7-0	FHLMC GOLD POOL Q10510			4	1	38,341	98.1951	39,116	39,835	39,116	(1,022)				3.000	3.316	MON	100	1,195	07/09/2013	08/01/2042
3132HL-SV-6	FHLMC GOLD POOL Q10532			4	1	287,610	100.7305	272,629	270,652	272,629	(6,904)				3.500	3.036	MON	789	9,473	08/09/2012	08/01/2042
3132HL-YV-9	FHLMC GOLD POOL Q10724			4	1	117,782	100.7303	115,309	114,473	115,309	(2,920)				3.500	3.248	MON	334	4,007	07/11/2017	08/01/2042
3132HM-WN-7	FHLMC GOLD POOL Q11553			4	1	41,187	98.1961	42,187	42,962	42,187	(1,076)				3.000	3.349	MON	107	1,289	08/27/2013	10/01/2042
3132HM-5K-3	FHLMC GOLD POOL Q11750			4	1	53,443	100.6664	52,416	52,069	52,416	(1,361)				3.500	3.280	MON	152	1,822	11/25/2016	10/01/2042
3132HN-BY-4	FHLMC GOLD POOL Q11855			4	1	59,006	98.1943	60,198	61,305	60,198	(1,573)				3.000	3.314	MON	153	1,839	07/09/2013	10/01/2042
3132HN-DM-8	FHLMC GOLD POOL Q11908			4	1	10,716	100.6749	10,741	10,669	10,741	25				3.500	3.472	MON	31	280	02/12/2018	10/01/2042
3132HN-DN-6	FHLMC GOLD POOL Q11909			4	1	30,353	100.7318	29,320	29,107	29,320	(806)				3.500	3.152	MON	85	1,019	10/06/2015	10/01/2042
3132HN-MK-2	FHLMC GOLD POOL Q12162			4	1	52,116	100.7607	50,334	49,954	50,334	(1,368)				3.500	3.148	MON	146	1,748	10/06/2015	08/01/2042
3132HN-TL-3	FHLMC GOLD POOL Q12355			4	1	160,039	98.1951	163,273	166,274	163,273	(4,267)				3.000	3.312	MON	416	4,988	07/09/2013	11/01/2042
3132HP-MF-8	FHLMC GOLD POOL Q13058			4	1	14,694	98.1921	14,990	15,266	14,990	(392)				3.000	3.314	MON	38	458	07/09/2013	11/01/2042
3132HP-PT-5	FHLMC GOLD POOL Q13134			4	1	133,236	100.6682	130,319	129,454	130,319	(3,383)				3.500	3.251	MON	378	4,531	07/11/2017	11/01/2042
3132HP-Y6-5	FHLMC GOLD POOL Q13433			4	1	408,304	98.1952	416,556	424,212	416,556	(10,887)				3.000	3.312	MON	1,061	12,726	07/09/2013	12/01/2042
3132HP-ZH-0	FHLMC GOLD POOL Q13444			4	1	50,395	98.1952	51,414	52,359	51,414	(1,344)				3.000	3.312	MON	131	1,571	07/09/2013	11/01/2042
3132HP-Z4-9	FHLMC GOLD POOL Q13463			4	1	61,868	98.1954	63,119	64,279	63,119	(1,650)				3.000	3.310	MON	161	1,928	07/09/2013	12/01/2042
3132HP-2U-7	FHLMC GOLD POOL Q13487			4	1	112,266	98.1953	114,535	116,640	114,535	(2,993)				3.000	3.313	MON	292	3,499	07/09/2013	12/01/2042
3132HP-4P-6	FHLMC GOLD POOL Q13530			4	1	409,605	98.1953	417,884	425,564	417,884	(10,922)				3.000	3.315	MON	1,064	12,767	07/09/2013	11/01/2042
3132HP-7F-5	FHLMC GOLD POOL Q13594			4	1	89,322	98.1951	91,127	92,802	91,127	(2,396)				3.000	3.313	MON	232	2,784	07/09/2013	12/01/2042
3132HQ-BC-5	FHLMC GOLD POOL Q13635			4	1	1,021,714	98.1953	1,042,364	1,061,521	1,042,364	(27,243)				3.000	3.315	MON	2,654	31,846	07/09/2013	11/01/2042
3132HQ-CF-7	FHLMC GOLD POOL Q13670			4	1	27,448	100.6651	27,396	27,215	27,396	(52)				3.500	3.433	MON	79	794	02/02/2018	11/01/2042
3132HQ-CZ-3	FHLMC GOLD POOL Q13688			4	1	388,215	98.1953	396,061	403,340	396,061	(10,351)				3.000	3.313	MON	1,008	12,100	07/09/2013	12/01/2042
3132HQ-FN-7	FHLMC GOLD POOL Q13773			4	1	27,808	98.1967	28,371	28,892	28,371	(746)				3.000	3.314	MON	72	867	07/09/2013	12/01/2042
3132HQ-JB-9	FHLMC GOLD POOL Q13858			4	1	74,667	98.1953	76,176	77,576	76,176	(2,003)				3.000	3.311	MON	194	2,327	07/09/2013	12/01/2042
3132HQ-KU-5	FHLMC GOLD POOL Q13907			4	1	62,018	98.1966	63,272	64,434	63,272	(1,664)				3.000	3.313	MON	161	1,933	07/09/2013	12/01/2042
3132HQ-MQ-2	FHLMC GOLD POOL Q13967			4	1	123,874	98.1950	126,378	128,701	126,378	(3,303)				3.000	3.313	MON	322	3,861	07/09/2013	12/01/2042
3132HQ-N6-5	FHLMC GOLD POOL Q14013			4	1	59,916	98.1944	61,126	62,250	61,126	(1,607)				3.000	3.313	MON	156	1,868	07/09/2013	12/01/2042
3132HQ-PN-6	FHLMC GOLD POOL Q14029			4	1	1,376,942	98.1954	1,404,772	1,430,589	1,404,772	(36,938)				3.000	3.314	MON	3,576	42,917	07/09/2013	12/01/2042
3132HQ-Q3-9	FHLMC GOLD POOL Q14074			4	1	22,171	98.1983	22,619	23,034	22,619	(595)				3.000	3.313	MON	58	691	07/09/2013	12/01/2042
3132HQ-R6-1	FHLMC GOLD POOL Q14109			4	1	12,032	98.1914	12,324	12,551	12,324	(299)				3.000	3.345	MON	31	376	08/27/2013	12/01/2042
3132HQ-V3-3	FHLMC GOLD POOL Q14234			4	1	32,639	98.1982	33,299	33,910	33,299	(876)				3.000	3.313	MON	85	1,017	07/09/2013	01/01/2043
3132HQ-XJ-6	FHLMC GOLD POOL Q14281			4	1	967,747	98.1953	987,307	1,005,452	987,307	(25,961)				3.000	3.313	MON	2,514	30,164	07/09/2013	01/01/2043
3132HR-EL-0	FHLMC GOLD POOL Q14639			4	1	113,340	98.1954	115,631	117,756	115,631	(3,041)				3.000	3.312	MON	294	3,533	07/09/2013	01/01/2043
3132HR-GL-8	FHLMC GOLD POOL Q14703			4	1	21,310	98.1933	21,740	22,140	21,740	(572)				3.000	3.313	MON	55	664	07/09/2013	01/01/2043
3132HR-MP-2	FHLMC GOLD POOL Q14866			4	1	291,472	98.1954	294,211	299,618	294,211	(7,128)				3.000	3.296	MON	749	8,988	02/05/2014	01/01/2043
3132HR-MV-9	FHLMC GOLD POOL Q14872			4	1	3,753,199	98.1953	3,829,055	3,899,428	3,829,055	(100,684)				3.000	3.313	MON	9,749	116,983	07/09/2013	01/01/2043
3132HR-PU-8	FHLMC GOLD POOL Q14935			4	1	105,131	98.1954	107,684	109,663	107,684	(2,609)				3.000	3.345	MON	274	3,290	08/27/2013	01/01/2043
3132J7-EK-4	FHLMC GOLD POOL Q16037			4	1	235,210	98.1951	240,687	245,111	240,687	(6,329)				3.000	3.337	MON	613	7,353	08/14/2013	03/01/2043
3132J7-RZ-7	FHLMC GOLD POOL Q16403			4	1	168,687	98.1014	170,205	173,499	170,205	(4,290)				3.000	3.318	MON	434	5,205	02/05/2014	03/01/2043
3132J7-T7-7	FHLMC GOLD POOL Q16473			4	1	318,848	98.1954	326,273	332,269	326,273	(8,579)				3.000	3.337	MON	831	9,968	08/14/2013	03/01/2043
3132J7-2F-8	FHLMC GOLD POOL Q16673			4	1	513,684	98.1015	488,624	498,080	488,624	(12,316)				3.000	2.686	MON	1,245	14,942	03/05/2013	03/01/2043
3132J9-MM-7	FHLMC GOLD POOL Q18063			4	1	218,980	100.6369	219,014	217,628	219,014	34				3.500	3.456	MON	635	5,713	03/23/2018	05/01/2043
3132JM-FR-5	FHLMC GOLD POOL Q20176			4	1	20,910	100.6653	20,276	20,142	20,276	(637)				3.500	3.182	MON	59	705	02/24/2017	07/01/2043
3132JM-Q2-8	FHLMC GOLD POOL Q20473			4	1	598,338	103.0860	593,905	576,126	593,905	(4,433)				4.000	3.666	MON	1,920	17,284	03/23/2018	08/01/2043
3132JN-XG-7	FHLMC GOLD POOL Q21579			4	1	118,448	102.9301	114,377	111,121	114,377	(3,147)				4.000	3.485	MON	370	4,445	10/09/2014	09/01/2043
3132JN-ZE-0	FHLMC GOLD POOL Q21641			4	1	828,492	100.6679	825,769	820,290	825,769	(25,922)				3.500	3.432	MON	2,393	28,710	03/05/2014	09/01/2043
3132JP-FB-3	FHLMC GOLD POOL Q21962			4	1	277,186	105.7381	268,968	254,372	268,968	(7,333)				5.000	4.215	MON	1,060	12,719	07/13/2017	09/01/2043
3132JP-QR-6	FHLMC GOLD POOL Q22264			4	1	50,275	100.6051	49,376	49,079	49,376	(1,528)				3.500	3.318	MON	143	1,718	07/30/2014	10/01/2043
3132JQ-EH-9	FHLMC GOLD POOL Q22836			4	1	546,377	104.2853	540,766	518,545	540,766	(5,611)				4.500	4.029	MON	1,945	17,501	03/23/2018	11/01/2043
3132M4-QV-0	FHLMC GOLD POOL Q24368			4	1	55,548	100.5737	54,521	54,210	54,521	(1,705)				3.500	3.319	MON	158	1,897	07/30/2014	01/01/2044
3132M5-D5-8	FHLMC GOLD POOL Q24924			4	1	39,760	104.2403	39,358	37,757	39,358	(403)				4.500	4.039	MON	142	1,274	03/23/2018	02/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132M5-SR-4	FHLMC GOLD POOL Q25328			4	1	560,210	102.7734	558,068	543,008	558,068	(2,142)				4.000	3.734	MON	1,810	16,290	03/23/2018	03/01/2044
3132M5-SC-2	FHLMC GOLD POOL Q25643			4	1	115,945	102.8671	110,755	107,668	110,755	(3,100)				4.000	3.405	MON	359	4,307	03/17/2015	04/01/2044
3132M6-DR-8	FHLMC GOLD POOL Q25812			4	1	40,118	100.5743	39,400	39,175	39,400	(1,226)				3.500	3.325	MON	114	1,371	07/30/2014	04/01/2044
3132M6-J9-2	FHLMC GOLD POOL Q25988			4	1	39,289	100.5734	38,586	38,366	38,586	(1,200)				3.500	3.326	MON	112	1,343	07/30/2014	05/01/2044
3132M6-SF-8	FHLMC GOLD POOL Q26218			4	1	34,080	100.6362	33,379	33,168	33,379	(1,048)				3.500	3.300	MON	97	1,161	07/29/2014	05/01/2044
3132M6-ZR-4	FHLMC GOLD POOL Q26452			4	1	47,170	100.5449	46,312	46,061	46,312	(1,456)				3.500	3.326	MON	134	1,612	07/30/2014	05/01/2044
3132M7-DL-9	FHLMC GOLD POOL Q26707			4	1	56,667	100.5443	55,602	55,301	55,602	(1,748)				3.500	3.322	MON	161	1,936	07/30/2014	06/01/2044
3132M7-DQ-8	FHLMC GOLD POOL Q26711			4	1	174,497	100.6055	171,141	170,111	171,141	(5,429)				3.500	3.313	MON	496	5,954	07/30/2014	06/01/2044
3132M7-KK-3	FHLMC GOLD POOL Q26898			4	1	109,938	100.5432	107,905	107,322	107,905	(3,392)				3.500	3.324	MON	313	3,756	07/30/2014	06/01/2044
3132M7-YQ-5	FHLMC GOLD POOL Q27319			4	1	28,689	100.6053	28,090	27,921	28,090	(891)				3.500	3.300	MON	81	977	07/29/2014	07/01/2044
3132M8-B8-8	FHLMC GOLD POOL Q27563			4	1	122,606	100.6057	120,248	119,524	120,248	(3,815)				3.500	3.314	MON	349	4,183	07/30/2014	08/01/2044
3132M8-LY-0	FHLMC GOLD POOL Q27843			4	1	162,926	100.5424	159,232	158,373	159,232	(5,005)				3.500	3.290	MON	462	5,543	08/18/2014	08/01/2044
3132M9-BX-1	FHLMC GOLD POOL Q28454			4	1	753,587	100.4493	730,382	727,115	730,382	(22,296)				3.500	3.225	MON	2,121	25,449	07/23/2015	09/01/2044
3132M9-GM-0	FHLMC GOLD POOL Q28604			4	1	72,963	100.6042	71,104	70,677	71,104	(2,245)				3.500	3.257	MON	206	2,474	09/03/2014	09/01/2044
3132M9-GN-8	FHLMC GOLD POOL Q28605			4	1	188,852	100.5430	184,236	183,241	184,236	(5,762)				3.500	3.270	MON	534	6,413	09/03/2014	09/01/2044
3132M9-ML-5	FHLMC GOLD POOL Q28763			4	1	12,582	100.4172	12,276	12,225	12,276	(306)				3.500	3.264	MON	36	392	01/08/2018	09/01/2044
3132M9-MM-3	FHLMC GOLD POOL Q28764			4	1	1,904,226	100.7930	1,848,422	1,833,880	1,848,422	(50,217)				3.500	3.213	MON	5,349	64,186	12/23/2014	06/01/2044
3132M9-3S-1	FHLMC GOLD POOL Q29209			4	1	409,543	104.8788	405,600	386,732	405,600	(3,943)				4.500	3.998	MON	1,450	13,052	03/23/2018	10/01/2044
3132MA-KN-0	FHLMC GOLD POOL Q29601			4	1	954,669	102.4923	950,374	927,264	950,374	(4,296)				4.000	3.758	MON	3,091	27,818	03/23/2018	11/01/2044
3132MA-NN-7	FHLMC GOLD POOL Q29697			4	1	2,935	100.4208	2,864	2,852	2,864	(71)				3.500	3.265	MON	8	92	01/08/2018	11/01/2044
3132MA-UA-7	FHLMC GOLD POOL Q29877			4	1	34,206	102.9314	32,339	31,418	32,339	(905)				4.000	3.332	MON	105	1,257	02/05/2015	11/01/2044
3132MA-UT-6	FHLMC GOLD POOL Q29894			4	1	71,026	100.3243	70,839	70,610	70,839	(188)				3.500	3.462	MON	206	1,854	03/23/2018	11/01/2044
3132MA-VC-2	FHLMC GOLD POOL Q29911			4	1	595	100.3460	580	578	580	(15)				3.500	3.265	MON	2	19	01/08/2018	11/01/2044
3132MA-VK-4	FHLMC GOLD POOL Q29918			4	1	15,323	104.9743	15,110	14,394	15,110	(213)				4.500	3.951	MON	54	432	03/28/2018	11/01/2044
3132QL-6N-8	FHLMC GOLD POOL Q30876			4	1	16,148	100.2932	15,736	15,690	15,736	(412)				3.500	3.265	MON	46	503	01/08/2018	01/01/2045
3132QM-EE-7	FHLMC GOLD POOL Q31032			4	1	970,793	100.4180	940,606	936,691	940,606	(28,723)				3.500	3.227	MON	2,732	32,784	07/23/2015	01/01/2045
3132QM-G8-8	FHLMC GOLD POOL Q31122			4	1	17,936	100.2926	17,478	17,427	17,478	(458)				3.500	3.266	MON	51	559	01/08/2018	01/01/2045
3132QM-HE-4	FHLMC GOLD POOL Q31128			4	1	38,227	103.0561	36,689	35,601	36,689	(1,081)				4.000	3.445	MON	119	1,424	03/17/2015	02/01/2045
3132QM-PY-1	FHLMC GOLD POOL Q31338			4	1	87,127	103.0551	83,622	81,143	83,622	(2,463)				4.000	3.443	MON	270	3,246	03/17/2015	02/01/2045
3132QM-S3-6	FHLMC GOLD POOL Q31437			4	1	28,015	100.5097	26,619	26,484	26,619	(833)				3.500	3.071	MON	77	927	04/02/2015	02/01/2045
3132QM-XE-6	FHLMC GOLD POOL Q31576			4	1	48,259	100.5107	45,855	45,622	45,855	(1,435)				3.500	3.072	MON	133	1,597	04/02/2015	02/01/2045
3132QN-RH-4	FHLMC GOLD POOL Q32287			4	1	126,653	100.4811	120,307	119,731	120,307	(3,802)				3.500	3.069	MON	349	4,191	04/02/2015	03/01/2045
3132QP-PR-9	FHLMC GOLD POOL Q33131			4	1	4,361	100.2832	4,249	4,237	4,249	(113)				3.500	3.270	MON	12	136	01/08/2018	05/01/2045
3132QP-WY-6	FHLMC GOLD POOL Q33362			4	1	1,645,225	100.3867	1,593,572	1,587,433	1,593,572	(49,173)				3.500	3.228	MON	4,630	55,560	07/23/2015	05/01/2045
3132QQ-BH-4	FHLMC GOLD POOL Q33639			4	1	709,411	102.3046	705,612	689,717	705,612	(3,799)				4.000	3.769	MON	2,299	20,692	03/23/2018	05/01/2045
3132QQ-UA-8	FHLMC GOLD POOL Q34176			4	1	35,034	100.2615	34,129	34,040	34,129	(905)				3.500	3.268	MON	99	1,092	01/08/2018	06/01/2045
3132QR-QN-3	FHLMC GOLD POOL Q34960			4	1	688	100.2994	670	668	670	(18)				3.500	3.269	MON	2	21	01/08/2018	07/01/2045
3132QT-F7-6	FHLMC GOLD POOL Q36489			4	1	33,493	100.2773	33,625	33,532	33,625	132				3.500	3.524	MON	98	880	03/06/2018	09/01/2045
3132QU-C5-0	FHLMC GOLD POOL Q37291			4	1	100,277	100.2779	100,673	100,394	100,673	396				3.500	3.524	MON	293	2,635	03/06/2018	11/01/2045
3132QU-LU-5	FHLMC GOLD POOL Q37538			4	1	59,451	102.3046	57,710	56,410	57,710	(1,642)				4.000	3.569	MON	188	2,256	10/31/2017	11/01/2045
3132QU-VQ-3	FHLMC GOLD POOL Q37822			4	1	683,361	97.7578	667,466	682,775	667,466	(16,456)				3.000	3.003	MON	1,707	20,483	12/08/2015	12/01/2045
3132QU-ZV-8	FHLMC GOLD POOL Q37955			4	1	90,552	103.0235	87,333	84,770	87,333	(2,652)				4.000	3.487	MON	283	3,391	12/02/2015	12/01/2045
3132QU-ZX-4	FHLMC GOLD POOL Q37957			4	1	111,500	102.8979	107,658	104,626	107,658	(3,127)				4.000	3.505	MON	349	4,185	12/02/2015	12/01/2045
3132QV-FR-7	FHLMC GOLD POOL Q38275			4	1	83,787	102.7113	80,311	78,191	80,311	(2,080)				4.000	3.446	MON	261	3,128	04/12/2016	07/01/2045
3132QV-M2-4	FHLMC GOLD POOL Q38476			4	1	17,477	105.0311	17,244	16,418	17,244	(233)				4.500	3.969	MON	62	492	03/28/2018	01/01/2046
3132QW-H4-4	FHLMC GOLD POOL Q39250			4	1	253,771	100.2615	246,165	245,523	246,165	(7,222)				3.500	3.243	MON	716	8,593	05/19/2017	03/01/2046
3132QW-PS-2	FHLMC GOLD POOL Q39432			4	1	3,485,878	100.2617	3,504,172	3,495,025	3,504,172	18,294				3.500	3.536	MON	10,194	71,357	05/24/2018	03/01/2046
3132QW-P7-8	FHLMC GOLD POOL Q39445			4	1	20,533	105.0346	19,715	18,770	19,715	(768)				4.500	3.743	MON	70	845	11/28/2017	03/01/2046
3132QW-WE-5	FHLMC GOLD POOL Q39644			4	1	1,610,003	100.1993	1,594,586	1,591,415	1,594,586	(41,588)				3.500	3.420	MON	4,642	55,700	12/16/2016	03/01/2046
3132WD-CW-2	FHLMC GOLD POOL Q40084			4	1	334,952	100.5430	316,798	315,087	316,798	(9,810)				3.500	3.029	MON	919	11,028	05/11/2016	04/01/2046
3132WD-VV-3	FHLMC GOLD POOL Q40627			4	1	269,922	97.6954	273,421	279,871	273,421	3,498				3.000	3.309	MON	700	3,498	07/26/2018	05/01/2046
3132WD-YL-2	FHLMC GOLD POOL Q40714			4	1	458,644	100.5431	433,786	431,443	433,786	(13,432)				3.500	3.032	MON	1,258	15,101	05/11/2016	05/01/2046
3132WD-YN-8	FHLMC GOLD POOL Q40716			4	1	1,115,540	100.2617	1,060,347	1,057,579	1,060,347	(30,777)				3.500	3.096	MON	3,085	37,015	05/03/2016	05/01/2046
3132WF-3S-6	FHLMC GOLD POOL Q42608			4	1	70,658	105.0348	67,738	64,491	67,738	(2,658)				4.500	3.741	MON	242	2,902	11/08/2017	08/01/2046
3132WH-NX-9	FHLMC GOLD POOL Q44005			4	1	93,928	100.1840	94,211	94,038	94,211	283				3.500	3.524	MON	274	2,469	03/06/2018	10/01/2046
3132WH-XD-2	FHLMC GOLD POOL Q44275			4	1	12,290,045	100.4180	11,658,309	11,609,784	11,658,309	(365,073)				3.500	3.066	MON	33,862	406,342	11/01/2016	11/01/2046
3132WH-XF-7	FHLMC GOLD POOL Q44277			4	1	5,750,167	100.2930	5,460,299	5,444,348	5,460,299	(163,543)				3.500	3.085	MON	15,879	190,552	11/03/2016	11/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3132WJ-DW-8	FHLMC GOLD POOL 044616			4	1		0.0000								4.500	4.500	MON	21		11/21/2017	11/01/2046
3132WJ-JJ-1	FHLMC GOLD POOL 044764			4	1	109,147	100.1217	109,408	109,275	109,408	260				3.500	4.500	MON	319	2,869	03/06/2018	12/01/2046
3132WJ-MB-4	FHLMC GOLD POOL 044853			4	1	338,739	97.6953	331,320	339,136	331,320	(8,916)				3.000	4.500	MON	848	10,174	12/07/2016	12/01/2046
3132WJ-QH-7	FHLMC GOLD POOL 044955			4	1	2,057	105.0053	1,972	1,878	1,972	(78)				4.500	3.748	MON	7	85	11/09/2017	11/01/2046
3132WJ-TW-1	FHLMC GOLD POOL 045064			4	1	326,037	97.6642	318,894	326,521	318,894	(8,380)				3.000	3.021	MON	816	9,796	12/07/2016	12/01/2046
3132WJ-UD-1	FHLMC GOLD POOL 045079			4	1	138,475	97.7893	135,403	138,464	135,403	(3,770)				3.000	3.009	MON	346	4,154	12/07/2016	12/01/2046
3132WJ-UE-9	FHLMC GOLD POOL 045080			4	1	84,521	97.7268	82,670	84,593	82,670	(2,277)				3.000	3.016	MON	211	2,538	12/07/2016	12/01/2046
3132WJ-UH-2	FHLMC GOLD POOL 045083			4	1	82,979	97.8204	81,100	82,907	81,100	(2,374)				3.000	3.003	MON	207	2,487	12/07/2016	12/01/2046
3132WJ-W4-9	FHLMC GOLD POOL 045166			4	1	805,428	100.4805	804,678	800,830	804,678	(751)				3.500	3.467	MON	2,336	21,022	03/23/2018	12/01/2046
3132WJ-YS-4	FHLMC GOLD POOL 045220			4	1	78,595	102.4609	78,151	76,274	78,151	(444)				4.000	3.750	MON	254	2,288	03/23/2018	12/01/2044
3132WJ-7L-9	FHLMC GOLD POOL 045398			4	1	17,437	105.0016	16,711	15,915	16,711	(651)				4.500	3.730	MON	60	716	11/08/2017	04/01/2046
3132WL-U3-8	FHLMC GOLD POOL 046901			4	1	183,980	104.6911	182,017	173,861	182,017	(1,963)				4.500	4.036	MON	652	5,868	03/23/2018	03/01/2047
3132WM-GT-5	FHLMC GOLD POOL 047409			4	1	36,655	102.5543	35,292	34,413	35,292	(1,109)				4.000	3.501	MON	115	1,376	06/21/2017	04/01/2047
3132WM-PB-4	FHLMC GOLD POOL 047617			4	1	125,952	100.2614	127,336	127,004	127,336	1,384				3.500	3.583	MON	370	2,593	05/09/2018	04/01/2047
3132WM-SH-8	FHLMC GOLD POOL 047719			4	1	540,680	102.0860	538,434	527,432	538,434	(2,246)				4.000	3.811	MON	1,758	15,823	03/23/2018	04/01/2047
3132WM-ZY-3	FHLMC GOLD POOL 047958			4	1	146,658	104.6284	141,466	135,208	141,466	(4,854)				4.500	3.836	MON	507	6,084	11/28/2017	05/01/2047
3132WP-6E-2	FHLMC GOLD POOL 049868			4	1	16,215	104.6333	15,650	14,957	15,650	(551)				4.500	3.852	MON	56	673	11/28/2017	08/01/2047
3132WQ-AS-4	FHLMC GOLD POOL 049916			4	1	563,557	103.5820	556,941	537,681	556,941	(6,616)				4.500	4.125	MON	2,016	18,147	03/23/2018	08/01/2047
3132XS-HJ-2	FHLMC GOLD POOL Q50232			4	1	888,333	100.2929	887,780	885,187	887,780	(553)				3.500	3.486	MON	2,582	23,236	03/23/2018	08/01/2047
3132XS-J8-4	FHLMC GOLD POOL Q50286			4	1	419,901	103.5819	414,971	400,621	414,971	(4,930)				4.500	4.125	MON	1,502	13,521	03/23/2018	08/01/2047
3132XS-PA-2	FHLMC GOLD POOL Q50416			4	1	520,125	102.3829	519,749	507,652	519,749	(377)				4.000	3.819	MON	1,692	15,230	03/23/2018	09/01/2047
3132XS-XQ-8	FHLMC GOLD POOL Q50686			4	1	70,087	104.6290	67,606	64,615	67,606	(2,380)				4.500	3.841	MON	242	2,908	11/28/2017	08/01/2047
3132XS-6H-8	FHLMC GOLD POOL Q50871			4	1	29,024	102.8505	27,891	27,118	27,891	(946)				4.000	3.465	MON	90	1,085	11/09/2017	09/01/2047
3132XT-HG-6	FHLMC GOLD POOL Q51130			4	1	632,875	103.5821	625,294	603,670	625,294	(7,581)				4.500	4.124	MON	2,264	20,374	03/23/2018	10/01/2047
3132XT-2P-2	FHLMC GOLD POOL Q51681			4	1	641,421	103.5821	633,738	611,822	633,738	(7,684)				4.500	4.124	MON	2,294	20,649	03/23/2018	10/01/2047
3132XU-L4-5	FHLMC GOLD POOL Q52146			4	1	13,113	104.9721	12,625	12,027	12,625	(484)				4.500	3.803	MON	45	496	12/14/2017	11/01/2047
3132XU-SG-1	FHLMC GOLD POOL Q52318			4	1	42,257	104.9720	40,684	38,757	40,684	(1,573)				4.500	3.800	MON	145	1,599	01/04/2018	11/01/2047
3132XV-N7-4	FHLMC GOLD POOL Q53113			4	1	157,530	100.4805	153,073	152,341	153,073	(4,457)				3.500	3.246	MON	444	4,888	01/02/2018	07/01/2047
3132XW-A8-4	FHLMC GOLD POOL Q53630			4	1	32,389	100.3898	31,420	31,298	31,420	(970)				3.500	3.243	MON	91	1,004	01/05/2018	01/01/2048
3132XW-BS-9	FHLMC GOLD POOL Q53648			4	1	61,070	100.2297	59,338	59,202	59,338	(1,732)				3.500	3.268	MON	173	1,899	01/05/2018	01/01/2048
3132XW-C9-0	FHLMC GOLD POOL Q53695			4	1	466,708	99.9805	466,781	466,872	466,781	73				3.500	3.517	MON	1,362	12,255	03/23/2018	01/01/2048
3132XW-E2-3	FHLMC GOLD POOL Q53752			4	1	11,875	105.1001	11,396	10,843	11,396	(479)				4.500	3.772	MON	41	447	01/03/2018	01/01/2048
3132XW-FC-0	FHLMC GOLD POOL Q53762			4	1	13,505	105.0032	12,991	12,372	12,991	(514)				4.500	3.798	MON	46	510	01/03/2018	01/01/2048
3132XW-PW-5	FHLMC GOLD POOL Q54036			4	1	953,912	99.9805	964,273	964,461	964,273	10,360				3.500	3.604	MON	2,813	11,252	08/02/2018	02/01/2048
3132XX-YN-3	FHLMC GOLD POOL Q55216			4	1	843,725	104.7148	842,845	804,896	842,845	(880)				4.500	4.129	MON	3,018	21,128	04/24/2018	04/01/2048
3132Y0-RT-9	FHLMC GOLD POOL Q56797			4	1	1,484,842	101.9922	1,485,895	1,456,871	1,485,895	1,053				4.000	3.865	MON	4,856	29,137	06/19/2018	06/01/2048
3132Y0-2Z-2	FHLMC GOLD POOL Q57091			4	1	270,577	104.7693	271,275	258,926	271,275	698				5.000	4.650	MON	1,079	1,079	10/31/2018	06/01/2048
3128S1-FY-4	FHLMC GOLD POOL T60183			4	1	173,978	103.4570	173,906	168,095	173,906	(72)				5.000	4.657	MON	700	1,401	09/20/2018	05/01/2041
3132X1-BB-4	FHLMC GOLD POOL U20033			4	1	64,207	97.7265	64,305	65,801	64,305	98				3.000	3.205	MON	165	1,480	03/23/2018	01/01/2047
3132JR-KN-7	FHLMC GOLD POOL U63001			4	1	1,051,201	97.9141	1,082,022	1,105,073	1,082,022	(23,871)				3.000	3.399	MON	2,763	33,152	07/15/2013	07/01/2043
3132G5-AU-3	FHLMC GOLD POOL U79018			4	1	44,252	99.8429	44,489	44,559	44,489	237				3.000	3.137	MON	111	780	05/15/2018	07/01/2028
3132H3-EE-9	FHLMC GOLD POOL U90133			4	1	222,888	102.3672	212,369	207,458	212,369	(6,232)				4.000	3.372	MON	692	8,298	02/19/2016	08/01/2042
3132H3-E4-1	FHLMC GOLD POOL U90155			4	1	221,478	102.3673	203,674	198,964	203,674	(5,977)				4.000	3.151	MON	663	7,959	11/27/2012	09/01/2042
3132H3-JX-2	FHLMC GOLD POOL U90278			4	1	224,781	100.5118	221,705	220,576	221,705	(4,765)				3.500	3.356	MON	643	7,720	08/06/2014	10/01/2042
3132H3-K4-4	FHLMC GOLD POOL U90315			4	1	465,811	100.5117	459,436	457,097	459,436	(9,874)				3.500	3.357	MON	1,333	15,998	08/06/2014	10/01/2042
3132H3-K5-1	FHLMC GOLD POOL U90316			4	1	223,139	102.3671	205,201	200,456	205,201	(6,021)				4.000	3.152	MON	668	8,018	11/27/2012	10/01/2042
3132H3-LK-7	FHLMC GOLD POOL U90330			4	1	337,267	100.5118	332,652	330,958	332,652	(7,149)				3.500	3.356	MON	965	11,584	08/06/2014	10/01/2042
3132H3-PR-8	FHLMC GOLD POOL U90432			4	1	138,764	100.5120	132,892	132,215	132,892	(2,856)				3.500	3.107	MON	386	4,628	01/05/2015	11/01/2042
3132H3-RY-1	FHLMC GOLD POOL U90503			4	1	48,321	100.5126	46,276	46,040	46,276	(995)				3.500	3.109	MON	134	1,611	01/05/2015	11/01/2042
3132H3-SK-0	FHLMC GOLD POOL U90522			4	1	107,210	100.5110	102,673	102,151	102,673	(2,207)				3.500	3.108	MON	298	3,575	01/05/2015	11/01/2042
3132H3-WC-3	FHLMC GOLD POOL U90643			4	1	332,526	100.5116	318,454	316,833	318,454	(6,844)				3.500	3.110	MON	924	11,089	01/05/2015	01/01/2043
3132H5-AH-1	FHLMC GOLD POOL U95007			4	1	244,234	100.5116	236,736	235,531	236,736	(5,088)				3.500	3.195	MON	687	8,244	12/07/2015	06/01/2042
3132H5-A7-3	FHLMC GOLD POOL U95029			4	1	162,059	100.5119	157,084	156,284	157,084	(3,376)				3.500	3.197	MON	456	5,470	12/07/2015	08/01/2042
3132H5-CQ-9	FHLMC GOLD POOL U95078			4	1	69,299	100.5104	66,366	66,029	66,366	(1,426)				3.500	3.107	MON	193	2,311	01/05/2015	12/01/2042
3132KE-XZ-3	FHLMC GOLD POOL V60696			4	1	54,357	100.0612	52,291	52,259	52,291	(1,108)				3.000	2.416	MON	131	1,568	08/20/2015	01/01/2030
3132KE-YV-1	FHLMC GOLD POOL V60724			4	1	83,514	100.0623	80,340	80,290	80,340	(1,678)				3.000	2.418	MON	201	2,409	08/20/2015	01/01/2030
3132KE-2B-0	FHLMC GOLD POOL V60770			4	1	202,244	98.2072	196,438	200,024	196,438	(4,133)				2.500	2.339	MON	417	5,000	07/23/2015	03/01/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132KE-3D-5	FHLMC GOLD POOL V60796			4	1	219,113	98.0510	209,890	214,062	209,890	(4,591)				2.500	2.162	MON	446	5,352	10/13/2015	05/01/2030
3132KE-4Z-5	FHLMC GOLD POOL V60840			4	1	525,693	100.0626	506,475	506,158	506,475	(10,736)				3.000	2.456	MON	1,265	15,185	08/11/2015	06/01/2030
3132KE-6X-8	FHLMC GOLD POOL V60886			4	1	366,037	98.0508	353,381	360,406	353,381	(7,785)				2.500	2.279	MON	751	9,010	09/01/2015	08/01/2030
3132L7-ED-7	FHLMC GOLD POOL V81932			4	1	3,586	100.2583	3,493	3,484	3,493	(93)				3.500	3.271	MON	10	112	01/08/2018	10/01/2045
3132L7-N2-1	FHLMC GOLD POOL V82209			4	1	19,103	100.2586	18,609	18,561	18,609	(494)				3.500	3.273	MON	54	595	01/08/2018	02/01/2046
3132L8-EV-5	FHLMC GOLD POOL V82848			4	1	1,094,423	97.7265	1,070,127	1,095,022	1,070,127	(29,327)				3.000	3.014	MON	2,738	34,052	12/07/2016	12/01/2046
3132L8-EW-3	FHLMC GOLD POOL V82849			4	1	163,761	97.6952	165,951	169,866	165,951	2,190				3.000	3.308	MON	425	2,123	07/26/2018	12/01/2046
3132L8-N8-6	FHLMC GOLD POOL V83115			4	1	1,246,282	103.6133	1,232,114	1,189,147	1,232,114	(14,168)				4.500	4.120	MON	4,459	40,134	03/23/2018	03/01/2047
3132L8-RY-5	FHLMC GOLD POOL V83203			4	1	338,221	104.7384	323,652	309,010	323,652	(11,914)				4.500	3.771	MON	1,159	13,906	05/18/2017	05/01/2047
3132L8-ZZ-3	FHLMC GOLD POOL V83460			4	1	107,831	104.6282	104,013	99,412	104,013	(3,662)				4.500	3.842	MON	373	4,474	11/16/2017	09/01/2047
3137B2-2W-9	FHLMC MULTIFAMILY STRUCTURED P SERIES 4211 CLASS PA			4	1	1,862,226	99.5530	1,803,186	1,811,283	1,803,186	(33,166)				3.000	2.777	MON	4,528	54,338	04/06/2017	03/15/2043
3137B3-3G-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4213 CLASS VE			4	1	8,424,380	102.2215	8,025,596	7,851,182	8,025,596	(101,693)				3.500	1.740	MON	22,899	274,791	02/27/2015	06/15/2026
3137B9-U4-5	FHLMC MULTIFAMILY STRUCTURED P SERIES 4325 CLASS MA			4	1	14,624,680	102.6464	13,969,959	13,609,794	13,969,959	(111,859)				4.000	2.472	MON	45,366	544,392	06/25/2014	09/15/2039
3137B9-RL-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4328 CLASS DA			4	1	12,880,387	102.5844	12,367,363	12,055,790	12,367,363	(122,775)				4.000	2.577	MON	40,186	482,232	06/17/2014	01/15/2036
3137AL-6L-8	FHLMC MULTIFAMILY STRUCTURED SERIES 3990 CLASS VA			4	1	2,386,250	100.8958	2,267,585	2,247,452	2,267,585	(49,757)				3.500	1.848	MON	6,555	78,661	08/21/2014	01/15/2025
3128JM-5H-6	FHLMC POOL 1B2747			4	1	5,954	104.7985	6,268	5,981	6,268	84				3.496	3.506	MON	17	209	03/27/2014	02/01/2035
3128JN-AM-7	FHLMC POOL 1B2811			4	1	2,945	103.3559	3,049	2,950	3,049	(1)				3.646	3.630	MON	9	108	03/27/2014	03/01/2035
3128QP-NH-1	FHLMC POOL 1B7241			4	1	3,365	104.6505	3,488	3,333	3,488	(10)				2.928	2.827	MON	8	98	03/27/2014	08/01/2036
3128NC-DG-6	FHLMC POOL 1G0103			4	1	1,468	103.9349	1,532	1,474	1,532	(4)				3.421	3.433	MON	4	46	03/27/2014	02/01/2035
3128NC-D6-8	FHLMC POOL 1G0125			4	1	761	104.1721	799	767	799	(2)				3.492	3.535	MON	2	25	03/27/2014	03/01/2035
3128NC-EE-0	FHLMC POOL 1G0133			4	1	877	103.8636	914	880	914	9				3.375	3.380	MON	2	27	03/27/2014	03/01/2035
3128NC-ES-9	FHLMC POOL 1G0145			4	1	1,283	103.8850	1,337	1,287	1,337	14				3.423	3.427	MON	4	40	03/27/2014	03/01/2035
3128QS-ZB-5	FHLMC POOL 1G2538			4	1	1,496	103.9337	1,506	1,449	1,506	(2)				2.701	2.430	MON	3	39	03/27/2014	10/01/2036
3128QS-5X-0	FHLMC POOL 1G2662			4	1	230,989	102.8730	235,930	229,341	235,930	(707)				3.325	3.257	MON	635	7,482	06/26/2008	02/01/2037
3128NH-LH-4	FHLMC POOL 1J1228			4	1	4,847	104.0232	5,016	4,822	5,016	66				3.380	3.313	MON	14	154	03/27/2014	11/01/2035
3128NH-MX-8	FHLMC POOL 1J1274			4	1	2,626	104.1122	2,709	2,602	2,709	35				3.415	3.315	MON	7	85	03/27/2014	01/01/2036
3128NH-M4-2	FHLMC POOL 1J1279			4	1	3,622	103.1733	3,674	3,561	3,674	(26)				3.294	3.133	MON	10	110	03/27/2014	04/01/2036
3128NK-EZ-5	FHLMC POOL 1J2852			4	1	58,249	101.9224	58,480	57,377	58,480					3.689	3.560	MON	176	1,931	01/08/2008	07/01/2037
3128NV-K4-3	FHLMC POOL 1K1215			4	1	6,552	105.3859	6,868	6,517	6,868	118				4.436	4.366	MON	24	236	03/27/2014	09/01/2035
3128Q2-DA-8	FHLMC POOL 1L0097			4	1	3,223	105.7241	3,380	3,197	3,380					3.551	3.454	MON	9	106	03/27/2014	06/01/2035
3128Q3-LE-9	FHLMC POOL 1L1225			4	1	20,811	105.6855	22,009	20,825	22,009	(37)				3.870	3.850	MON	67	749	03/27/2014	08/01/2035
3128Q3-MY-4	FHLMC POOL 1L1275			4	1	6,180	105.7214	6,338	5,995	6,338	(27)				4.186	3.891	MON	21	238	03/27/2014	06/01/2035
3128QG-DW-9	FHLMC POOL 1N0117			4	1	2,454	102.4580	2,501	2,441	2,501	12				3.073	3.009	MON	6	70	03/27/2014	12/01/2035
3128QG-F4-9	FHLMC POOL 1N0187			4	1	6,593	101.9862	6,521	6,394	6,521	(85)				3.299	3.031	MON	18	184	03/27/2014	08/01/2036
3128S4-HQ-3	FHLMC POOL 1Q0239			4	1	828,082	105.5942	856,618	811,236	856,618	(1,713)				3.903	3.710	MON	2,639	29,856	03/27/2014	03/01/2037
31326L-2F-1	FHLMC POOL 2B6174			4	1	480,820	99.1521	482,855	486,984	482,855	2,035				3.135	3.229	MON	1,271	3,689	08/29/2018	06/01/2047
31349S-LJ-0	FHLMC POOL 781229			4	1	1,874	104.1394	1,912	1,836	1,912	(4)				2.317	2.118	MON	4	43	03/27/2014	02/01/2034
31349T-GC-9	FHLMC POOL 781995			4	1	57,379	105.2501	57,415	54,551	57,415	36				4.571	3.859	MON	208	1,527	03/23/2018	10/01/2034
31349U-J9-0	FHLMC POOL 782988			4	1	1,180	105.4795	1,232	1,168	1,232	5				2.461	2.347	MON	2	29	03/27/2014	01/01/2035
31349U-LM-8	FHLMC POOL 783032			4	1	2,413	105.4077	2,495	2,367	2,495	(7)				2.388	2.203	MON	5	57	03/27/2014	02/01/2035
31349U-MQ-8	FHLMC POOL 783067			4	1	681	103.8864	695	669	695	1				2.378	2.213	MON	1	16	03/27/2014	03/01/2035
3128HD-4K-2	FHLMC POOL 847126			4	1	66	104.6875	67	64	67					2.823	2.560	MON		2	03/27/2014	03/01/2033
31336C-PT-4	FHLMC POOL 972234			4	1	133,430	104.6843	129,818	124,009	129,818	(210)				4.170	3.431	MON	431	4,621	11/27/2012	10/01/2036
3128MA-AT-6	FHLMC POOL G07818			4	1	107,086	104.9415	102,892	98,047	102,892	(3,964)				4.500	3.727	MON	368	4,412	11/08/2017	09/01/2044
3128MA-BL-2	FHLMC POOL G07843			4	1	613,958	104.6133	608,482	581,649	608,482	(5,476)				4.500	3.986	MON	2,181	19,631	03/23/2018	06/01/2042
3128MA-BR-9	FHLMC POOL G07848			4	1	302,867	100.6678	293,958	292,008	293,958	(9,012)				3.500	3.190	MON	852	9,369	12/14/2017	04/01/2044
3128MA-EL-9	FHLMC POOL G07939			4	1	1,390,159	104.2383	1,375,265	1,319,347	1,375,265	(14,894)				4.500	4.041	MON	4,948	44,528	03/23/2018	08/01/2044
3128MA-FA-2	FHLMC POOL G07961			4	1	346,136	100.2929	330,042	329,078	330,042	(9,885)				3.500	3.104	MON	960	11,518	05/02/2016	03/01/2045
3128ME-K9-1	FHLMC POOL G15520			4	1	236,330	100.0467	227,313	227,207	227,313	(4,784)				3.000	2.435	MON	568	6,816	08/20/2015	07/01/2030
3128ME-NS-6	FHLMC POOL G15601			4	1	84,368	98.5816	84,653	85,871	84,653	285				2.500	2.838	MON	179	1,431	03/22/2018	01/01/2029
3128MF-CX-4	FHLMC POOL G16186			4	1	166,017	97.9883	167,170	170,602	167,170	1,153				2.500	2.946	MON	355	2,133	06/05/2018	04/01/2031
3128MF-E4-6	FHLMC POOL G16255			4	1	9,627,610	97.7383	9,733,814	9,959,060	9,733,814	106,204				2.500	3.013	MON	20,748	82,992	08/02/2018	07/01/2032
3128MF-RB-6	FHLMC POOL G16582			4	1	1,778,189	98.5508	1,803,712	1,830,236	1,803,712	25,523				2.500	3.113	MON	3,813	7,626	10/04/2018	06/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31335B-AA-4	FHLMC POOL G60901			4	1	49,683	102.8349	49,551	48,185	49,551	(132)				4.000	3.739	MON	161	1,285	04/13/2018	07/01/2044
31335B-AV-8	FHLMC POOL G60920			4	1	1,350,027	104.2383	1,335,562	1,281,259	1,335,562	(14,464)				4.500	4.064	MON	4,805	43,242	03/23/2018	04/01/2046
31335B-BF-2	FHLMC POOL G60938			4	1	127,744	105.0356	122,169	116,312	122,169	(4,830)				4.500	3.732	MON	436	5,234	11/07/2017	04/01/2047
31335B-B8-8	FHLMC POOL G60963			4	1	7,130	100.6312	7,174	7,129	7,174	44				3.500	3.512	MON	21	187	02/15/2018	12/01/2044
31335B-CG-9	FHLMC POOL G60971			4	1	122,168	104.6284	117,843	112,630	117,843	(3,902)				4.500	3.830	MON	422	5,068	11/16/2017	01/01/2047
31335B-CW-4	FHLMC POOL G60985			4	1	17,184,529	97.6953	17,527,224	17,940,702	17,527,224	342,695				3.000	3.360	MON	44,852	89,704	09/18/2018	05/01/2047
31335B-DL-7	FHLMC POOL G61007			4	1	109,002	104.9422	104,854	99,916	104,854	(3,774)				4.500	3.775	MON	375	4,496	11/08/2017	08/01/2046
31335B-EU-6	FHLMC POOL G61047			4	1	1,838,149	104.6289	1,843,310	1,761,760	1,843,310	5,161				4.500	4.154	MON	6,607		12/07/2018	07/01/2047
31335B-E9-3	FHLMC POOL G61060			4	1	5,833,790	103.6133	5,767,472	5,566,344	5,767,472	(66,318)				4.500	4.122	MON	20,874	187,864	03/23/2018	06/01/2047
31335B-G4-2	FHLMC POOL G61119			4	1	124,881	104.6286	120,460	115,131	120,460	(4,241)				4.500	3.840	MON	432	5,181	11/16/2017	08/01/2047
31335B-JX-5	FHLMC POOL G61178			4	1	188,693	100.4495	182,580	181,763	182,580	(5,895)				3.500	3.216	MON	530	5,831	12/14/2017	10/01/2047
31335B-KV-7	FHLMC POOL G61208			4	1	438,317	100.4494	425,141	423,239	425,141	(13,177)				3.500	3.236	MON	1,234	13,579	01/02/2018	12/01/2047
31335B-K2-1	FHLMC POOL G61213			4	1	43,540	104.9733	41,835	39,853	41,835	(1,594)				4.500	3.784	MON	149	1,644	12/14/2017	11/01/2047
31335B-K4-7	FHLMC POOL G61215			4	1	4,242,276	100.6680	4,219,517	4,191,519	4,219,517	(22,759)				3.500	3.407	MON	12,225	122,253	02/07/2018	08/01/2044
31335B-LS-3	FHLMC POOL G61237			4	1	1,351,001	100.6680	1,343,339	1,334,425	1,343,339	(7,663)				3.500	3.412	MON	3,892	38,921	02/07/2018	08/01/2046
31335B-MZ-6	FHLMC POOL G61276			4	1	239,554	103.0548	240,264	233,142	240,264	710				4.000	3.766	MON	777	2,331	08/14/2018	04/01/2044
31335B-R4-0	FHLMC POOL G61407			4	1	3,562,510	100.3555	3,584,695	3,571,998	3,584,695	22,186				3.500	3.537	MON	10,418	72,928	05/24/2018	03/01/2046
3132XC-RX-5	FHLMC POOL G67702			4	1	8,758,378	102.6172	8,670,140	8,449,013	8,670,140	(61,562)				4.000	3.717	MON	28,163	241,971	05/23/2018	01/01/2047
3132XC-R3-1	FHLMC POOL G67706			4	1	586,880	100.2617	580,793	579,277	580,793	(6,087)				3.500	3.410	MON	1,690	16,896	02/01/2018	12/01/2047
3132XC-R9-8	FHLMC POOL G67712			4	1	2,434,246	102.7266	2,443,537	2,378,681	2,443,537	9,292				4.000	3.829	MON	7,929	31,716	08/07/2018	06/01/2048
3132XC-SA-4	FHLMC POOL G67713			4	1	5,602,809	102.4141	5,609,228	5,477,009	5,609,228	6,418				4.000	3.833	MON	18,257	73,027	07/11/2018	06/01/2048
3132XC-SC-0	FHLMC POOL G67715			4	1	3,086,997	104.7227	3,082,430	2,943,422	3,082,430	(4,567)				4.500	4.124	MON	11,038	34,120	08/09/2018	08/01/2048
3132XC-SD-8	FHLMC POOL G67716			4	1	63,716	104.7218	63,985	61,100	63,985	270				4.500	4.170	MON	99		12/13/2018	10/01/2048
31307M-SF-4	FHLMC POOL J31418			4	1	227,673	98.0509	220,837	225,227	220,837	(4,865)				2.500	2.344	MON	469	5,631	07/23/2015	05/01/2030
31307M-2W-5	FHLMC POOL J31689			4	1	269,173	100.2344	259,583	258,976	259,583	(5,169)				3.000	2.442	MON	647	7,769	08/11/2015	05/01/2030
31307M-4S-2	FHLMC POOL J31733			4	1	303,893	100.0314	289,966	289,875	289,966	(5,831)				3.000	2.290	MON	725	8,696	05/02/2016	05/01/2030
31307N-M6-8	FHLMC POOL J32181			4	1	48,827	100.1559	46,910	46,837	46,910	(964)				3.000	2.402	MON	117	1,405	09/01/2015	07/01/2030
31307N-NV-2	FHLMC POOL J32204			4	1	85,664	98.0505	83,137	84,790	83,137	(1,818)				2.500	2.354	MON	177	2,120	07/23/2015	07/01/2030
31307N-N2-6	FHLMC POOL J32209			4	1	79,518	98.2080	77,272	78,682	77,272	(1,577)				2.500	2.349	MON	164	1,967	07/23/2015	07/01/2030
31307N-V5-0	FHLMC POOL J32436			4	1	33,994	100.0459	32,697	32,682	32,697	(683)				3.000	2.439	MON	82	980	08/20/2015	08/01/2030
31307N-XU-3	FHLMC POOL J32491			4	1	14,078	97.9870	13,581	13,860	13,581	(299)				2.500	2.276	MON	29	346	09/10/2015	07/01/2030
3132JA-DY-8	FHLMC POOL Q18718			4	1	44,398	100.6696	43,446	43,157	43,446	(1,451)				3.500	3.265	MON	126	1,511	11/25/2016	06/01/2043
3132JA-ST-3	FHLMC POOL Q19129			4	1	33,562	100.7300	32,566	32,330	32,566	(1,001)				3.500	3.182	MON	94	1,132	02/24/2017	06/01/2043
3132QQ-AG-7	FHLMC POOL Q33606			4	1	37,497	100.2635	36,528	36,432	36,528	(969)				3.500	3.268	MON	106	1,169	01/08/2018	05/01/2045
3132QS-GY-8	FHLMC POOL Q35614			4	1	24,031	100.2785	24,126	24,059	24,126	95				3.500	3.524	MON	70	632	03/06/2018	08/01/2045
3132QS-G4-4	FHLMC POOL Q35618			4	1	259,836	102.4767	258,722	252,469	258,722	(1,114)				4.000	3.765	MON	842	7,574	03/23/2018	08/01/2045
3132QT-AC-0	FHLMC POOL Q36302			4	1	60,016	100.5427	57,618	57,307	57,618	(1,820)				3.500	3.150	MON	167	2,006	09/03/2015	09/01/2045
3132QT-XA-9	FHLMC POOL Q36972			4	1	693,244	102.6015	661,799	645,019	661,799	(18,166)				4.000	3.436	MON	2,150	25,801	10/05/2015	10/01/2045
3132QT-6E-1	FHLMC POOL Q37168			4	1	88,585	102.3045	85,991	84,054	85,991	(2,446)				4.000	3.570	MON	280	3,362	10/31/2017	11/01/2045
3132WE-6P-2	FHLMC POOL Q41777			4	1	258,920	100.2461	259,862	259,224	259,862	942				3.500	3.524	MON	756	6,805	03/06/2018	05/01/2046
3132WF-DW-6	FHLMC POOL Q41916			4	1	14,578,036	100.4492	13,839,124	13,777,234	13,839,124	(428,924)				3.500	3.067	MON	40,184	482,203	11/01/2016	07/01/2046
3132WF-HX-0	FHLMC POOL Q42045			4	1	6,278,346	100.4492	5,960,118	5,933,464	5,960,118	(184,725)				3.500	3.069	MON	17,306	207,671	11/01/2016	07/01/2046
3132WK-MC-9	FHLMC POOL Q45754			4	1		0.0000								4.500	4.500	MON	44		11/21/2017	01/01/2047
3132WK-MD-7	FHLMC POOL Q45755			4	1	18,271	105.0357	17,521	16,681	17,521	(698)				4.500	3.751	MON	63	751	11/09/2017	01/01/2047
3132WK-VH-8	FHLMC POOL Q46015			4	1	331,044	100.2930	334,786	333,808	334,786	3,742				3.500	3.583	MON	974	6,815	05/09/2018	02/01/2047
3132WK-5B-0	FHLMC POOL Q46241			4	1	273,243	97.6018	265,270	271,788	265,270	(6,720)				3.000	2.968	MON	679	8,154	08/09/2017	01/01/2047
3132WN-EK-4	FHLMC POOL Q48237			4	1	3,653,615	103.5820	3,639,478	3,513,619	3,639,478	(14,137)				4.500	4.186	MON	13,176	79,056	06/08/2018	05/01/2047
3132WN-KB-7	FHLMC POOL Q48389			4	1	1,765,560	103.9726	1,751,543	1,684,619	1,751,543	(14,017)				4.500	4.121	MON	6,317	56,856	03/23/2018	06/01/2047
3132WN-TA-0	FHLMC POOL Q48644			4	1	1,206,338	103.7383	1,191,577	1,148,637	1,191,577	(14,762)				4.500	4.103	MON	4,307	38,766	03/23/2018	06/01/2047
3132WP-RV-1	FHLMC POOL Q49499			4	1	1,012,310	104.3790	1,009,929	967,560	1,009,929	(2,381)				4.500	4.134	MON	3,628	14,513	08/07/2018	07/01/2047
3132XU-LC-7	FHLMC POOL Q52122			4	1	84,294	100.1058	84,229	84,140	84,229	(66)				3.500	3.500	MON	245	2,209	03/23/2018	11/01/2047
3132XU-PA-7	FHLMC POOL Q52216			4	1	15,729,458	99.9805	15,263,705	15,266,687	15,263,705	(427,586)				3.500	3.277	MON	44,528	534,334	11/16/2017	11/01/2047
3132XU-S3-0	FHLMC POOL Q52337			4	1	92,906	100.0119	92,776	92,765	92,776	(130)				3.500	3.502	MON	271	2,435	03/23/2018	11/01/2047
3132XV-D2-6	FHLMC POOL Q52820			4	1	571,312	103.5821	564,457	544,937	564,457	(6,854)				4.500	4.124	MON	2,044	18,392	03/23/2018	12/01/2047
3132XV-EG-4	FHLMC POOL Q52834			4	1	14,537,998	101.9922	14,074,943	13,800,020	14,074,943	(386,508)				4.000	3.593	MON	46,000	552,001	12/11/2017	12/01/2047
3132XV-LM-3	FHLMC POOL Q53031			4	1		0.0000								4.500	4.500	MON	65		12/04/2017	12/01/2047
3132XV-LN-1	FHLMC POOL Q53032			4	1	17,422	105.0698	16,704	15,898	16,704	(690)				4.500	3.764	MON	60	715	12/04/2017	12/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XV-LU-5	FHLMC POOL 053038			4	1	26,188	104.4076	25,275	24,208	25,275	(843)				4.500	3.867	MON	91	1,089	12/04/2017	12/01/2047
3132XV-LW-1	FHLMC POOL 053040			4	1	17,531	104.9770	16,853	16,054	16,853	(647)				4.500	3.791	MON	60	722	12/04/2017	12/01/2047
3132XY-3Y-7	FHLMC POOL 053514			4	1	525,621	102.4140	522,968	510,641	522,968	(2,653)				4.000	3.781	MON	1,702	15,319	03/23/2018	01/01/2048
3132XY-HQ-3	FHLMC POOL 055638			4	1	505,567	104.7225	509,233	486,269	509,233	3,666				4.500	4.195	MON	1,824	7,294	07/26/2018	04/01/2048
3132XY-5K-9	FHLMC POOL 056249			4	1	110,910	102.2796	111,180	108,702	111,180	270				4.000	3.854	MON	362	1,812	06/20/2018	05/01/2048
3132Y1-BA-5	FHLMC POOL 057232			4	1	24,582,182	101.9688	24,567,124	24,092,797	24,567,124	(15,058)				4.000	3.855	MON	80,309	401,547	07/10/2018	07/01/2048
3132Y1-F2-9	FHLMC POOL 057384			4	1	493,814	99.9493	496,824	497,076	496,824	3,010				3.500	3.567	MON	1,450	5,799	07/10/2018	07/01/2048
3132Y1-GC-6	FHLMC POOL 057394			4	1	17,912	102.6299	17,990	17,529	17,990	79				4.000	3.844	MON	58	292	07/02/2018	07/01/2048
3132Y1-GM-4	FHLMC POOL 057403			4	1	28,927	102.5389	29,038	28,319	29,038	112				4.000	3.848	MON	94	472	07/02/2018	07/01/2048
3132Y1-WP-9	FHLMC POOL 057853			4	1	2,059,329	104.7227	2,056,185	1,963,457	2,056,185	(3,145)				4.500	4.124	MON	7,363	29,452	08/07/2018	08/01/2048
3132Y1-YR-3	FHLMC POOL 057919			4	1	975,585	99.9492	986,808	987,310	986,808	11,223				3.500	3.610	MON	2,880	11,519	08/01/2018	08/01/2048
3132Y1-4A-3	FHLMC POOL 058016			4	1	427,235	104.7072	429,173	409,879	429,173	1,937				4.500	4.179	MON	1,537	6,148	08/06/2018	08/01/2048
3132Y2-EE-2	FHLMC POOL 058232			4	1	1,201,725	104.7695	1,203,385	1,148,602	1,203,385	1,660				5.000	4.639	MON	4,786	4,786	10/29/2018	07/01/2048
3132Y2-HW-9	FHLMC POOL 058344			4	1	860,792	105.1444	858,909	816,885	858,909	(1,883)				5.000	4.584	MON	3,404	10,211	09/19/2018	09/01/2048
3132G0-B5-8	FHLMC POOL U70060			4	1	82,199	99.8441	82,639	82,768	82,639	440				3.000	3.148	MON	207	1,448	05/15/2018	09/01/2027
3132KF-AB-8	FHLMC POOL V60902			4	1	282,769	98.0508	272,992	278,419	272,992	(6,014)				2.500	2.280	MON	580	6,961	09/01/2015	08/01/2030
3132KF-AC-6	FHLMC POOL V60903			4	1	272,095	98.0507	262,566	267,786	262,566	(5,701)				2.500	2.275	MON	558	6,695	08/28/2015	09/01/2030
3132KF-AD-4	FHLMC POOL V60904			4	1	364,685	97.9884	351,797	359,019	351,797	(7,755)				2.500	2.279	MON	748	8,975	09/10/2015	09/01/2030
3132KF-AE-2	FHLMC POOL V60905			4	1	18,102	98.0527	17,473	17,820	17,473	(374)				2.500	2.276	MON	37	446	09/10/2015	07/01/2030
3132KF-AF-9	FHLMC POOL V60906			4	1	1,272,178	100.1563	1,288,002	1,285,992	1,288,002	15,824				3.000	3.190	MON	3,215	6,430	10/02/2018	09/01/2030
3132KF-AJ-1	FHLMC POOL V60909			4	1	51,396	100.0628	49,413	49,382	49,413	(1,040)				3.000	2.430	MON	123	1,482	08/27/2015	08/01/2030
3132KF-B8-4	FHLMC POOL V60963			4	1	367,430	99.9373	349,324	349,543	349,324	(7,360)				3.000	2.265	MON	874	10,486	05/02/2016	09/01/2030
3132L5-FJ-7	FHLMC POOL V80169			4	1	2,060,550	98.1016	2,093,138	2,133,644	2,093,138	(53,758)				3.000	3.357	MON	5,334	64,009	03/13/2014	07/01/2043
3132L5-TH-6	FHLMC POOL V80552			4	1	364,198	102.8672	349,620	339,875	349,620	(8,669)				4.000	3.364	MON	1,133	13,595	04/12/2016	02/01/2041
3132L5-TJ-2	FHLMC POOL V80553			4	1	113,360	102.8670	108,823	105,790	108,823	(2,765)				4.000	3.350	MON	353	4,232	04/12/2016	06/01/2040
3132L7-YL-7	FHLMC POOL V82515			4	1	1,511,600	100.2461	1,517,097	1,513,373	1,517,097	5,498				3.500	3.524	MON	4,414	39,726	03/06/2018	06/01/2046
3132L7-YZ-6	FHLMC POOL V82528			4	1	91,233	102.4917	87,819	85,684	87,819	(2,560)				4.000	3.498	MON	286	3,427	06/08/2017	07/01/2046
3132L7-ZS-1	FHLMC POOL V82553			4	1	53,321	102.4922	51,325	50,077	51,325	(1,496)				4.000	3.499	MON	167	2,003	06/08/2017	08/01/2046
3132L7-5W-5	FHLMC POOL V82661			4	1	14,179	102.4931	13,649	13,317	13,649	(402)				4.000	3.501	MON	44	533	06/08/2017	10/01/2046
3132L9-BY-0	FHLMC POOL V83655 3.500% 12/01/47			1			0.0000				(297,904)				3.500	3.500	MON			01/09/2018	12/01/2047
3132L9-FC-4	FHLMC POOL V83763			4	1		0.0000				133,443				3.500	3.500	MON			01/09/2018	12/01/2047
3132L9-FD-2	FHLMC POOL V83764			4	1	80,088,885	102.0234	77,679,796	76,139,165	77,679,796	(2,223,750)				4.000	3.605	MON	253,797	2,791,770	12/18/2017	12/01/2047
3132L9-F5-9	FHLMC POOL V83788			4	1	79,549	97.5705	79,959	81,950	79,959	410				3.000	3.242	MON	205	1,434	05/30/2018	12/01/2047
3132L9-GD-1	FHLMC POOL V83796			4	1	156,931,363	102.0234	152,471,298	149,447,321	152,471,298	(4,080,586)				4.000	3.619	MON	498,158	5,479,734	12/19/2017	12/01/2047
3132L9-J3-0	FHLMC POOL V83882			4	1	83,195	97.5708	83,624	85,706	83,624	429				3.000	3.241	MON	214	1,500	05/30/2018	01/01/2048
3132L9-ME-2	FHLMC POOL V83957			4	1	4,400,333	99.9805	4,452,346	4,453,215	4,452,346	52,012				3.500	3.612	MON	12,989	38,966	09/11/2018	02/01/2048
3132L9-MK-8	FHLMC POOL V83962			4	1	27,132,935	102.0234	27,194,367	26,655,019	27,194,367	61,432				4.000	3.872	MON	88,850	444,250	06/22/2018	02/01/2048
3132LA-EL-2	FHLMC POOL V84639			4	1	905,403	101.9688	908,850	891,302	908,850	3,447				4.000	3.892	MON	2,971	8,913	09/07/2018	09/01/2048
3132LA-E4-0	FHLMC POOL V84655			4	1	376,542	103.5506	375,084	362,223	375,084	(1,457)				4.500	4.200	MON	1,358	4,075	09/11/2018	09/01/2048
3132LA-FD-9	FHLMC POOL V84664			4	1	1,101,124	103.5508	1,112,073	1,073,940	1,112,073	10,949				4.500	4.316	MON	4,027	4,027	10/23/2018	09/01/2048
3132FC-BQ-7	FHLMC POOL Z40047			4	1	1,635,114	102.7734	1,583,845	1,541,104	1,583,845	(40,755)				4.000	3.516	MON	5,137	61,644	03/27/2014	10/01/2041
3132FC-EB-7	FHLMC POOL Z40130			4	1	7,607,331	98.1953	7,786,364	7,929,466	7,786,364	179,032				3.000	3.363	MON	19,824		11/28/2018	01/01/2046
31393R-CR-9	FHLMC REMICS SERIES 2617 CLASS Z			4	1	6,434,890	108.7531	6,248,343	5,745,438	6,248,343	(86,822)				5.500	4.030	MON	26,333	315,999	07/23/2014	05/15/2033
3137A9-HV-1	FHLMC REMICS SERIES 3843 CLASS FH			4	1	461,087	100.6113	458,887	456,099	458,887	(2,200)				3.005	2.925	MON	605	6,175	06/25/2018	04/15/2041
3133TL-UH-9	FHLMC SERIES 2178 CLASS PB			4	1	67,073	109.7149	69,263	63,130	69,263	(879)				7.000	5.233	MON	368	4,419	03/27/2014	08/15/2029
31394K-H9-8	FHLMC SERIES 2693 CLASS Z			4	1	11,702,631	107.2502	11,239,259	10,479,480	11,239,259	(53,441)				5.500	4.172	MON	48,031	576,371	07/22/2014	10/15/2033
31394L-MW-9	FHLMC SERIES 2712 CLASS MB			4	1	732,326	102.5644	730,486	712,222	730,486	(1,840)				4.500	3.447	MON	2,671	24,037	03/23/2018	11/15/2023
31395P-CL-4	FHLMC SERIES 2944 CLASS OH			4	1	434,617	109.4020	435,279	397,871	435,279	662				5.500	4.315	MON	1,824	16,412	03/23/2018	03/15/2035
31397P-A4-2	FHLMC SERIES 3385 CLASS FN			4	1	177,767	102.0928	179,081	175,410	179,081	(285)				3.455	3.361	MON	269	5,139	08/13/2013	11/15/2037
31398C-D4-7	FHLMC SERIES 3527 CLASS DA			4	1	54,860	101.5381	53,075	52,271	53,075	(615)				4.000	2.545	MON	174	2,091	05/02/2016	04/15/2029
3137GA-PP-6	FHLMC SERIES 3740 CLASS DF			4	1	308,412	100.4244	310,011	308,701	310,011	(585)				2.935	2.961	MON	400	7,438	08/30/2016	10/15/2040
3137AD-FV-4	FHLMC SERIES 3888 CLASS PE			4	1	819,539	99.7695	817,650	819,539	817,650	(1,889)				3.000	3.007	MON	2,049	12,293	06/07/2018	05/15/2040
3137AK-QN-4	FHLMC SERIES 3983 CLASS PD			4	1	4,180,787	97.6992	4,076,950	4,172,963	4,076,950	(43,533)				2.250	2.235	MON	7,824	93,892	10/11/2017	03/15/2040
3137AP-RB-8	FHLMC SERIES 4042 CLASS EB			4	1	135,321	111.4691	132,189	118,588	132,189	(399)				6.500	5.215	MON	642	7,708	11/27/2012	08/15/2039
3137AR-VU-7	FHLMC SERIES 4073 CLASS AJ			4	1	4,861,724	99.9709	4,829,371	4,830,777	4,829,371	(32,353)				3.000	2.939	MON	12,077	108,693	03/01/2018	08/15/2038
3137AS-T4-6	FHLMC SERIES 4093 CLASS MB			4	1	3,507,313	96.1190	3,524,282	3,666,581	3,524,282	16,969				1.750	2.722	MON	5,347	37,430	05/22/2018	08/15/2027
3137B7-D3-0	FHLMC SERIES 4290 CLASS CA			4	1	6,949,177	101.2605	6,761,304	6,677,136	6,761,304	(86,287)				3.500	2.617	MON	19,475	233,700	03/25/2014	12/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3137B7-GP-8	FHLMC SERIES 4293 CLASS KG			4	1	106,887	99.9658	102,343	102,378	102,343	(1,342)				3.000	2.665	MON	256	3,071	05/02/2016	08/15/2043
3137B9-GQ-2	FHLMC SERIES 4314 CLASS PD			4	1	4,626,245	102.4245	4,496,708	4,390,268	4,496,708	(46,974)				3.750	3.305	MON	13,720	164,635	04/20/2017	07/15/2043
3137BA-Z3-9	FHLMC SERIES 4336 CLASS MA			4	1	24,594,254	102.7251	23,590,981	22,965,162	23,590,981	(203,588)				4.000	2.589	MON	76,551	918,606	06/10/2014	01/15/2040
3137BG-GD-5	FHLMC SERIES 4443 CLASS BA			4	1	4,111,668	101.0473	3,946,902	3,905,993	3,946,902	(48,146)				3.500	3.055	MON	11,392	136,709	06/30/2015	04/15/2041
3137BG-WZ-8	FHLMC SERIES 4447 CLASS PA			4	1	3,651,484	99.3789	3,505,562	3,527,471	3,505,562	(63,774)				3.000	2.337	MON	8,819	105,824	03/11/2015	12/15/2044
3137BK-SQ-4	FHLMC SERIES 4491 CLASS B			4	1	7,418,534	99.2772	7,256,070	7,308,901	7,256,070	(108,082)				3.000	2.861	MON	18,272	219,267	12/14/2017	08/15/2040
3137BL-D8-8	FHLMC SERIES 4508 CLASS CF			4	1	4,312,553	100.4514	4,333,375	4,313,901	4,333,375	9,473				2.855	2.874	MON	5,438	100,543	06/29/2016	09/15/2045
3137BP-2N-8	FHLMC SERIES 4569 CLASS G			4	1	7,772,634	101.1009	7,466,227	7,384,925	7,466,227	(96,935)				3.500	3.054	MON	21,539	258,472	08/30/2016	06/15/2042
3137BR-K6-1	FHLMC SERIES 4610 CLASS MA			4	1	316,360	98.8572	300,355	303,827	300,355	(4,887)				3.000	2.565	MON	760	9,115	08/24/2016	08/15/2046
3137BW-SK-1	FHLMC SERIES 4664 CLASS YG			4	1	5,608,526	99.4422	5,414,798	5,445,171	5,414,798	(70,994)				3.000	2.631	MON	13,613	163,355	04/20/2017	06/15/2034
3137BY-XH-8	FHLMC SERIES 4690 CLASS CD			4	1	2,207,949	99.5027	2,145,346	2,156,068	2,145,346	(29,379)				3.000	2.723	MON	5,390	64,682	07/07/2017	08/15/2035
3137FA-3N-6	FHLMC SERIES 4710 CLASS EA			4	1	17,568,852	99.6677	17,052,190	17,109,047	17,052,190	(258,300)				3.000	2.606	MON	42,773	513,271	09/28/2017	11/15/2031
3137FA-Z2-7	FHLMC SERIES 4720 CLASS A			4	1	6,271,378	99.2930	6,143,525	6,187,269	6,143,525	(91,455)				3.000	2.878	MON	15,468	185,618	12/12/2017	03/15/2041
3137FC-C6-9	FHLMC SERIES 4740 CLASS CA			4	1	6,138,989	99.1807	6,034,709	6,084,561	6,034,709	(104,280)				3.000	2.915	MON	15,211	167,326	01/08/2018	05/15/2039
3137F4-MU-3	FHLMC SERIES 4776 CLASS DJ			4	1	4,538,112	102.1722	4,523,252	4,427,088	4,523,252	(14,860)				4.000	3.211	MON	14,757	132,813	03/13/2018	04/15/2041
3137FE-VG-2	FHLMC SERIES 4800 CLASS TA			4	1	4,938,503	102.6093	4,964,962	4,838,705	4,964,962	26,459				4.000	3.521	MON	16,129	112,903	05/08/2018	04/15/2042
3132H7-BD-5	FHMLC GOLD POOL U99035			4	1	703,291	100.5118	693,667	690,135	693,667	(14,908)				3.500	3.357	MON	2,013	24,155	08/06/2014	11/01/2042
99TMFS-FW-A	FN DUS TBA AVALON BOWERY FNMA	.A		4	1	2,502,735	101.0938	2,527,344	2,500,000	2,527,344	24,609				3.650	3.602	MON	7,351		12/13/2018	01/25/2029
3136AM-6W-4	FNMA ACES SERIES 2015-20 CLASS EV			4	1	9,750,571	102.2634	9,218,646	9,014,612	9,218,646	(136,139)				3.500	2.041	MON	26,293	315,511	04/02/2015	07/25/2026
314009-CT-8	FNMA II POOL CA1881			4	1	4,995,992	102.5586	4,986,685	4,862,279	4,986,685	(9,307)				4.000	3.789	MON	16,208	81,038	07/06/2018	06/01/2048
314009-DP-5	FNMA II POOL CA1909			4	1	120,660,252	103.5938	121,711,228	117,488,968	121,711,228	1,050,976				4.500	4.290	MON	440,584	881,167	10/12/2018	06/01/2048
314009-EZ-2	FNMA II POOL CA1951			4	1	45,036,517	102.0742	45,131,509	44,214,405	45,131,509	94,992				4.000	3.860	MON	147,381	736,907	06/22/2018	07/01/2048
314009-E2-5	FNMA II POOL CA1952			4	1	33,940,417	103.8125	33,808,116	32,566,517	33,808,116	(132,301)				4.500	4.168	MON	122,124	610,622	06/15/2018	06/01/2048
314009-GU-1	FNMA II POOL CA2010			4	1	2,995,806	102.6524	2,996,262	2,918,844	2,996,262	456				4.000	3.798	MON	9,729	48,647	07/02/2018	07/01/2048
314009-HH-9	FNMA II POOL CA2031			4	1	7,007,449	102.5586	7,004,248	6,829,508	7,004,248	(3,202)				4.000	3.801	MON	22,765	113,825	07/02/2018	07/01/2048
314009-HJ-5	FNMA II POOL CA2032			4	1	5,998,089	102.4648	6,000,834	5,856,481	6,000,834	2,745				4.000	3.816	MON	19,522	97,608	07/02/2018	07/01/2048
314009-HK-2	FNMA II POOL CA2033			4	1	2,004,649	102.3399	2,005,798	1,959,938	2,005,798	1,148				4.000	3.827	MON	6,533	32,666	07/02/2018	07/01/2048
314009-HR-7	FNMA II POOL CA2039			4	1	60,774,623	102.0586	60,739,749	59,514,587	60,739,749	(34,874)				4.000	3.841	MON	198,382	991,910	06/27/2018	07/01/2048
314009-RA-3	FNMA II POOL CA2280			4	1	1,033,020	105.1094	1,031,028	980,909	1,031,028	(1,992)				4.500	4.081	MON	3,678	14,714	08/06/2018	08/01/2048
314009-TW-3	FNMA II POOL CA2364			4	1	1,031,130	104.7968	1,036,384	988,946	1,036,384	5,254				4.500	4.165	MON	3,709	7,417	09/18/2018	09/01/2048
314009-U6-8	FNMA II POOL CA2404			4	1	540,584	102.8243	540,687	525,836	540,687	103				4.000	3.591	MON	1,753	5,258	09/11/2018	10/01/2033
314009-U8-4	FNMA II POOL CA2406			4	1	379,698	102.6993	379,857	369,873	379,857	159				4.000	3.612	MON	1,233	3,699	09/11/2018	10/01/2033
314009-VA-8	FNMA II POOL CA2408			4	1	511,593	102.9179	511,535	497,032	511,535	(58)				4.000	3.573	MON	1,657	4,970	09/11/2018	10/01/2033
31368H-K6-9	FNMA POOL 190317			4	1	8,043	115.3960	8,612	7,463	8,612	(187)				8.000	7.191	MON	50	597	03/27/2014	08/01/2031
31371H-VJ-4	FNMA POOL 252717			4	1	173	113.8554	189	166	189	(4)				7.500	7.082	MON	1	12	03/05/2007	09/01/2029
31371J-JK-1	FNMA POOL 253266			4	1	1,263	115.3584	1,352	1,172	1,352	(36)				8.000	7.158	MON	8	94	03/27/2014	05/01/2030
31371J-L4-4	FNMA POOL 253347			4	1	1,213	115.4529	1,300	1,126	1,300	(34)				8.000	7.158	MON	8	90	03/27/2014	06/01/2030
31371J-NK-6	FNMA POOL 253394			4	1	682	102.2258	643	629	643	(16)				8.000	6.598	MON	4	50	03/27/2014	07/01/2020
31371J-RA-4	FNMA POOL 253481			4	1	1,320	115.4160	1,415	1,226	1,415	(37)				8.000	7.186	MON	8	98	03/27/2014	10/01/2030
31371J-WD-2	FNMA POOL 253644			4	1	734	115.5425	788	682	788	(20)				8.000	7.201	MON	5	54	03/27/2014	02/01/2031
31371K-A5-0	FNMA POOL 253928			4	1	60,915	112.9118	68,131	60,340	68,131	119				7.000	6.961	MON	352	4,224	07/06/2001	07/01/2031
31371K-DN-8	FNMA POOL 254009			4	1	6,280	113.7005	6,689	5,883	6,689	(165)				7.500	6.817	MON	37	441	03/27/2014	10/01/2031
31371K-F2-2	FNMA POOL 254085			4	1	2,093	107.5204	1,973	1,835	1,973	(73)				6.000	6.000	MON	9	110	05/02/2016	11/01/2021
31371K-JY-8	FNMA POOL 254179			4	1	2,906	107.5383	2,739	2,547	2,739	(102)				6.000	6.000	MON	13	153	05/02/2016	01/01/2022
31371K-LM-1	FNMA POOL 254232			4	1	1,035	103.8760	938	903	938	(55)				6.500	6.000	MON	5	59	05/02/2016	03/01/2022
31371K-Q8-7	FNMA POOL 254379			4	1	9,944	113.3070	10,618	9,371	10,618	(247)				7.000	6.403	MON	55	656	03/27/2014	07/01/2032
31371K-XR-7	FNMA POOL 254588			4	1	17,143	107.5091	16,923	15,741	16,923	(630)				6.000	4.031	MON	79	944	05/30/2013	12/01/2022
31371K-Y6-2	FNMA POOL 254633			4	1	36,766	107.5118	36,296	33,760	36,296	(1,352)				6.000	4.047	MON	169	2,026	05/30/2013	01/01/2023
31371K-Y8-8	FNMA POOL 254635			4	1	26,659	107.5126	26,318	24,479	26,318	(980)				6.000	4.061	MON	122	1,469	05/30/2013	02/01/2023
31371L-5T-2	FNMA POOL 255658			4	1	1,030	104.7161	1,088	1,039	1,088					2.634	2.685	MON	2	27	03/27/2014	02/01/2035
31371M-EN-3	FNMA POOL 255841			4	1	119,895	101.1578	118,126	116,774	118,126	(1,768)				5.000	2.678	MON	487	4,379	03/23/2018	09/01/2020
31371M-VD-6	FNMA POOL 256312			4	1	204,104	102.1697	204,553	200,209	204,553	(4,066)				5.500	5.167	MON	918	11,011	04/10/2008	07/01/2021
31371N-LF-0	FNMA POOL 256926			4	1	69,301	112.8156	69,077	61,230	69,077	(621)				6.500	5.232	MON	332	3,980	11/27/2012	10/01/2037
31371N-VR-3	FNMA POOL 257224			4	1	47,283	104.3874	47,395	45,403	47,395	(871)				6.000	5.333	MON	227	2,724	03/17/2009	04/01/2023
31374T-VA-4	FNMA POOL 323809			4	1	44	100.0000	42	42	42	(1)				6.500	5.825	MON		3	12/16/2008	06/01/2019
31374T-2Z-1	FNMA POOL 323992			4	1	415	114.0260	439	385	439	(13)				8.000	7.149	MON	3	31	03/27/2014	11/01/2029
31378Q-D5-7	FNMA POOL 405224			4	1	6,826	107.9152	7,226	6,696	7,226	74				6.500	6.347	MON	36	435	09/27/2001	10/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384K-A2-2	FNMA POOL 525725			4	1	1,068	115.9435	1,149	991	1,149	(31)				8.000	7.169	MON	7	79	03/27/2014	02/01/2030
31384V-YZ-9	FNMA POOL 535428			4	1	1,480	115.4406	1,585	1,373	1,585	(42)				8.000	7.166	MON	9	110	03/27/2014	08/01/2030
31384V-4S-8	FNMA POOL 535533			4	1	1,308	115.6507	1,404	1,214	1,404	(30)				8.000	7.171	MON	8	97	03/27/2014	10/01/2030
31384W-NM-8	FNMA POOL 535996			4	1	2,187	114.0137	2,335	2,048	2,335	(55)				7.500	6.804	MON	13	153	03/27/2014	06/01/2031
31384Y-BA-3	FNMA POOL 537433			4	1	774	116.1560	834	718	834	(23)				8.000	7.157	MON	5	57	03/27/2014	05/01/2030
31385D-GK-1	FNMA POOL 541202			4	1	2,147	107.2671	2,096	1,954	2,096	(65)				8.500	7.278	MON	14	166	03/27/2014	08/01/2026
31385F-RK-4	FNMA POOL 543290			4	1	18	118.7500	19	16	19	5				8.000	7.107	MON		1	03/05/2007	09/01/2030
31385H-MZ-2	FNMA POOL 544976			4	1	133	114.5161	142	124	142	(3)				8.000	7.180	MON	1	10	03/27/2014	07/01/2030
31385H-V9-0	FNMA POOL 545240			4	1	758	115.1989	811	704	811	(20)				8.000	7.209	MON	5	56	03/27/2014	09/01/2031
31385J-JC-3	FNMA POOL 545759			4	1	696,767	111.6888	678,085	607,120	678,085	(11,370)				6.500	4.807	MON	3,289	39,463	11/27/2012	07/01/2032
31385N-RF-8	FNMA POOL 547786			4	1	595	113.3574	628	554	628	(15)				8.000	7.196	MON	4	44	03/27/2014	09/01/2030
31385R-Z8-6	FNMA POOL 550767			4	1	641	116.1345	691	595	691	(5)				8.000	7.187	MON	4	48	03/27/2014	09/01/2030
31385U-MJ-9	FNMA POOL 553061			4	1	3,622	113.8361	3,834	3,368	3,834	(94)				8.000	7.194	MON	22	270	03/27/2014	09/01/2030
31385W-ZT-9	FNMA POOL 555254			4	1	76,618	111.2827	73,924	66,429	73,924	(1,240)				6.500	4.783	MON	360	4,318	11/27/2012	01/01/2033
31385W-2S-7	FNMA POOL 555285			4	1	2,977	110.8098	2,860	2,581	2,860	(53)				6.000	4.050	MON	13	155	05/02/2016	03/01/2033
31385X-KH-9	FNMA POOL 555696			4	1	1,350	105.0936	1,403	1,335	1,403	(2)				2.319	2.212	MON	3	31	03/27/2014	08/01/2033
31386W-4M-7	FNMA POOL 576028			4	1	3,703	109.0082	3,473	3,186	3,473	(89)				6.500	4.193	MON	17	207	05/02/2016	03/01/2031
31387D-T3-3	FNMA POOL 581170			4	1	437	113.5468	461	406	461	(13)				8.000	7.214	MON	3	33	03/27/2014	05/01/2031
31387T-WH-3	FNMA POOL 593848			4	1	296	116.0000	319	275	319	(8)				8.000	7.192	MON	2	23	03/27/2014	07/01/2031
31389D-S5-7	FNMA POOL 622540			4	1	473,202	105.3468	455,254	432,148	455,254	(10,312)				5.000	3.568	MON	1,801	21,607	07/13/2017	09/01/2031
31391F-F4-5	FNMA POOL 665387			4	1	73,354	101.4105	73,405	72,384	73,405	51				3.557	3.344	MON	215	1,776	03/23/2018	08/01/2032
31400J-MS-5	FNMA POOL 688969			4	1	1,063	103.5509	1,079	1,042	1,079	(9)				2.250	2.063	MON	2	23	03/27/2014	04/01/2033
31400R-DY-4	FNMA POOL 695019			4	1	610	102.4793	620	605	620	1				2.014	1.921	MON	1	12	03/27/2014	02/01/2033
31400Y-C9-5	FNMA POOL 701296			4	1	407	103.9604	420	404	420	(1)				2.497	2.408	MON	1	10	03/27/2014	03/01/2033
31401C-Z5-5	FNMA POOL 704664			4	1	9,386	107.3996	8,694	8,095	8,694	(316)				5.500	3.408	MON	37	445	05/04/2017	04/01/2033
31401G-YS-7	FNMA POOL 708221			4	1	294	103.4247	302	292	302	(1)				2.569	2.497	MON	1	8	03/27/2014	04/01/2033
31401W-4E-6	FNMA POOL 720921			4	1	419	103.8369	433	417	433	(1)				2.773	2.707	MON	1	12	03/27/2014	06/01/2033
31402A-4S-2	FNMA POOL 723633			4	1	2,946	103.5167	2,973	2,872	2,973	4				2.249	2.019	MON	5	65	03/27/2014	06/01/2033
31402B-B5-2	FNMA POOL 723760			4	1	706	104.7619	726	693	726	(1)				2.250	2.072	MON	1	16	03/27/2014	06/01/2033
31402C-R6-1	FNMA POOL 725109			4	1	1,645	105.3092	1,686	1,601	1,686	27				2.369	2.128	MON	3	38	03/27/2014	01/01/2034
31402C-TT-9	FNMA POOL 725162			4	1	453,062	110.8086	477,841	431,231	477,841	(10,344)				6.000	5.509	MON	2,156	25,874	03/04/2009	02/01/2034
31402C-VQ-2	FNMA POOL 725223			4	1	58,145	107.3915	58,247	54,238	58,247	(1,803)				5.500	4.789	MON	249	2,983	06/11/2010	03/01/2034
31402C-4G-4	FNMA POOL 725423			4	1	494,252	107.3712	466,663	434,626	466,663	(14,443)				5.500	3.907	MON	1,992	23,905	05/27/2015	05/01/2034
31402C-4J-8	FNMA POOL 725425			4	1	212,166	107.4057	212,629	197,968	212,629	(6,583)				5.500	4.794	MON	907	10,888	06/11/2010	04/01/2034
31402D-F9-6	FNMA POOL 725692			4	1	443,130	104.8706	453,689	432,618	453,689	6,497				4.314	4.080	MON	1,555	15,873	03/27/2014	10/01/2033
31402D-MC-1	FNMA POOL 725855			4	1	1,587	104.2929	1,652	1,584	1,652	(4)				2.825	2.798	MON	4	45	03/27/2014	09/01/2034
31402D-MF-4	FNMA POOL 725858			4	1	478	105.2061	485	461	485					2.244	1.940	MON	1	11	03/27/2014	08/01/2034
31402D-QT-0	FNMA POOL 725966			4	1	4,072	104.6980	4,212	4,023	4,212					3.720	3.608	MON	12	103	03/27/2014	11/01/2034
31402D-QV-5	FNMA POOL 725968			4	1	2,792	104.4755	2,918	2,793	2,918	(3)				2.780	2.769	MON	6	78	03/27/2014	10/01/2034
31402M-XW-5	FNMA POOL 733393			4	1	12,671	107.2200	12,014	11,205	12,014	(363)				5.500	3.868	MON	51	616	05/02/2016	08/01/2033
31402Q-R7-8	FNMA POOL 735010			4	1	6,590	100.2451	6,543	6,527	6,543	(96)				5.000	4.849	MON	27	326	05/05/2005	11/01/2019
31402Q-ST-9	FNMA POOL 735030			4	1	874	105.0351	897	854	897	4				2.381	2.167	MON	2	20	03/27/2014	08/01/2033
31402Q-5C-1	FNMA POOL 735343			4	1	235	103.8793	241	232	241					2.517	2.420	MON		6	03/27/2014	02/01/2035
31402Q-5V-9	FNMA POOL 735360			4	1	892	104.1480	929	892	929	12				2.631	2.610	MON	2	24	03/27/2014	08/01/2034
31402R-AQ-2	FNMA POOL 735415			4	1	126,097	111.6756	122,086	109,322	122,086	(2,027)				6.500	4.776	MON	592	7,106	11/27/2012	12/01/2032
31402R-BA-6	FNMA POOL 735433			4	1	3,296	104.1046	3,424	3,289	3,424	(4)				2.512	2.478	MON	7	82	03/27/2014	02/01/2035
31402R-BR-9	FNMA POOL 735448			4	1	3,269	103.9168	3,396	3,268	3,396	(23)				2.691	2.675	MON	7	88	03/27/2014	03/01/2035
31402R-CV-9	FNMA POOL 735484			4	1	12,296	106.1291	12,069	11,372	12,069	(247)				5.000	4.205	MON	47	569	09/08/2011	05/01/2035
31402R-EK-1	FNMA POOL 735538			4	1	991	105.5951	1,038	983	1,038	(3)				3.043	2.963	MON	2	30	03/27/2014	05/01/2035
31402R-GH-6	FNMA POOL 735600			4	1	4,001	100.6421	3,762	3,738	3,762	(52)				5.000	2.911	MON	16	187	05/30/2013	05/01/2020
31402R-HT-9	FNMA POOL 735642			4	1	29,565	101.1756	29,692	29,347	29,692	127				3.044	2.975	MON	74	608	03/23/2018	08/01/2042
31402R-HU-6	FNMA POOL 735643			4	1	8,090	101.2332	8,127	8,028	8,127	36				2.401	2.335	MON	16	145	03/23/2018	08/01/2042
31402R-H2-8	FNMA POOL 735649			4	1	77,468	111.0182	80,456	72,471	80,456	(1,466)				6.000	5.289	MON	362	4,348	10/08/2009	12/01/2032
31402R-H6-9	FNMA POOL 735653			4	1	25,864	101.2156	25,979	25,667	25,979	116				3.044	2.979	MON	65	532	03/23/2018	10/01/2044
31402R-H7-7	FNMA POOL 735654			4	1	15,767	101.2593	15,840	15,643	15,840	73				2.947	2.879	MON	38	315	03/23/2018	10/01/2044
31402R-JL-4	FNMA POOL 735667			4	1	5,774	105.9632	5,473	5,165	5,473	(122)				5.000	5.000	MON	22	258	05/02/2016	07/01/2035
31403B-M3-4	FNMA POOL 743878			4	1	1,275	112.8250	1,302	1,154	1,302	(22)				6.500	5.338	MON	6	75	02/06/2013	11/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31403C-WV-9	FNMA POOL 745060			4	1	2,464	103.2600	2,534	2,454	2,534	(2)				2.463	2.419	MON	5	61	03/27/2014	10/01/2035
31403C-WZ-0	FNMA POOL 745064			4	1	27,435	103.6408	28,153	27,164	28,153	111				4.164	4.077	MON	94	920	03/27/2014	11/01/2035
31403C-6L-0	FNMA POOL 745275			4	1	23,084	106.2548	21,931	20,640	21,931	(445)				5.000	3.682	MON	86	1,032	05/02/2016	02/01/2036
31403D-BC-2	FNMA POOL 745335			4	1	4,288	102.7900	4,421	4,301	4,421	5				4.183	4.207	MON	15	156	03/27/2014	06/01/2034
31403D-DX-4	FNMA POOL 745418			4	1	19,612	107.4774	18,585	17,292	18,585	(575)				5.500	4.007	MON	79	951	05/02/2016	04/01/2036
31403D-K8-1	FNMA POOL 745619			4	1	79,615	104.6935	77,669	74,187	77,669	1,012				3.923	3.224	MON	243	2,814	11/27/2012	05/01/2036
31403D-W9-6	FNMA POOL 745972			4	1	4,254	104.9941	4,415	4,205	4,415	(5)				4.259	4.161	MON	15	146	03/27/2014	11/01/2036
31403E-DZ-7	FNMA POOL 746320			4	1	1,266	105.5200	1,319	1,250	1,319	(1)				2.526	2.401	MON	3	32	03/27/2014	10/01/2033
31403F-FK-5	FNMA POOL 747270			4	1	3,345	104.8402	3,509	3,347	3,509	(7)				4.629	4.636	MON	13	126	03/27/2014	07/01/2034
31403Q-MV-9	FNMA POOL 754672			4	1	305	102.6403	311	303	311	(1)				2.260	2.172	MON	1	7	03/27/2014	10/01/2033
31403V-QR-3	FNMA POOL 759264			4	1	1,016	103.7438	1,053	1,015	1,053	1				2.467	2.444	MON	2	25	03/27/2014	01/01/2034
31403X-V8-5	FNMA POOL 761239			4	1	146	100.0000	140	140	140	(4)				4.000	1.377	MON		6	05/02/2016	06/01/2019
31404D-TQ-1	FNMA POOL 765659			4	1	1,613	104.4582	1,687	1,615	1,687	24				2.629	2.622	MON	4	43	03/27/2014	01/01/2034
31404D-TR-9	FNMA POOL 765660			4	1	339	104.4118	355	340	355	5				2.625	2.638	MON	1	9	03/27/2014	02/01/2034
31404E-6X-9	FNMA POOL 766886			4	1	4,367	104.8568	4,577	4,365	4,577	70				2.685	2.663	MON	10	117	03/27/2014	01/01/2034
31404J-LV-5	FNMA POOL 769940			4	1	1,653	104.4162	1,726	1,653	1,726	(2)				2.606	2.591	MON	4	43	03/27/2014	02/01/2034
31404N-CS-3	FNMA POOL 773281			4	1	1,160	102.9210	1,198	1,164	1,198	(16)				2.618	2.633	MON	3	30	03/27/2014	03/01/2035
31404Q-S4-2	FNMA POOL 775539			4	1	210,193	104.0802	218,355	209,795	218,355	(573)				4.179	4.167	MON	731	8,174	03/27/2014	05/01/2034
31404W-UE-4	FNMA POOL 780981			4	1	23,228	100.1391	22,322	22,291	22,322	(307)				4.500	1.783	MON	84	1,003	05/02/2016	06/01/2019
31404X-QC-1	FNMA POOL 781751			4	1	4,248	108.1910	4,055	3,748	4,055	(82)				6.000	3.902	MON	19	225	05/02/2016	09/01/2029
31405A-P6-4	FNMA POOL 783545			4	1	2,628	105.2270	2,758	2,621	2,758	(5)				2.333	2.293	MON	5	61	03/27/2014	06/01/2034
31405A-Q9-7	FNMA POOL 783580			4	1	1,167	104.5957	1,229	1,175	1,229	18				2.599	2.646	MON	3	31	03/27/2014	01/01/2035
31405A-RG-0	FNMA POOL 783587			4	1	1,478	105.4915	1,556	1,475	1,556	(4)				2.353	2.319	MON	3	35	03/27/2014	03/01/2035
31405A-RH-8	FNMA POOL 783588			4	1	1,071	103.2558	1,110	1,075	1,110	(16)				2.590	2.610	MON	2	28	03/27/2014	02/01/2035
31405C-PB-9	FNMA POOL 785318			4	1	3,126	104.7497	3,264	3,116	3,264	46				2.925	2.882	MON	8	91	03/27/2014	07/01/2034
31405H-M8-8	FNMA POOL 789783			4	1	88,175	104.7956	93,113	88,852	93,113	400				4.624	4.710	MON	342	3,552	10/16/2006	07/01/2034
31405J-E7-5	FNMA POOL 790458			4	1	1,940	104.1365	2,014	1,934	2,014	(2)				2.744	2.703	MON	4	53	03/27/2014	09/01/2034
31405M-A5-6	FNMA POOL 793028			4	1	2,295	101.9806	2,317	2,272	2,317	(16)				2.111	2.019	MON	4	48	03/27/2014	07/01/2034
31405M-KA-4	FNMA POOL 793289			4	1	570	109.4188	546	499	546	(13)				6.000	3.782	MON	3	30	05/02/2016	10/01/2029
31405M-PD-3	FNMA POOL 793420			4	1	3,434	104.7382	3,581	3,419	3,581	(4)				4.675	4.632	MON	13	120	03/27/2014	08/01/2034
31405R-NC-6	FNMA POOL 796987			4	1	9,166	103.0006	9,337	9,065	9,337	21				4.084	3.983	MON	31	307	03/27/2014	08/01/2034
31405R-4B-9	FNMA POOL 797418			4	1	803	104.2079	842	808	842	1				2.505	2.544	MON	2	20	03/27/2014	01/01/2035
31405U-PL-7	FNMA POOL 799727			4	1	1,838	102.1751	1,879	1,839	1,879	(9)				2.346	2.338	MON	4	43	03/27/2014	11/01/2034
31405U-R9-2	FNMA POOL 799812			4	1	1,489	103.3063	1,531	1,482	1,531	18				2.428	2.378	MON	3	36	03/27/2014	11/01/2034
31405V-DA-2	FNMA POOL 800297			4	1	1,320	103.1939	1,357	1,315	1,357	(1)				2.362	2.320	MON	3	31	03/27/2014	12/01/2034
31405V-EG-8	FNMA POOL 800335			4	1	728	103.1724	748	725	748	8				2.336	2.295	MON	1	17	03/27/2014	12/01/2034
31405W-HS-7	FNMA POOL 801341			4	1	12,170	101.9495	12,237	12,003	12,237	(92)				3.687	3.561	MON	37	411	03/27/2014	09/01/2034
31405W-SY-2	FNMA POOL 801635			4	1	832	103.5109	855	826	855	(1)				2.605	2.536	MON	2	21	03/27/2014	07/01/2034
31406A-V2-5	FNMA POOL 804433			4	1	78,801	103.0902	79,130	76,758	79,130	329				3.716	3.361	MON	238	1,826	03/23/2018	12/01/2034
31406D-YS-9	FNMA POOL 807221			4	1	356	104.2493	368	353	368					2.559	2.477	MON	1	9	03/27/2014	01/01/2035
31406G-HE-2	FNMA POOL 809429			4	1	6,486	104.0443	6,766	6,503	6,766	(19)				3.125	3.136	MON	17	203	03/27/2014	02/01/2035
31406G-Y4-5	FNMA POOL 809931			4	1	2,213	103.1123	2,286	2,217	2,286	(28)				2.520	2.521	MON	5	56	03/27/2014	02/01/2035
31406H-3D-7	FNMA POOL 810896			4	1	21,818	102.3593	22,083	21,574	22,083	(26)				3.903	3.802	MON	70	760	03/27/2014	01/01/2035
31406J-3L-5	FNMA POOL 811803			4	1	553	104.3716	573	549	573	7				2.568	2.491	MON	1	14	03/27/2014	02/01/2035
31406L-M9-6	FNMA POOL 813184			4	1	1,894	104.1865	1,966	1,887	1,966	(2)				2.705	2.661	MON	4	51	03/27/2014	11/01/2034
31406N-MB-7	FNMA POOL 814954			4	1	1,445	103.9161	1,486	1,430	1,486	16				2.586	2.489	MON	3	37	03/27/2014	04/01/2035
31406N-YU-2	FNMA POOL 815323			4	1	3,111	103.5122	3,183	3,075	3,183	(1)				3.996	3.892	MON	10	88	03/27/2014	01/01/2035
31406P-CX-5	FNMA POOL 815586			4	1	398	104.0921	407	391	407	(7)				2.332	2.189	MON	1	9	03/27/2014	03/01/2035
31406Q-GG-6	FNMA POOL 816599			4	1	351	102.6012	355	346	355	1				2.085	1.956	MON	1	7	03/27/2014	02/01/2035
31406T-LS-8	FNMA POOL 819437			4	1	64,911	104.4534	68,957	66,017	68,957	(193)				4.095	4.253	MON	225	2,566	10/13/2006	04/01/2035
31406T-TD-3	FNMA POOL 819648			4	1	1,898	104.2553	1,960	1,880	1,960	(5)				2.580	2.487	MON	4	49	03/27/2014	03/01/2035
31406U-MD-7	FNMA POOL 820356			4	1	6,857	103.1739	7,054	6,837	7,054	(4)				2.850	2.816	MON	16	195	03/27/2014	02/01/2035
31406W-GK-4	FNMA POOL 822002			4	1	1,003	102.6078	1,023	997	1,023	(6)				2.599	2.540	MON	2	26	03/27/2014	07/01/2035
31407D-NH-4	FNMA POOL 827592			4	1	1,110	105.0505	1,144	1,089	1,144	17				2.307	2.140	MON	2	25	03/27/2014	01/01/2035
31407D-UE-3	FNMA POOL 827781			4	1	3,752	102.8502	3,825	3,719	3,825	8				4.050	3.972	MON	13	95	03/27/2014	05/01/2035
31407D-UF-0	FNMA POOL 827782			4	1	1,313	101.9128	1,332	1,307	1,332	(1)				2.248	2.203	MON	2	29	03/27/2014	05/01/2035
31407D-UG-8	FNMA POOL 827783			4	1	26,267	101.8879	26,337	25,849	26,337	(289)				3.869	3.727	MON	83	917	03/27/2014	05/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31407D-UJ-2	FNMA POOL 827785			4	1	2,401	102.8342	2,431	2,364	2,431	20				2.247	2.112	MON	4	53	03/27/2014	05/01/2035
31407F-A5-9	FNMA POOL 829028			4	1	11,297	100.7056	10,561	10,487	10,561	(160)				4.500	2.435	MON	39	472	11/27/2012	07/01/2020
31407F-U4-0	FNMA POOL 829603			4	1	1,991	105.7187	2,052	1,941	2,052	35				2.422	2.207	MON	4	47	03/27/2014	08/01/2035
31407G-CW-6	FNMA POOL 829985			4	1	1,917	105.7520	2,004	1,895	2,004	(9)				2.607	2.498	MON	4	49	03/27/2014	05/01/2035
31407G-YA-0	FNMA POOL 830605			4	1	3,687	102.5648	3,759	3,665	3,759	20				3.786	3.734	MON	12	114	03/27/2014	06/01/2035
31407H-XT-8	FNMA POOL 831490			4	1	29,406	101.9330	29,952	29,384	29,952	(611)				5.500	5.491	MON	135	1,616	05/11/2007	05/01/2021
31407J-D5-8	FNMA POOL 831824			4	1	210	101.9048	214	210	214	(4)				5.500	5.495	MON	1	11	05/11/2007	10/01/2021
31407J-NQ-1	FNMA POOL 832099			4	1	3,494	103.2853	3,584	3,470	3,584	25				3.276	3.208	MON	9	114	03/27/2014	07/01/2035
31407M-SE-6	FNMA POOL 834917			4	1	378	103.1915	388	376	388	1				2.207	2.152	MON	1	8	03/27/2014	07/01/2035
31407U-MR-5	FNMA POOL 841068			4	1	334,180	104.5577	331,126	316,692	331,126	(3,054)				4.490	3.761	MON	1,185	9,331	03/23/2018	11/01/2034
31407V-HN-8	FNMA POOL 841837			4	1	8,999	105.7241	9,272	8,770	9,272	(40)				4.119	3.886	MON	30	316	03/27/2014	07/01/2035
31407W-SA-2	FNMA POOL 843013			4	1	1,559	102.4691	1,577	1,539	1,577	(2)				2.133	2.014	MON	3	33	03/27/2014	12/01/2034
31407W-SJ-3	FNMA POOL 843021			4	1	8,275	101.9021	8,304	8,149	8,304	(91)				3.578	3.445	MON	24	259	03/27/2014	09/01/2035
31407X-Z9-5	FNMA POOL 844168			4	1	1,378	103.6496	1,420	1,370	1,420					2.421	2.367	MON	3	33	03/27/2014	11/01/2035
31408C-2U-9	FNMA POOL 847787			4	1	785	103.0612	808	784	808	8				2.441	2.418	MON	2	19	03/27/2014	10/01/2035
31408F-J2-6	FNMA POOL 849981			4	1	9,026	107.5777	8,376	7,786	8,376	(261)				5.500	3.678	MON	36	428	05/04/2017	02/01/2036
31408G-H5-9	FNMA POOL 850852			4	1	5,669	105.1644	5,885	5,596	5,885	2				3.445	3.327	MON	16	193	03/27/2014	01/01/2036
31409A-K8-1	FNMA POOL 865319			4	1	1,248	103.8772	1,286	1,238	1,286	(2)				2.189	2.115	MON	2	27	03/27/2014	02/01/2036
31409E-GA-3	FNMA POOL 868793			4	1	2,525	104.6229	2,580	2,466	2,580	(7)				2.877	2.676	MON	6	71	03/27/2014	04/01/2036
31409J-KP-4	FNMA POOL 872502			4	1	123,392	104.7061	120,411	114,999	120,411	(289)				4.339	3.634	MON	416	4,637	11/27/2012	06/01/2036
31409J-PM-6	FNMA POOL 872628			4	1	2,808	102.2222	2,806	2,745	2,806	(1)				3.765	3.498	MON	9	77	03/23/2018	06/01/2036
31409T-S5-8	FNMA POOL 878140			4	1	137,863	112.6944	137,184	121,731	137,184	(678)				6.500	4.865	MON	659	5,934	03/23/2018	07/01/2036
31409U-WF-8	FNMA POOL 879146			4	1	4,154	103.2385	4,208	4,076	4,208	42				3.415	3.254	MON	12	118	03/27/2014	01/01/2036
31409V-R3-9	FNMA POOL 879906			4	1	166,117	104.6197	173,358	165,703	173,358	(328)				4.622	4.613	MON	638	6,576	10/12/2007	10/01/2033
31409W-XS-5	FNMA POOL 880989			4	1	17,756	102.5704	16,800	16,379	16,800	(332)				5.500	3.777	MON	75	901	07/12/2011	12/01/2021
31409X-BA-6	FNMA POOL 881233			4	1	9,174	101.9294	9,034	8,863	9,034	(140)				5.500	3.117	MON	41	366	03/23/2018	05/01/2021
31409X-ZY-8	FNMA POOL 881959			4	1	262,766	104.2712	260,655	249,978	260,655	3,799				3.460	2.968	MON	721	8,597	11/27/2012	02/01/2036
31409X-4F-3	FNMA POOL 882022			4	1	31,162	107.5799	30,912	28,734	30,912	(967)				5.500	4.647	MON	132	1,580	05/30/2013	05/01/2036
31410D-YB-0	FNMA POOL 886406			4	1	9,368	111.2147	9,064	8,150	9,064	(173)				6.000	4.372	MON	41	489	05/02/2016	08/01/2036
31410E-N3-8	FNMA POOL 887010			4	1	2,092	113.1450	2,083	1,841	2,083	(9)				6.500	4.815	MON	10	90	03/23/2018	06/01/2036
31410F-SL-0	FNMA POOL 888023			4	1	859,920	107.2527	842,414	785,448	842,414	(27,484)				5.500	4.548	MON	3,600	43,200	05/30/2013	06/01/2036
31410F-UU-7	FNMA POOL 888095			4	1	4,545,606	107.7456	4,386,400	4,071,072	4,386,400	(128,332)				5.500	4.133	MON	18,659	223,909	02/14/2017	12/01/2035
31410F-YG-4	FNMA POOL 888211			4	1	198,295	113.3061	191,084	168,644	191,084	(3,753)				7.000	5.254	MON	984	11,805	11/27/2012	08/01/2036
31410G-DN-0	FNMA POOL 888509			4	1	4,663	104.3683	4,874	4,670	4,874	(36)				3.374	3.392	MON	13	149	06/18/2007	06/01/2033
31410G-F3-2	FNMA POOL 888586			4	1	349,583	105.1192	368,259	350,325	368,259	(476)				4.379	4.405	MON	1,278	12,964	03/27/2014	10/01/2034
31410G-MD-2	FNMA POOL 888756			4	1	80,136	104.4754	77,129	73,825	77,129	906				4.463	3.676	MON	275	2,799	11/27/2012	10/01/2037
31410G-MH-3	FNMA POOL 888760			4	1	25,699	104.4231	26,607	25,480	26,607	384				4.157	4.100	MON	88	987	11/20/2007	09/01/2037
31410G-UR-2	FNMA POOL 888992			4	1	143,962	112.8305	144,810	128,343	144,810	(1,273)				6.500	5.314	MON	695	8,342	11/27/2012	11/01/2037
31410G-YE-7	FNMA POOL 889109			4	1	41,443	102.2491	40,961	40,060	40,961	(765)				5.000	4.422	MON	167	2,003	07/27/2009	01/01/2023
31410G-ZJ-5	FNMA POOL 889145			4	1	25,766	102.1926	25,448	24,902	25,448	(457)				5.000	4.426	MON	104	1,245	07/27/2009	03/01/2023
31410G-4B-6	FNMA POOL 889218			4	1	22,237	111.3274	22,359	20,084	22,359	(332)				6.000	4.995	MON	100	1,205	08/15/2012	02/01/2038
31410G-6R-9	FNMA POOL 889280			4	1	4,101	102.4854	4,041	3,943	4,041	(60)				5.000	2.485	MON	16	148	03/23/2018	04/01/2023
31410K-D9-2	FNMA POOL 889428			4	1	19,161	102.1283	17,995	17,620	17,995	(310)				5.000	3.262	MON	73	881	11/27/2012	05/01/2023
31410K-FF-6	FNMA POOL 889466			4	1	20,081	111.4085	20,019	17,969	20,019	(289)				6.000	6.000	MON	90	1,078	07/11/2012	05/01/2038
31410K-HE-7	FNMA POOL 889529			4	1	6,202	111.2613	6,175	5,550	6,175	(91)				6.000	6.000	MON	28	333	07/11/2012	03/01/2038
31410K-VW-1	FNMA POOL 889929			4	1	97,324	107.3692	96,075	89,481	96,075	(2,973)				5.500	4.703	MON	410	4,921	06/20/2011	08/01/2037
31410K-XB-5	FNMA POOL 889974			4	1	31,467	105.8660	30,175	28,503	30,175	(676)				5.000	3.769	MON	119	1,425	04/19/2017	09/01/2035
31410K-XL-3	FNMA POOL 889983			4	1	13,312	111.3305	13,422	12,056	13,422	(154)				6.000	6.000	MON	60	723	11/21/2013	10/01/2038
31410K-3E-2	FNMA POOL 890097			4	1	8,309	111.0741	8,335	7,504	8,335	(154)				6.000	5.017	MON	38	450	08/15/2012	10/01/2038
31410K-3K-8	FNMA POOL 890102			4	1	8,559	111.1902	8,595	7,730	8,595	(119)				6.000	5.021	MON	39	464	08/15/2012	12/01/2038
31410K-6G-4	FNMA POOL 890171			4	1	5,984	101.9430	5,719	5,610	5,719	(101)				5.000	3.939	MON	23	281	07/16/2010	02/01/2024
31410L-PN-6	FNMA POOL 890629			4	1	413,134	103.0743	397,904	386,036	397,904	(11,762)				4.000	3.412	MON	1,287	15,442	10/05/2017	08/01/2044
31410L-RP-9	FNMA POOL 890694			4	1	38,989	102.9498	38,740	37,630	38,740	(248)				4.000	3.701	MON	125	1,004	04/04/2018	09/01/2045
31410L-SH-6	FNMA POOL 890720			4	1	4,742,768	104.5938	4,553,183	4,353,207	4,553,183	(114,782)				4.500	3.769	MON	16,325	195,894	03/07/2016	07/01/2044
31410L-TG-7	FNMA POOL 890751			4	1	130,550	102.6990	126,178	122,862	126,178	(3,647)				4.000	3.508	MON	410	4,914	06/21/2017	09/01/2046
31410L-VD-1	FNMA POOL 890812			4	1	1,128,258	100.2852	1,120,013	1,116,828	1,120,013	(8,245)				3.500	3.423	MON	3,257	32,574	02/06/2018	01/01/2047
31410M-HH-6	FNMA POOL 891332			4	1	2,817	103.2919	2,824	2,734	2,824	(5)				2.368	2.129	MON	5	65	03/27/2014	04/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31410M-XT-2	FNMA POOL 891790			4	1	10,332	113.2152	10,289	9,088	10,289	(42)				6.500	4.810	MON	49	443	03/23/2018	06/01/2036
31410M-ZP-8	FNMA POOL 891850			4	1	20,057	102.1673	18,903	18,502	18,903	(376)				5.500	3.708	MON	85	1,018	07/12/2011	06/01/2021
31410N-HL-5	FNMA POOL 892235			4	1	51	101.9608	52	51	52	(1)				5.500	5.491	MON		3	05/11/2007	07/01/2021
31410S-HK-6	FNMA POOL 895834			4	1	1,367	102.9456	1,363	1,324	1,363	(2)				2.147	1.892	MON	2	28	03/27/2014	04/01/2036
31410S-6L-6	FNMA POOL 896475			4	1	5,075	104.9405	5,289	5,040	5,289	79				3.223	3.156	MON	14	162	03/27/2014	05/01/2036
31410U-2G-6	FNMA POOL 898175			4	1	6,610	103.6113	6,685	6,452	6,685	79				3.708	3.506	MON	20	205	03/27/2014	09/01/2036
31410U-2J-0	FNMA POOL 898177			4	1	4,034	102.9718	4,054	3,937	4,054	(10)				3.493	3.294	MON	11	124	03/27/2014	09/01/2036
31410U-2K-7	FNMA POOL 898178			4	1	3,336	102.7957	3,346	3,255	3,346	27				2.241	2.044	MON	6	73	03/27/2014	09/01/2036
31410U-2L-5	FNMA POOL 898179			4	1	3,139	101.9287	3,118	3,059	3,118	(2)				2.171	1.969	MON	6	66	03/27/2014	09/01/2036
31410U-2M-3	FNMA POOL 898180			4	1	4,548	101.8223	4,526	4,445	4,526	(53)				3.478	3.288	MON	13	140	03/27/2014	09/01/2036
31410Y-RP-1	FNMA POOL 901494			4	1	1,323	105.4962	1,382	1,310	1,382	(2)				2.973	2.883	MON	3	39	03/27/2014	11/01/2036
31410Y-UX-0	FNMA POOL 901598			4	1	4,268	107.4496	4,053	3,772	4,053	(135)				5.500	4.086	MON	17	207	05/02/2016	11/01/2036
31411A-QF-5	FNMA POOL 902354			4	1	4,986	107.4671	4,735	4,406	4,735	(157)				5.500	4.090	MON	20	242	05/02/2016	11/01/2036
31411B-JX-2	FNMA POOL 903078			4	1	20,084	101.9469	19,793	19,415	19,793	(291)				5.000	3.035	MON	81	728	03/23/2018	12/01/2021
31411B-7K-3	FNMA POOL 903698			4	1	2,560	101.8998	2,521	2,474	2,521	(39)				5.000	2.942	MON	10	93	03/23/2018	10/01/2021
31411D-B7-3	FNMA POOL 904662			4	1	527	102.6616	540	526	540	(10)				5.500	5.493	MON	2	29	05/11/2007	11/01/2021
31411D-SH-3	FNMA POOL 905120			4	1	32,422	112.8454	32,961	29,209	32,961	(363)				6.500	5.449	MON	158	1,899	07/22/2011	01/01/2037
31411J-AF-3	FNMA POOL 909106			4	1	11,937	106.7890	10,995	10,296	10,995	(488)				5.500	3.796	MON	47	566	05/04/2017	10/01/2037
31411J-CC-8	FNMA POOL 909167			4	1	15,322	108.5881	14,351	13,216	14,351	(681)				5.500	3.829	MON	61	727	05/04/2017	03/01/2038
31411J-DA-1	FNMA POOL 909197			4	1	77,240	113.0603	75,323	66,622	75,323	(1,978)				5.500	3.844	MON	305	3,664	05/04/2017	06/01/2038
31411L-CJ-8	FNMA POOL 910973			4	1	3,378	104.5620	3,163	3,025	3,163	(112)				5.500	4.252	MON	13	167	05/02/2016	01/01/2037
31411V-P4-5	FNMA POOL 915843			4	1	665	102.9781	638	638	657	(13)				6.000	5.281	MON	3	38	03/17/2009	03/01/2022
31411W-BV-8	FNMA POOL 916352			4	1	12,493	101.8879	12,305	12,077	12,305	(188)				5.000	3.226	MON	50	453	03/23/2018	05/01/2022
31412B-SR-4	FNMA POOL 920428			4	1	584	113.3205	587	518	587	3				6.500	4.935	MON	3	25	03/23/2018	11/01/2036
31412G-Q3-8	FNMA POOL 924874			4	1	1,591	113.5682	1,515	1,334	1,515	(39)				7.000	5.172	MON	8	93	11/27/2012	10/01/2037
31412H-ZP-7	FNMA POOL 926050			4	1	1,753	106.1666	1,670	1,573	1,670	(37)				5.000	3.842	MON	7	78	05/02/2016	04/01/2038
31412L-VW-7	FNMA POOL 928629			4	1	2,337	102.8942	2,382	2,315	2,382	(49)				5.500	5.359	MON	11	127	11/26/2007	08/01/2022
31412M-BF-4	FNMA POOL 928938			4	1	3,968	113.4956	3,776	3,327	3,776	(94)				7.000	5.172	MON	19	233	11/27/2012	12/01/2037
31412M-XZ-6	FNMA POOL 929596			4	1	43,036	113.0550	41,966	37,120	41,966	(1,104)				5.500	3.838	MON	170	2,042	05/04/2017	05/01/2038
31412N-E2-8	FNMA POOL 929953			4	1	1,632,333	107.5977	1,570,802	1,459,885	1,570,802	(49,613)				5.500	4.252	MON	6,691	80,294	02/14/2017	09/01/2038
31412N-3S-3	FNMA POOL 930609			4	1	810,869	104.6250	786,098	751,348	786,098	(20,750)				4.500	3.761	MON	2,818	33,811	10/02/2014	02/01/2039
31412P-GE-5	FNMA POOL 930897			4	1	25,689	109.0694	24,894	22,824	24,894	307				5.500	4.267	MON	105	1,255	05/02/2016	04/01/2039
31412P-G7-0	FNMA POOL 930922			4	1	80,451	104.6876	76,915	73,471	76,915	(1,983)				4.500	3.616	MON	276	3,306	02/25/2015	04/01/2039
31412P-SQ-5	FNMA POOL 931227			4	1	22,757	104.8889	21,626	20,618	21,626	(557)				4.500	3.538	MON	77	928	03/30/2015	05/01/2039
31412P-5Q-0	FNMA POOL 931555			4	1	16,942	104.8860	16,100	15,350	16,100	(414)				4.500	3.544	MON	58	691	03/30/2015	07/01/2039
31412Q-DL-0	FNMA POOL 931707			4	1	48,875	105.1834	46,896	44,585	46,896	(692)				4.500	3.585	MON	167	2,006	05/02/2016	08/01/2039
31412Q-F9-5	FNMA POOL 931792			4	1	242,522	106.4531	230,125	216,175	230,125	(5,691)				5.000	3.829	MON	901	10,809	05/02/2016	08/01/2039
31412Q-3U-1	FNMA POOL 932411			4	1	271,813	111.4508	279,084	250,410	279,084	(6,007)				6.000	5.223	MON	1,252	15,025	09/08/2010	04/01/2037
31412Q-7B-9	FNMA POOL 932490			4	1	2,689,463	105.0781	2,668,039	2,539,100	2,668,039	(21,424)				4.500	3.891	MON	9,522	85,695	03/23/2018	02/01/2040
31412Q-7C-7	FNMA POOL 932491			4	1	124,781	104.8907	118,581	113,052	118,581	(3,105)				4.500	3.563	MON	424	5,087	03/30/2015	02/01/2040
31412T-ZM-8	FNMA POOL 934648			4	1	13,095	113.1735	12,414	10,969	12,414	(239)				7.000	5.204	MON	64	768	11/27/2012	11/01/2038
31412U-DF-4	FNMA POOL 934902			4	1	21,898	102.9230	21,690	21,074	21,690	(209)				4.500	3.199	MON	79	711	03/23/2018	08/01/2024
31412U-HQ-6	FNMA POOL 935039			4	1	15,988	104.8602	15,189	14,485	15,189	(396)				4.500	3.532	MON	54	652	03/30/2015	03/01/2039
31412V-B9-8	FNMA POOL 935764			4	1	35,948	103.1947	35,435	34,338	35,435	(642)				4.500	3.812	MON	129	1,545	12/09/2009	11/01/2024
31412W-QF-6	FNMA POOL 937054			4	1	2,025	111.1831	2,058	1,851	2,058	(24)				6.000	5.092	MON	9	111	12/10/2012	05/01/2037
31412X-ES-9	FNMA POOL 937645			4	1	2,109	111.1683	2,160	1,943	2,160	(32)				6.000	5.225	MON	10	117	09/08/2010	06/01/2037
31412Y-LA-8	FNMA POOL 938721			4	1	5,757	103.0250	5,926	5,752	5,926	(118)				5.500	5.495	MON	26	316	05/11/2007	05/01/2022
31413C-FD-6	FNMA POOL 941264			4	1	43,198	112.7915	40,870	36,235	40,870	(372)				6.500	4.689	MON	196	2,355	11/27/2012	07/01/2037
31413C-MC-0	FNMA POOL 941455			4	1	335,534	111.2233	343,808	309,115	343,808	(5,271)				6.000	5.230	MON	1,546	18,547	09/08/2010	07/01/2037
31413D-J4-0	FNMA POOL 942283			4	1	95	111.3636	98	88	98	(1)				6.000	5.219	MON		5	09/08/2010	08/01/2037
31413D-UK-1	FNMA POOL 942586			4	1	8,345	102.5047	8,226	8,025	8,226	(119)				5.000	3.089	MON	33	301	03/23/2018	08/01/2022
31413D-2T-3	FNMA POOL 942786			4	1	2,503	111.3183	2,567	2,306	2,567	(38)				6.000	5.218	MON	12	138	09/08/2010	08/01/2037
31413F-2N-1	FNMA POOL 944581			4	1	1,418	102.5660	1,399	1,364	1,399	(19)				5.000	3.064	MON	6	51	03/23/2018	07/01/2022
31413Q-X2-9	FNMA POOL 952597			4	1	1,296	111.3065	1,329	1,194	1,329	(19)				6.000	5.227	MON	6	72	09/08/2010	08/01/2037
31413R-D8-6	FNMA POOL 952927			4	1	38,352	112.9702	38,803	34,348	38,803	(329)				6.500	5.408	MON	186	2,233	07/20/2011	10/01/2037
31413T-CB-6	FNMA POOL 954666			4	1	261,366	111.5255	268,539	240,787	268,539	(4,343)				6.000	5.238	MON	1,204	14,447	09/08/2010	09/01/2037
31413T-UG-5	FNMA POOL 955183			4	1	5,992	114.5900	5,757	5,024	5,757	160				7.000	5.201	MON	29	352	11/27/2012	11/01/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31413T-U5-9	FNMA POOL 955204			4	1	18,702	103.5188	19,181	18,529	19,181	(388)				5.500	5.363	MON	85	1,019	11/26/2007	12/01/2022
31413T-VR-0	FNMA POOL 955224			4	1	54,011	113.0734	54,697	48,373	54,697	(454)				6.500	5.418	MON	262	3,144	07/20/2011	12/01/2037
31413T-4X-7	FNMA POOL 955438			4	1	1,075	107.3245	1,055	983	1,055	1				6.000	5.105	MON	5	59	12/10/2012	10/01/2037
31413U-SP-5	FNMA POOL 956026			4	1	35,616	111.2697	38,289	34,411	38,289	(582)				6.000	5.704	MON	172	2,065	03/04/2009	12/01/2037
31413Y-G7-0	FNMA POOL 959322			4	1	6,717	118.7196	7,566	6,373	7,566	(173)				8.500	8.029	MON	45	542	11/01/2007	10/01/2037
31413Y-LY-5	FNMA POOL 959443			4	1	15,809	102.9275	15,329	14,893	15,329	4				4.140	3.575	MON	51	518	11/27/2012	11/01/2037
31414C-6Y-9	FNMA POOL 962687			4	1	11,205	106.1779	10,673	10,052	10,673	(238)				5.000	3.846	MON	42	503	05/02/2016	04/01/2038
31414D-FP-6	FNMA POOL 962874			4	1	12,954	106.1699	12,338	11,621	12,338	(275)				5.000	2.095	MON	48	581	05/02/2016	05/01/2038
31414D-PA-8	FNMA POOL 963117			4	1	193,419	105.2136	204,189	194,071	204,189	210				4.199	4.241	MON	679	7,768	08/07/2008	05/01/2038
31414H-VC-8	FNMA POOL 966911			4	1	33,861	104.9429	33,099	31,540	33,099	548				4.096	3.427	MON	108	1,141	11/27/2012	12/01/2037
31414P-U5-6	FNMA POOL 972304			4	1	6,100	111.3722	6,209	5,575	6,209	(71)				6.000	5.104	MON	28	334	12/10/2012	02/01/2038
31414R-QB-4	FNMA POOL 973950			4	1	20,462	102.3597	19,477	19,028	19,477	(312)				4.500	2.976	MON	71	856	11/27/2012	04/01/2023
31414R-WR-2	FNMA POOL 974156			4	1	2,087	113.7872	1,989	1,748	1,989	12				7.000	5.163	MON	10	122	11/27/2012	02/01/2038
31414R-7M-1	FNMA POOL 974400			4	1	6,745	102.3311	6,453	6,306	6,453	(62)				4.000	2.614	MON	21	252	11/27/2012	04/01/2023
31414S-KN-2	FNMA POOL 974701			4	1	215,627	104.6251	209,040	199,799	209,040	(5,518)				4.500	3.743	MON	749	8,991	10/02/2014	04/01/2038
31415R-DM-3	FNMA POOL 986708			4	1	35,057	113.0759	35,222	31,149	35,222	166				6.500	5.085	MON	169	1,518	03/23/2018	08/01/2038
31415T-SN-1	FNMA POOL 988925			4	1	8,289	103.1510	8,184	7,934	8,184	(105)				5.000	3.243	MON	33	298	03/23/2018	08/01/2023
31415W-QA-4	FNMA POOL 991549			4	1	5,621	113.0204	5,321	4,708	5,321	(105)				7.000	5.203	MON	27	329	11/27/2012	11/01/2038
31416B-MP-0	FNMA POOL 995066			4	1	436,327	107.4430	431,083	401,220	431,083	(13,356)				5.500	4.704	MON	1,839	22,067	06/20/2011	08/01/2037
31416B-RR-1	FNMA POOL 995196			4	1	151,445	111.1938	158,172	142,249	158,172	(2,531)				6.000	5.438	MON	711	8,535	03/04/2010	07/01/2038
31416B-Y2-8	FNMA POOL 995429			4	1	31,835	103.0255	31,771	30,838	31,771	(583)				5.500	4.999	MON	141	1,696	01/22/2009	09/01/2023
31416B-Y3-6	FNMA POOL 995430			4	1	29,012	103.2266	28,953	28,048	28,953	(576)				5.500	4.968	MON	129	1,543	01/22/2009	09/01/2023
31416B-Y5-1	FNMA POOL 995432			4	1	20,759	103.2133	20,686	20,042	20,686	(452)				5.500	4.949	MON	92	1,102	01/22/2009	10/01/2023
31416C-E9-3	FNMA POOL 995760			4	1	453,113	107.3512	460,014	428,513	460,014	(14,233)				5.500	4.996	MON	1,964	23,568	06/11/2010	01/01/2038
31416C-LU-8	FNMA POOL 995939			4	1	1,084,762	107.5079	1,065,755	991,327	1,065,755	(35,509)				5.500	4.672	MON	4,544	54,523	08/07/2012	06/01/2039
31416C-M2-9	FNMA POOL 995977			4	1	103,049	111.1600	105,114	94,561	105,114	(1,573)				6.000	5.223	MON	473	5,674	12/13/2010	05/01/2039
31416H-P3-3	FNMA POOL AA0441			4	1	24,252	105.3719	24,539	23,288	24,539	(447)				6.000	5.361	MON	116	1,397	03/17/2009	12/01/2023
31416H-YD-1	FNMA POOL AA0707			4	1	7,234	103.6169	7,162	6,912	7,162	(73)				5.000	3.307	MON	29	259	03/23/2018	01/01/2024
31416L-YL-4	FNMA POOL AA3414			4	1	21,217	104.6269	20,329	19,430	20,329	(537)				4.500	3.607	MON	73	874	05/02/2016	03/01/2039
31416M-VP-6	FNMA POOL AA4221			4	1	10,415	105.0475	10,843	10,322	10,843	(288)				4.500	4.439	MON	39	465	01/27/2010	04/01/2039
31416M-VX-9	FNMA POOL AA4229			4	1	118,107	102.3401	113,005	110,421	113,005	(1,593)				4.000	2.725	MON	368	4,417	11/27/2012	04/01/2024
31416M-Y2-4	FNMA POOL AA4328			4	1	211,362	102.3398	202,379	197,752	202,379	(3,163)				4.000	2.744	MON	659	7,910	10/31/2012	04/01/2024
31416Q-VR-3	FNMA POOL AA6923			4	1	4,794	103.0568	4,720	4,580	4,720	(74)				4.500	3.797	MON	17	206	12/09/2009	07/01/2024
31416T-2P-3	FNMA POOL AA9781			4	1	202,241	102.7626	193,836	188,625	193,836	(3,303)				4.500	3.237	MON	707	8,488	05/18/2012	07/01/2024
31416V-XQ-2	FNMA POOL AB0686			4	1	515,118	102.9100	492,837	478,901	492,837	(12,679)				4.000	3.175	MON	1,596	19,156	03/08/2016	01/01/2036
31416W-LG-5	FNMA POOL AB1226			4	1	58,905	104.6242	56,654	54,150	56,654	(1,462)				4.500	3.713	MON	203	2,437	03/11/2015	07/01/2040
31416W-TX-0	FNMA POOL AB1465			4	1	14,268	104.8580	13,555	12,927	13,555	(363)				4.500	3.579	MON	48	582	03/30/2015	09/01/2040
31416W-UY-6	FNMA POOL AB1498			4	1	194,300	102.3400	185,962	181,710	185,962	(3,343)				4.000	2.855	MON	606	7,268	11/27/2012	08/01/2025
31416W-YF-3	FNMA POOL AB1609			4	1	154,113	102.3398	153,000	149,502	153,000	(1,113)				4.000	3.120	MON	498	4,485	03/23/2018	10/01/2025
31416W-YL-0	FNMA POOL AB1614			4	1	764,416	102.9180	720,885	700,446	720,885	(17,949)				4.000	3.163	MON	2,335	28,018	09/27/2016	10/01/2040
31416X-BS-8	FNMA POOL AB1848			4	1	4,811,355	102.8867	4,793,519	4,659,026	4,793,519	(17,835)				4.000	3.675	MON	15,530	139,771	03/23/2018	11/01/2040
31416X-JZ-4	FNMA POOL AB2079			4	1	553,899	102.9182	529,271	514,264	529,271	(12,857)				4.000	3.304	MON	1,714	20,571	05/02/2016	01/01/2041
31416Y-DH-8	FNMA POOL AB2803			4	1	22,656	102.4438	22,511	21,974	22,511	(145)				4.000	3.168	MON	73	659	03/23/2018	04/01/2026
31416Y-DS-4	FNMA POOL AB2812			4	1	2,940,748	104.5938	2,861,661	2,735,977	2,861,661	(72,995)				4.500	3.794	MON	10,260	123,119	03/17/2017	04/01/2041
31416Y-T7-3	FNMA POOL AB3273			4	1	257,153	104.7031	245,153	234,141	245,153	(6,722)				4.500	3.625	MON	878	10,536	02/22/2016	07/01/2041
31416Y-VG-0	FNMA POOL AB3314			4	1	31,464	104.5921	30,270	28,941	30,270	(763)				4.500	3.742	MON	109	1,302	03/11/2015	07/01/2041
31417A-CS-6	FNMA POOL AB3680			4	1	495,781	100.8163	479,560	475,677	479,560	(12,505)				3.500	3.147	MON	1,387	16,649	12/23/2014	10/01/2041
31417A-QB-8	FNMA POOL AB4049			4	1	497,474	102.9805	496,476	482,107	496,476	(13,333)				4.000	3.742	MON	1,607	19,284	07/08/2013	12/01/2041
31417A-QE-2	FNMA POOL AB4052			4	1	419,320	102.9180	400,908	389,541	400,908	(9,617)				4.000	3.330	MON	1,298	15,582	05/02/2016	12/01/2041
31417A-QG-7	FNMA POOL AB4054			4	1	282,976	103.1054	264,189	256,232	264,189	(7,447)				4.000	3.086	MON	854	10,249	09/28/2016	12/01/2041
31417A-RK-7	FNMA POOL AB4089			4	1	192,795	100.3198	184,435	183,847	184,435	(3,383)				3.000	2.053	MON	460	5,515	05/02/2016	12/01/2026
31417A-VT-3	FNMA POOL AB4225			4	1	153,300	100.8159	148,284	147,084	148,284	(3,867)				3.500	3.149	MON	429	5,148	12/23/2014	01/01/2042
31417A-YD-5	FNMA POOL AB4307			4	1	582,652	102.9181	564,796	548,782	564,796	(13,548)				4.000	3.427	MON	1,829	21,951	10/16/2017	01/01/2042
31417B-A8-0	FNMA POOL AB4530			4	1	227,493	102.8867	219,839	213,671	219,839	(5,342)				4.000	3.444	MON	712	8,547	09/08/2015	02/01/2042
31417C-B9-5	FNMA POOL AB5463			4	1	87,177	98.2230	88,386	89,985	88,386	(2,225)				3.000	3.261	MON	225	2,699	04/08/2014	06/01/2042
31417C-JL-0	FNMA POOL AB5666			4	1	194,307	100.7540	186,415	185,020	186,415	(4,719)				3.500	3.073	MON	540	6,476	05/02/2016	07/01/2042
31417C-SH-9	FNMA POOL AB5919			4	1	872,247	98.2227	833,213	848,290	833,213	(21,505)				3.000	2.763	MON	2,121	25,449	03/08/2016	08/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31417C-XC-4	FNMA POOL AB6074			4	1	87,227	100.6289	84,647	84,118	84,647	(1,738)				3.500	3.191	MON	245	2,944	12/07/2015	09/01/2042
31417C-3C-7	FNMA POOL AB6194			4	1	8,958	98.6703	8,979	9,100	8,979	22				2.500	2.821	MON	19	171	03/21/2018	09/01/2027
31417C-3Z-6	FNMA POOL AB6215			4	1	344,252	98.2227	352,538	358,917	352,538	(8,875)				3.000	3.340	MON	897	10,767	12/03/2013	09/01/2042
31417D-GW-7	FNMA POOL AB6512			4	1	281,074	100.6912	274,461	272,577	274,461	(7,123)				3.500	3.229	MON	795	9,540	12/06/2016	10/01/2042
31417E-CF-6	FNMA POOL AB7269			4	1	1,089,690	98.2227	1,040,925	1,059,760	1,040,925	(26,867)				3.000	2.765	MON	2,649	31,793	03/08/2016	12/01/2042
31417E-CH-2	FNMA POOL AB7271			4	1	606,375	98.2226	610,918	621,973	610,918	(15,379)				3.000	3.291	MON	1,555	18,659	04/16/2014	12/01/2042
31417E-HB-0	FNMA POOL AB7425			4	1	515,600	98.2226	519,463	528,863	519,463	(13,077)				3.000	3.275	MON	1,322	15,866	04/16/2014	12/01/2042
31417E-TM-3	FNMA POOL AB7755			4	1	338,022	98.2229	340,692	346,856	340,692	(8,577)				3.000	3.282	MON	867	10,406	04/15/2014	01/01/2043
31417E-TU-5	FNMA POOL AB7762			4	1	579,082	98.2226	583,234	593,788	583,234	(15,239)				3.000	3.292	MON	1,484	17,813	04/16/2014	02/01/2043
31417E-TV-3	FNMA POOL AB7763			4	1	102,459	98.2226	98,034	99,808	98,034	(2,561)				3.000	2.780	MON	250	2,994	03/08/2016	02/01/2043
31417E-T5-0	FNMA POOL AB7771			4	1	939,799	100.7539	908,486	901,688	908,486	(24,550)				3.500	3.159	MON	2,630	31,559	12/23/2014	02/01/2043
31417E-6N-6	FNMA POOL AB8076			4	1	880,203	107.6374	844,033	784,145	844,033	(25,926)				5.500	4.300	MON	3,594	43,128	10/31/2014	11/01/2037
31417F-PV-4	FNMA POOL AB8535			4	1	577,283	100.6602	558,534	554,871	558,534	(14,327)				3.500	3.163	MON	1,618	19,421	01/22/2016	03/01/2043
31417F-QL-5	FNMA POOL AB8558			4	1	567,474	98.2227	571,543	581,885	571,543	(14,933)				3.000	3.290	MON	1,455	17,457	04/16/2014	02/01/2043
31417F-U2-2	FNMA POOL AB8700			4	1	104,960	98.2219	100,427	102,245	100,427	(2,624)				3.000	2.781	MON	256	3,067	03/08/2016	03/01/2043
31417F-U3-0	FNMA POOL AB8701			4	1	608,934	98.1602	576,604	587,411	576,604	(14,892)				3.000	2.610	MON	1,469	17,622	03/04/2013	03/01/2043
31417F-U6-3	FNMA POOL AB8704			4	1	1,245,450	98.2539	1,283,991	1,306,809	1,283,991	(35,376)				3.000	3.385	MON	3,267	39,204	09/03/2013	03/01/2043
31417F-VE-5	FNMA POOL AB8712			4	1	78,142	98.1600	73,993	75,380	73,993	(1,911)				3.000	2.575	MON	188	2,261	03/04/2013	03/01/2043
31417F-WC-8	FNMA POOL AB8742			4	1	17,009	103.0729	16,335	15,848	16,335	(470)				4.000	3.355	MON	53	634	08/11/2017	03/01/2043
31417F-Y4-4	FNMA POOL AB8830			4	1	208,661	98.1603	197,583	201,286	197,583	(5,103)				3.000	2.618	MON	503	6,039	03/04/2013	03/01/2043
31417F-Y6-9	FNMA POOL AB8832			4	1	379,328	98.2538	391,066	398,016	391,066	(10,774)				3.000	3.385	MON	995	11,940	09/03/2013	03/01/2043
31417F-2C-1	FNMA POOL AB8870			4	1	26,051	98.6746	26,131	26,482	26,131	80				2.500	2.819	MON	55	441	03/21/2018	04/01/2028
31417F-4H-8	FNMA POOL AB8923			4	1	183,154	98.1290	173,440	176,747	173,440	(4,315)				3.000	2.696	MON	442	5,302	04/03/2013	04/01/2043
31417F-4J-4	FNMA POOL AB8924			4	1	164,156	98.1292	155,368	158,330	155,368	(3,865)				3.000	2.576	MON	396	4,750	04/03/2013	04/01/2043
31417G-AS-5	FNMA POOL AB9016			4	1	597,934	98.1602	566,786	577,409	566,786	(14,638)				3.000	2.636	MON	1,444	17,322	04/03/2013	04/01/2043
31417G-AX-4	FNMA POOL AB9021			4	1	1,561,428	98.2539	1,609,747	1,638,354	1,609,747	(44,351)				3.000	3.384	MON	4,096	49,151	09/03/2013	04/01/2043
31417G-BB-1	FNMA POOL AB9033			4	1	57,904	98.1598	54,888	55,917	54,888	(1,418)				3.000	2.736	MON	140	1,678	04/03/2013	04/01/2043
31417G-CN-4	FNMA POOL AB9076			4	1	23,248	103.0700	22,326	21,661	22,326	(643)				4.000	3.357	MON	72	866	08/11/2017	04/01/2043
31417G-EW-2	FNMA POOL AB9148			4	1	546,320	100.6601	529,112	525,642	529,112	(13,572)				3.500	3.175	MON	1,533	18,398	01/22/2016	04/01/2043
31417G-EX-0	FNMA POOL AB9149			4	1	1,759,076	100.6602	1,698,503	1,687,363	1,698,503	(43,568)				3.500	3.148	MON	4,921	59,058	01/25/2016	04/01/2043
31417G-FP-6	FNMA POOL AB9173			4	1	423,883	98.2227	399,795	407,029	399,795	(10,446)				3.000	2.575	MON	1,018	12,211	04/12/2013	05/01/2043
31417G-FQ-4	FNMA POOL AB9174			4	1	781,870	98.2539	806,065	820,390	806,065	(22,208)				3.000	3.383	MON	2,051	24,612	09/03/2013	05/01/2043
31417G-HT-6	FNMA POOL AB9241			4	1	1,650,042	98.1289	1,621,068	1,651,978	1,621,068	(40,331)				3.000	3.012	MON	4,130	49,559	03/22/2017	05/01/2043
31417G-H9-0	FNMA POOL AB9255			4	1	32,897	100.6926	31,985	31,765	31,985	(912)				3.500	3.184	MON	93	1,019	01/03/2018	05/01/2043
31417G-JE-7	FNMA POOL AB9260			4	1	40,352	100.6606	38,858	38,603	38,858	(997)				3.500	3.127	MON	113	1,351	02/01/2016	05/01/2043
31417G-L2-0	FNMA POOL AB9344			4	1	892,639	98.2539	920,262	936,616	920,262	(25,354)				3.000	3.383	MON	2,342	28,098	09/03/2013	05/01/2043
31417G-MA-1	FNMA POOL AB9352			4	1	77,568	98.2529	79,968	81,390	79,968	(2,203)				3.000	3.382	MON	203	2,442	09/03/2013	05/01/2043
31417G-MN-3	FNMA POOL AB9364			4	1	95,869	100.6608	92,319	91,713	92,319	(2,368)				3.500	3.126	MON	268	3,210	02/01/2016	05/01/2043
31417G-QQ-2	FNMA POOL AB9462			4	1	261,700	98.2538	255,731	260,276	255,731	(7,046)				3.000	2.943	MON	651	7,808	06/03/2013	05/01/2043
31417G-TW-6	FNMA POOL AB9564			4	1	28,331	98.2539	27,685	28,177	27,685	(763)				3.000	2.937	MON	70	845	06/03/2013	06/01/2043
31417G-WY-8	FNMA POOL AB9662			4	1	288,139	98.2542	281,568	286,571	281,568	(7,758)				3.000	2.945	MON	716	8,597	06/03/2013	06/01/2043
31417G-W7-7	FNMA POOL AB9669			4	1	1,580,521	100.6914	1,526,913	1,516,429	1,526,913	(42,709)				3.500	3.163	MON	4,423	53,075	12/23/2014	06/01/2043
31417G-XB-7	FNMA POOL AB9673			4	1	3,239,847	100.7539	3,226,463	3,202,320	3,226,463	(102,199)				3.500	3.413	MON	9,340	112,081	07/18/2013	06/01/2043
31417G-X9-2	FNMA POOL AB9703			4	1	16,281	100.6250	15,779	15,681	15,779	(324)				3.500	3.196	MON	46	549	12/23/2014	06/01/2043
31417G-YZ-3	FNMA POOL AB9727			4	1	137,614	98.5509	133,298	135,258	133,298	(2,626)				2.500	2.148	MON	282	3,382	08/31/2017	06/01/2028
31417G-4E-3	FNMA POOL AB9820			4	1	465,119	98.2539	475,652	484,105	475,652	(13,105)				3.000	3.316	MON	1,210	14,523	06/25/2013	07/01/2043
31417G-5A-0	FNMA POOL AB9840			4	1	311,903	100.6601	301,163	299,188	301,163	(7,725)				3.500	3.150	MON	873	10,472	01/25/2016	07/01/2043
31417G-6M-3	FNMA POOL AB9875			4	1	539,754	100.6915	521,447	517,866	521,447	(14,585)				3.500	3.163	MON	1,510	18,125	12/23/2014	07/01/2043
31417H-BY-9	FNMA POOL AB9954			4	1	99,007	100.6602	95,598	94,971	95,598	(2,452)				3.500	3.150	MON	277	3,324	01/25/2016	07/01/2043
31417H-B8-6	FNMA POOL AB9962			4	1	502,768	103.0741	499,455	484,559	499,455	(14,537)				4.000	3.709	MON	1,615	19,382	07/10/2013	07/01/2043
31417K-UM-7	FNMA POOL AC1487			4	1	6,781	102.8845	6,563	6,379	6,563	(165)				4.000	3.463	MON	21	255	06/27/2012	08/01/2039
31417K-VX-2	FNMA POOL AC1529			4	1	42,831	102.8803	42,434	41,246	42,434	(397)				4.500	3.234	MON	155	1,392	03/23/2018	09/01/2024
31417M-FB-4	FNMA POOL AC2861			4	1	9,630	105.0690	10,053	9,568	10,053	(264)				4.500	4.460	MON	36	431	09/04/2009	08/01/2039
31417M-VL-4	FNMA POOL AC3318			4	1	8,526	107.8072	8,299	7,698	8,299	(117)				5.000	3.925	MON	32	385	05/01/2017	10/01/2039
31417M-YV-9	FNMA POOL AC3423			4	1	92,242	104.6250	89,424	85,471	89,424	(2,360)				4.500	3.780	MON	321	3,846	10/02/2014	11/01/2039
31417N-09-5	FNMA POOL AC4079			4	1	61,304	102.9492	58,854	57,168	58,854	(1,447)				4.000	3.388	MON	191	2,287	11/28/2012	08/01/2039
31417N-RH-6	FNMA POOL AC4087			4	1	12,826	105.0783	13,284	12,642	13,284	(349)				4.500	4.392	MON	47	569	09/29/2009	08/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31417N-5A-5	FNMA POOL AC4440			4	1	3,274	103.1660	3,226	3,127	3,226	(60)				4.500	3.809	MON	12	141	12/09/2009	10/01/2024
31417Q-N8-3	FNMA POOL AC4914			4	1	17,652	103.1967	17,400	16,861	17,400	(323)				4.500	3.816	MON	63	759	12/09/2009	12/01/2024
31417S-CT-5	FNMA POOL AC5481			4	1	104,892	102.9173	103,893	100,948	103,893	(999)				4.500	2.792	MON	379	3,407	03/23/2018	11/01/2024
31417S-YF-1	FNMA POOL AC6109			4	1	16,733	103.3096	16,513	15,984	16,513	(301)				4.500	3.813	MON	60	719	12/09/2009	11/01/2024
31417S-5V-8	FNMA POOL AC6259			4	1	35,794	103.3079	35,322	34,191	35,322	(629)				4.500	3.816	MON	128	1,539	12/09/2009	12/01/2024
31417T-KN-7	FNMA POOL AC6600			4	1	20,323	103.1937	20,033	19,413	20,033	(346)				4.500	3.812	MON	73	874	12/09/2009	11/01/2024
31417T-RQ-3	FNMA POOL AC6794			4	1	77,162	104.6239	74,804	71,498	74,804	(1,975)				4.500	3.784	MON	268	3,217	10/02/2014	01/01/2040
31417U-CM-5	FNMA POOL AC7275			4	1	17,796	103.1943	17,542	16,999	17,542	(303)				4.500	3.813	MON	64	765	12/09/2009	11/01/2024
31417U-CN-3	FNMA POOL AC7276			4	1	14,174	103.1539	13,966	13,539	13,966	(253)				4.500	3.813	MON	51	609	12/09/2009	11/01/2024
31417U-P4-1	FNMA POOL AC7642			4	1	17,507	103.3846	17,289	16,723	17,289	(309)				4.500	3.813	MON	63	753	12/09/2009	11/01/2024
31417V-P9-8	FNMA POOL AC8547			4	1	75,136	102.3396	71,911	70,267	71,911	(1,196)				4.000	2.795	MON	234	2,811	11/27/2012	12/01/2024
31417W-K2-6	FNMA POOL AC9312			4	1	63,315	102.7931	61,129	59,468	61,129	(1,542)				4.000	3.439	MON	198	2,379	09/08/2015	10/01/2041
31418M-MK-5	FNMA POOL AD0361			4	1	64,300	111.3573	64,928	58,306	64,928	(886)				6.000	5.077	MON	292	3,498	08/21/2012	09/01/2039
31418M-PH-9	FNMA POOL AD0423			4	1	78,811	107.4355	80,221	74,669	80,221	(2,729)				5.500	5.034	MON	342	4,107	04/21/2010	03/01/2039
31418M-P2-2	FNMA POOL AD0440			4	1	87,453	111.3620	89,721	80,567	89,721	(1,291)				6.000	5.271	MON	403	4,834	09/08/2010	10/01/2039
31418M-UL-4	FNMA POOL AD0586			4	1	260,534	105.0783	271,327	258,214	271,327	(7,131)				4.500	4.440	MON	968	11,620	01/27/2010	12/01/2039
31418M-2S-0	FNMA POOL AD0784			4	1	341,827	111.0711	353,285	318,071	353,285	(5,668)				6.000	5.326	MON	1,590	19,084	05/10/2010	05/01/2037
31418R-HG-9	FNMA POOL AD3830			4	1	196,591	103.2936	184,534	178,650	184,534	(3,418)				4.500	2.824	MON	670	8,039	10/31/2012	04/01/2025
31418R-PY-1	FNMA POOL AD4038			4	1	53,466	104.8279	51,025	48,675	51,025	(1,276)				4.500	3.616	MON	183	2,190	02/27/2015	04/01/2040
31418S-JV-2	FNMA POOL AD4775			4	1	189,201	102.3403	181,082	176,941	181,082	(3,317)				4.000	2.819	MON	590	7,078	11/27/2012	03/01/2025
31418U-EK-6	FNMA POOL AD6437			4	1	4,327,449	106.4219	4,129,204	3,880,033	4,129,204	(105,791)				5.000	3.917	MON	16,167	194,001	03/17/2016	06/01/2040
31418U-V8-4	FNMA POOL AD6938			4	1	106,766	104.8898	101,461	96,731	101,461	(2,687)				4.500	3.573	MON	363	4,353	03/30/2015	06/01/2040
31418U-WS-9	FNMA POOL AD6956			4	1	34,640	102.3399	34,421	33,634	34,421	(219)				4.000	3.108	MON	112	1,009	03/23/2018	06/01/2025
31418U-X2-5	FNMA POOL AD6996			4	1	28,857,573	106.1094	27,570,595	25,983,183	27,570,595	(525,752)				5.000	3.966	MON	108,263	1,299,159	03/09/2016	07/01/2040
31418V-T7-7	FNMA POOL AD7773			4	1	8,977	104.8936	8,531	8,133	8,531	(226)				4.500	3.577	MON	31	366	03/30/2015	07/01/2040
31418V-4W-9	FNMA POOL AD8036			4	1	226,644	104.6247	219,355	209,659	219,355	(5,659)				4.500	3.791	MON	786	9,435	09/09/2014	08/01/2040
31418X-EJ-3	FNMA POOL AD9136			4	1	6,622	102.8862	6,381	6,202	6,381	(157)				4.000	3.382	MON	21	248	03/09/2016	08/01/2040
31418X-4A-3	FNMA POOL AD9816			4	1	18,267	102.3408	17,488	17,088	17,488	(332)				4.000	2.853	MON	57	684	11/27/2012	07/01/2025
31419A-DT-1	FNMA POOL AE0113			4	1	411,134	102.8867	394,307	383,244	394,307	(9,940)				4.000	3.333	MON	1,277	15,330	04/05/2016	07/01/2040
31419A-G2-7	FNMA POOL AE0216			4	1	736,511	102.8868	706,367	686,548	706,367	(17,593)				4.000	3.336	MON	2,288	27,462	04/05/2016	08/01/2040
31419A-NM-5	FNMA POOL AE0395			4	1	30,314	104.6547	29,004	27,714	29,004	(739)				4.500	2.292	MON	104	1,247	05/02/2016	10/01/2040
31419A-N9-4	FNMA POOL AE0415			4	1	20,543	102.6390	20,341	19,818	20,341	(202)				4.500	3.426	MON	74	669	03/23/2018	07/01/2025
31419A-VT-1	FNMA POOL AE0625			4	1	44,085	103.1065	42,351	41,075	42,351	(1,168)				4.000	3.304	MON	137	1,643	08/11/2017	12/01/2040
31419A-4H-7	FNMA POOL AE0823			4	1	6,693	111.5492	6,761	6,061	6,761	(75)				6.000	6.000	MON	30	364	11/21/2013	09/01/2040
31419A-6T-9	FNMA POOL AE0881			4	1	241,227	104.4492	239,479	229,278	239,479	(777)				3.733	3.306	MON	713	8,366	11/27/2012	02/01/2041
31419B-BK-0	FNMA POOL AE0941			4	1	88,001	104.5944	90,698	86,714	90,698	(2,314)				4.500	4.391	MON	325	3,902	04/05/2011	02/01/2041
31419E-RS-0	FNMA POOL AE4096			4	1	1,091,597	103.3555	1,086,914	1,051,627	1,086,914	(4,683)				4.000	3.344	MON	3,505	31,549	03/23/2018	09/01/2030
31419E-ZQ-5	FNMA POOL AE4350			4	1	98,567	103.1059	97,266	94,336	97,266	(2,683)				4.000	3.626	MON	314	3,773	07/16/2013	10/01/2040
31419E-6N-4	FNMA POOL AE4476			4	1	248,948	102.7930	238,454	231,975	238,454	(6,089)				4.000	3.342	MON	773	9,279	05/02/2016	03/01/2041
31419F-GQ-3	FNMA POOL AE4706			4	1	17,578	104.6263	17,640	16,860	17,640	(455)				4.500	4.165	MON	63	759	09/29/2010	09/01/2040
31419G-MW-1	FNMA POOL AE5772			4	1	93,672	102.3406	93,046	90,918	93,046	(627)				4.000	3.126	MON	303	2,728	03/23/2018	09/01/2025
31419H-C4-2	FNMA POOL AE6390			4	1	413,437	102.9180	395,054	383,853	395,054	(9,596)				4.000	3.307	MON	1,280	15,354	05/02/2016	02/01/2041
31419J-LR-7	FNMA POOL AE7535			4	1	23,385	102.8856	22,605	21,971	22,605	(556)				4.000	3.415	MON	73	879	01/19/2016	10/01/2040
31419K-KV-6	FNMA POOL AE8407			4	1	80,167	102.8863	77,175	75,010	77,175	(1,899)				4.000	3.378	MON	250	3,000	03/09/2016	11/01/2040
3138A1-AG-6	FNMA POOL AH0006			4	1	53,791	102.8860	51,836	50,382	51,836	(1,275)				4.000	3.389	MON	168	2,015	03/10/2016	12/01/2040
3138A2-BQ-1	FNMA POOL AH0946			4	1	594,878	102.8868	570,531	554,523	570,531	(14,036)				4.000	3.341	MON	1,848	22,181	04/05/2016	12/01/2040
3138A2-BW-8	FNMA POOL AH0952			4	1	5,525	104.6689	5,358	5,119	5,358	(133)				4.500	3.804	MON	19	230	10/02/2014	12/01/2040
3138A2-BZ-1	FNMA POOL AH0955			4	1	793,757	106.5781	808,816	758,895	808,816	(23,063)				5.000	4.629	MON	3,162	37,945	02/18/2011	12/01/2040
3138A2-CK-3	FNMA POOL AH0973			4	1	43,506	102.3411	43,190	42,202	43,190	(317)				4.000	3.137	MON	141	1,266	03/23/2018	12/01/2025
3138A3-PS-0	FNMA POOL AH2232			4	1	313,322	101.5347	318,031	313,224	318,031	(5,910)				3.500	3.486	MON	914	10,963	02/02/2011	12/01/2025
3138A5-B5-0	FNMA POOL AH3659			4	1	996,575	103.3554	992,299	960,084	992,299	(4,275)				4.000	3.361	MON	3,200	28,803	03/23/2018	02/01/2031
3138A6-LJ-7	FNMA POOL AH4828			4	1	19,376	102.3943	19,245	18,795	19,245	(130)				4.000	3.155	MON	63	564	03/23/2018	02/01/2026
3138A7-FQ-6	FNMA POOL AH5574			4	1	406,089	102.9181	388,033	377,031	388,033	(9,426)				4.000	3.307	MON	1,257	15,081	05/02/2016	02/01/2041
3138A8-ZA-7	FNMA POOL AH7036			4	1	19,219	104.6206	18,363	17,552	18,363	(463)				4.500	3.671	MON	66	790	02/25/2015	03/01/2041
3138AB-BC-2	FNMA POOL AH9034			4	1	30,345	102.3916	30,140	29,436	30,140	(205)				4.000	3.163	MON	98	883	03/23/2018	03/01/2026
3138AB-L3-1	FNMA POOL AH9345			4	1	155,583	101.5542	149,112	146,830	149,112	(2,742)				3.500	2.267	MON	428	5,139	05/02/2016	04/01/2026
3138AD-S4-8	FNMA POOL AI0538			4	1	10,981	103.5561	10,891	10,517	10,891	(90)				4.500	3.332	MON	39	355	03/23/2018	04/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138AE-J8-7	FNMA POOL AI1186			4	1	36,391	102.7932	35,145	34,190	35,145	(898)				4.000	3.425	MON	114	1,368	01/19/2016	04/01/2041
3138AE-KF-9	FNMA POOL AI1193			4	1	5,247,426	104.5938	5,117,091	4,892,348	5,117,091	(130,526)				4.500	3.817	MON	18,346	220,156	03/08/2017	04/01/2041
3138AG-L3-0	FNMA POOL AI3045			4	1	3,410	103.9988	3,355	3,226	3,355	(78)				4.500	3.841	MON	12	145	10/31/2011	03/01/2031
3138AG-Y9-3	FNMA POOL AI3435			4	1	79,824	102.3957	79,287	77,432	79,287	(537)				4.000	3.180	MON	258	2,323	03/23/2018	05/01/2026
3138AH-S6-4	FNMA POOL AI4140			4	1	72,347	104.5940	69,873	66,804	69,873	(1,761)				4.500	3.817	MON	251	3,006	03/27/2013	06/01/2041
3138AJ-NH-1	FNMA POOL AI4891			4	1	353,116	104.5939	340,379	325,429	340,379	(8,581)				4.500	3.766	MON	1,220	14,644	10/16/2014	06/01/2041
3138AL-BV-8	FNMA POOL AI6351			4	1	107,885	104.5937	103,074	98,547	103,074	(2,598)				4.500	3.653	MON	370	4,435	05/02/2016	08/01/2041
3138AL-XD-4	FNMA POOL AI6975			4	1	97,355	104.5938	94,353	90,209	94,353	(2,379)				4.500	3.817	MON	338	4,059	10/02/2014	08/01/2041
3138AM-UC-7	FNMA POOL AI7778			4	1	785,073	102.7929	757,968	737,374	757,968	(19,126)				4.000	3.429	MON	2,458	29,495	01/15/2016	07/01/2041
3138AM-V8-5	FNMA POOL AI7838			4	1	88,658	101.5737	84,812	83,498	84,812	(1,544)				3.500	2.254	MON	244	2,922	05/02/2016	07/01/2026
3138AN-ZG-1	FNMA POOL AI8842			4	1	250,982	104.6093	246,970	236,088	246,970	(6,409)				4.500	3.999	MON	885	10,624	12/05/2011	08/01/2041
3138AN-4X-8	FNMA POOL AI8937			4	1	304,558	103.7271	291,245	280,780	291,245	(5,145)				4.500	2.996	MON	1,053	12,635	12/12/2014	09/01/2026
3138AR-2S-2	FNMA POOL AJ0784			4	1	496,345	102.7930	476,204	463,265	476,204	(12,016)				4.000	3.374	MON	1,544	18,531	03/03/2016	09/01/2041
3138AR-4L-5	FNMA POOL AJ0826			4	1	250,161	105.9997	245,315	231,430	245,315	(5,225)				5.000	4.348	MON	964	11,571	09/29/2011	09/01/2041
3138AS-WB-4	FNMA POOL AJ1541			4	1	938,223	102.7931	905,832	881,219	905,832	(22,857)				4.000	3.433	MON	2,937	35,249	01/15/2016	09/01/2041
3138AU-PE-1	FNMA POOL AJ3120			4	1	13,666	104.6994	13,167	12,576	13,167	(367)				4.500	3.690	MON	47	566	08/22/2017	10/01/2041
3138AV-P9-0	FNMA POOL AJ4047			4	1	339,952	102.9179	325,025	315,810	325,025	(7,797)				4.000	3.327	MON	1,053	12,632	05/02/2016	10/01/2041
3138AV-RM-9	FNMA POOL AJ4091			4	1	386,272	101.6174	369,620	363,737	369,620	(6,564)				3.500	2.279	MON	1,061	12,731	05/02/2016	10/01/2026
3138AW-BF-9	FNMA POOL AJ4537			4	1	145,717	100.8167	139,745	138,613	139,745	(3,644)				3.500	3.055	MON	404	4,852	04/27/2016	11/01/2041
3138AW-4W-0	FNMA POOL AJ5336			4	1	327,687	100.3203	313,479	312,478	313,479	(5,749)				3.000	2.046	MON	781	9,374	05/02/2016	11/01/2026
3138AX-FW-6	FNMA POOL AJ5580			4	1	188,763	100.3983	180,719	180,002	180,719	(3,171)				3.000	2.060	MON	450	5,400	05/02/2016	01/01/2027
3138E0-RE-1	FNMA POOL AJ7684			4	1	92,159	103.1061	86,041	83,449	86,041	(2,425)				4.000	3.086	MON	278	3,338	09/28/2016	12/01/2041
3138E2-2U-8	FNMA POOL AJ9786			4	1	3,226	104.4831	3,123	2,989	3,123	(79)				4.500	3.827	MON	11	135	10/02/2014	01/01/2042
3138E6-UM-6	FNMA POOL AK2387			4	1	13,875	100.7534	13,373	13,273	13,373	(343)				3.500	3.111	MON	39	465	02/01/2016	02/01/2042
3138E6-VD-5	FNMA POOL AK2411			4	1	318,834	102.9803	316,755	307,588	316,755	(8,507)				4.000	3.704	MON	1,025	12,303	07/11/2013	02/01/2042
3138E9-AW-0	FNMA POOL AK4520			4	1	2,056,718	102.7930	1,945,454	1,892,594	1,945,454	(51,159)				4.000	3.323	MON	6,309	75,704	12/20/2012	03/01/2042
3138EA-7M-3	FNMA POOL AK6299			4	1	384,031	102.8242	368,883	358,751	368,883	(9,361)				4.000	3.392	MON	1,196	14,350	03/03/2016	03/01/2042
3138EB-P5-8	FNMA POOL AK6743			4	1	1,171,747	102.8867	1,131,578	1,099,829	1,131,578	(27,496)				4.000	3.402	MON	3,666	43,993	09/05/2017	03/01/2042
3138EC-KY-8	FNMA POOL AK7510			4	1	16,444	100.8003	16,122	15,994	16,122	(400)				3.500	3.251	MON	47	560	11/25/2016	04/01/2042
3138ED-DT-5	FNMA POOL AK8213			4	1	208,632	102.8867	201,480	195,827	201,480	(4,896)				4.000	3.405	MON	653	7,833	09/05/2017	04/01/2042
3138EE-HB-8	FNMA POOL AK9225			4	1	11,920	100.7849	11,685	11,594	11,685	(292)				3.500	3.254	MON	34	406	11/25/2016	06/01/2042
3138EG-GW-8	FNMA POOL AL0212			4	1	217,035	107.6042	213,618	198,522	213,618	(6,246)				5.500	4.615	MON	910	10,919	05/30/2013	02/01/2038
3138EG-KX-1	FNMA POOL AL0309			4	1	697,152	111.3244	682,099	612,713	682,099	(8,024)				6.000	4.711	MON	3,064	36,763	12/11/2014	01/01/2040
3138EG-UH-5	FNMA POOL AL0583			4	1	99,115	112.8188	99,707	88,378	99,707	(869)				6.500	5.390	MON	479	5,744	06/07/2012	10/01/2039
3138EG-U5-1	FNMA POOL AL0603			4	1	146,268	113.0078	147,682	130,683	147,682	(1,374)				6.500	5.434	MON	708	8,495	07/26/2011	10/01/2039
3138EG-VF-8	FNMA POOL AL0613			4	1	16,229	103.2999	15,464	14,970	15,464	(278)				5.500	4.152	MON	69	823	07/12/2011	01/01/2025
3138EG-3S-1	FNMA POOL AL0808			4	1	108,155	112.9564	109,614	97,041	109,614	(936)				6.500	5.485	MON	526	6,308	09/21/2011	05/01/2040
3138EH-B8-4	FNMA POOL AL0962			4	1	158,544	104.5937	150,913	144,285	150,913	(3,804)				4.500	3.623	MON	541	6,493	05/02/2016	10/01/2041
3138EH-FA-5	FNMA POOL AL1060			4	1	131,011	104.5934	125,168	119,671	125,168	(3,155)				4.500	3.657	MON	449	5,385	05/02/2016	09/01/2041
3138EH-PD-8	FNMA POOL AL1319			4	1	223,674	104.5938	215,870	206,389	215,870	(5,442)				4.500	3.785	MON	774	9,288	10/16/2014	10/01/2041
3138EH-T3-6	FNMA POOL AL1469			4	1	52,179	113.4828	51,772	45,621	51,772	(1,008)				7.000	5.646	MON	266	3,194	11/27/2012	02/01/2039
3138EH-T4-4	FNMA POOL AL1470			4	1	29,326	114.1374	28,136	24,651	28,136	(582)				7.000	5.169	MON	144	1,726	11/27/2012	04/01/2037
3138EH-WX-6	FNMA POOL AL1561			4	1	2,632,766	101.5174	2,651,073	2,611,446	2,651,073	18,307				3.500	3.270	MON	7,617	15,233	10/02/2018	04/01/2027
3138EH-4Q-2	FNMA POOL AL1730			4	1	510,433	100.8166	503,123	499,048	503,123	(13,899)				3.500	3.314	MON	1,456	17,467	07/15/2014	04/01/2042
3138EJ-DD-7	FNMA POOL AL1899			4	1	482,685	103.5573	461,961	446,092	461,961	(7,591)				5.000	3.746	MON	1,859	22,304	05/23/2012	06/01/2026
3138EJ-E3-8	FNMA POOL AL1953			4	1	368,402	103.0330	354,149	343,724	354,149	(6,124)				4.500	3.444	MON	1,289	15,468	06/12/2012	01/01/2027
3138EJ-F9-4	FNMA POOL AL1991			4	1	578,055	104.3497	573,604	549,694	573,604	(4,451)				4.108	3.410	MON	1,882	15,705	03/23/2018	06/01/2034
3138EJ-GM-4	FNMA POOL AL2003			4	1	231,170	102.8870	222,381	216,141	222,381	(5,404)				4.000	3.410	MON	720	8,646	10/28/2015	06/01/2042
3138EJ-JD-1	FNMA POOL AL2059			4	1	177,057	103.1056	175,957	170,657	175,957	(4,960)				4.000	3.700	MON	569	6,826	07/11/2013	06/01/2042
3138EJ-MS-4	FNMA POOL AL2168			4	1	60,843	100.7849	59,707	59,242	59,707	(1,770)				3.500	3.281	MON	173	2,074	07/28/2014	06/01/2042
3138EJ-P4-4	FNMA POOL AL2242			4	1	70,444	102.8874	68,094	66,183	68,094	(1,655)				4.000	3.442	MON	221	2,647	01/19/2016	08/01/2042
3138EJ-XL-7	FNMA POOL AL2482			4	1	246,946	104.6249	237,374	226,881	237,374	(6,266)				4.500	3.760	MON	851	10,210	02/25/2015	09/01/2042
3138EJ-ZR-2	FNMA POOL AL2551			4	1	106,344	100.7533	101,922	101,160	101,922	(2,723)				3.500	3.067	MON	295	3,541	04/27/2016	10/01/2042
3138EJ-3R-7	FNMA POOL AL2607			4	1	95,399	102.8871	91,799	89,223	91,799	(2,231)				4.000	3.413	MON	297	3,569	10/28/2015	07/01/2042
3138EJ-4P-0	FNMA POOL AL2629			4	1	646,876	106.2175	621,982	585,574	621,982	(12,590)				5.000	4.036	MON	2,440	29,279	09/11/2014	06/01/2039
3138EJ-6X-1	FNMA POOL AL2685			4	1	642,640	100.7540	621,228	616,579	621,228	(16,595)				3.500	3.156	MON	1,798	21,580	12/23/2014	10/01/2042
3138EK-FB-6	FNMA POOL AL2861			4	1	357,007	100.7850	345,219	342,530	345,219	(9,112)				3.500	3.159	MON	999	11,989	12/23/2014	12/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EK-GK-5	FNMA POOL AL2901			4	1	229,733	102.8864	221,144	214,940	221,144	(5,374)				4.000	3.416	MON	716	8,598	01/28/2016	09/01/2042
3138EK-G8-2	FNMA POOL AL2922			4	1	1,521,240	102.8867	1,437,157	1,396,834	1,437,157	(36,449)				4.000	3.316	MON	4,656	55,873	04/18/2013	12/01/2042
3138EK-HM-0	FNMA POOL AL2935			4	1	159,713	100.7544	156,790	155,616	156,790	(4,480)				3.500	3.291	MON	454	5,447	08/05/2014	02/01/2043
3138EK-QQ-1	FNMA POOL AL3162			4	1	1,255,766	98.2226	1,197,521	1,219,191	1,197,521	(30,908)				3.000	2.666	MON	3,048	36,576	05/15/2013	02/01/2043
3138EK-UQ-6	FNMA POOL AL3290			4	1	909,742	100.7540	879,431	872,850	879,431	(23,765)				3.500	3.162	MON	2,546	30,550	12/23/2014	03/01/2043
3138EK-U2-9	FNMA POOL AL3300			4	1	46,488	102.8554	45,062	43,811	45,062	(1,177)				4.000	3.456	MON	146	1,753	10/23/2017	03/01/2043
3138EK-VA-0	FNMA POOL AL3308			4	1	1,200,017	100.7539	1,160,035	1,151,355	1,160,035	(31,347)				3.500	3.162	MON	3,358	40,297	12/23/2014	03/01/2043
3138EK-Y9-0	FNMA POOL AL3435			4	1	461,961	104.5939	446,165	426,569	446,165	(11,247)				4.500	3.823	MON	1,600	19,196	03/27/2013	03/01/2042
3138EK-7K-5	FNMA POOL AL3597			4	1	235,155	102.8865	225,983	219,643	225,983	(5,491)				4.000	3.411	MON	732	8,786	10/27/2015	01/01/2043
3138EL-E9-0	FNMA POOL AL3759			4	1	162,519	98.2227	158,553	161,422	158,553	(4,143)				3.000	2.925	MON	404	4,843	06/03/2013	05/01/2043
3138EL-JT-1	FNMA POOL AL3873			4	1	1,654,908	100.6914	1,598,776	1,587,798	1,598,776	(44,223)				3.500	3.166	MON	4,631	55,573	12/23/2014	07/01/2043
3138EL-S7-9	FNMA POOL AL4141			4	1	89,573	111.3501	90,325	81,118	90,325	(1,035)				6.000	6.000	MON	406	4,867	11/21/2013	04/01/2040
3138EL-S8-7	FNMA POOL AL4142			4	1	25,295	111.2886	25,494	22,908	25,494	(299)				6.000	2.372	MON	115	1,375	11/21/2013	06/01/2041
3138EL-V3-4	FNMA POOL AL4233			4	1	541,621	101.5859	521,527	513,385	521,527	(11,511)				3.500	2.698	MON	1,497	19,010	03/13/2014	09/01/2028
3138EL-WE-9	FNMA POOL AL4244			4	1	808,379	103.1054	776,793	753,397	776,793	(21,896)				4.000	2.917	MON	2,511	30,136	09/28/2016	07/01/2042
3138EM-H4-6	FNMA POOL AL4750			4	1		103.9447				(320)				3.500	3.500	MON			01/06/2018	01/01/2044
3138EM-NY-3	FNMA POOL AL4906			4	1	1,160,048	98.2227	1,169,489	1,190,651	1,169,489	(30,557)				3.000	3.209	MON	2,977	35,719	04/07/2014	08/01/2043
3138EM-PG-0	FNMA POOL AL4922			4	1	137,549	101.5862	132,123	130,060	132,123	(2,957)				3.500	2.507	MON	379	4,552	03/14/2014	02/01/2029
3138EM-UE-9	FNMA POOL AL5080			4	1	2,088,190	98.2227	2,104,511	2,142,592	2,104,511	(54,987)				3.000	3.208	MON	5,356	64,278	04/07/2014	06/01/2043
3138EM-UX-7	FNMA POOL AL5097			4	1	446,011	104.6563	437,296	417,840	437,296	(11,148)				4.500	3.017	MON	1,567	18,803	03/25/2014	09/01/2043
3138EM-YU-9	FNMA POOL AL5222			4	1	511,477	100.6289	506,620	503,454	506,620	(16,146)				3.500	3.378	MON	1,468	17,621	04/14/2014	03/01/2044
3138EM-Y5-4	FNMA POOL AL5231			4	1	75,923	104.6250	73,022	69,794	73,022	(1,906)				4.500	2.423	MON	262	3,141	03/11/2015	09/01/2042
3138EN-C5-6	FNMA POOL AL5491			4	1	261,506	103.1368	249,360	241,776	249,360	(6,271)				4.000	3.041	MON	806	9,671	05/02/2016	06/01/2034
3138EN-GK-9	FNMA POOL AL5601			4	1	2,563,383	103.0742	2,450,546	2,377,458	2,450,546	(72,067)				4.000	3.391	MON	7,925	95,098	05/12/2015	08/01/2044
3138EN-GV-5	FNMA POOL AL5611			4	1	989,996	103.0742	946,418	918,191	946,418	(27,833)				4.000	3.391	MON	3,061	36,728	05/12/2015	08/01/2044
3138EN-HA-0	FNMA POOL AL5624			4	1	80,916	104.9848	77,757	74,065	77,757	(2,902)				4.500	3.710	MON	278	3,333	11/10/2017	08/01/2044
3138EN-HB-8	FNMA POOL AL5625			4	1	16,277	100.7815	15,605	15,484	15,605	(412)				3.500	3.087	MON	45	542	04/27/2016	03/01/2044
3138EN-HM-4	FNMA POOL AL5635			4	1	835,590	99.9052	830,633	831,421	830,633	(4,957)				3.018	2.490	MON	2,161	19,168	03/23/2018	09/01/2020
3138EN-M4-8	FNMA POOL AL5778			4	1	364,166	98.1289	356,405	363,201	356,405	(8,867)				3.000	2.979	MON	908	10,896	02/08/2017	07/01/2043
3138EN-RE-1	FNMA POOL AL5884			4	1	859,427	101.5859	817,852	805,084	817,852	(18,303)				3.500	2.531	MON	2,348	28,178	01/09/2015	08/01/2029
3138EN-SU-4	FNMA POOL AL5930			4	1	616,163	104.5938	593,895	567,811	593,895	(14,972)				4.500	3.791	MON	2,129	25,552	10/16/2014	01/01/2043
3138EN-S9-1	FNMA POOL AL5943			4	1	815,999	104.5938	786,225	751,694	786,225	(19,820)				4.500	3.776	MON	2,819	33,826	10/17/2014	06/01/2042
3138EN-WR-6	FNMA POOL AL6055			4	1	438,937	103.1055	409,796	397,453	409,796	(11,551)				4.000	3.119	MON	1,325	15,898	09/28/2016	12/01/2042
3138EN-WX-3	FNMA POOL AL6061			4	1	45,029	100.3173	43,631	43,493	43,631	(1,300)				3.500	3.211	MON	127	1,522	06/22/2017	11/01/2044
3138EN-Y6-0	FNMA POOL AL6132			4	1	1,587,955	102.9963	1,573,509	1,527,734	1,573,509	(14,446)				4.500	3.721	MON	5,729	51,561	03/23/2018	03/01/2029
3138EN-ZL-6	FNMA POOL AL6146			4	1	3,739,385	101.5859	3,764,282	3,705,515	3,764,282	24,897				3.500	3.311	MON	10,808	21,616	10/02/2018	01/01/2030
3138EN-Z3-6	FNMA POOL AL6161			4	1	1,035,806	101.5859	988,883	973,445	988,883	(22,587)				3.500	2.592	MON	2,839	34,071	12/10/2014	12/01/2029
3138EN-Z9-3	FNMA POOL AL6167			4	1	2,131,665	100.6289	2,077,866	2,064,879	2,077,866	(42,669)				3.500	3.240	MON	6,023	72,271	12/14/2015	01/01/2044
3138EP-AA-2	FNMA POOL AL6300			4	1	1,192,026	103.2305	1,185,476	1,148,378	1,185,476	(6,549)				4.000	3.485	MON	3,828	34,451	03/23/2018	05/01/2034
3138EP-AC-8	FNMA POOL AL6302			4	1	623,707	104.5938	599,784	573,441	599,784	(15,120)				4.500	3.740	MON	2,150	25,805	01/09/2015	10/01/2041
3138EP-J5-4	FNMA POOL AL6583			4	1	183,972	100.3356	177,864	177,269	177,864	(3,372)				3.000	2.446	MON	443	5,318	08/18/2015	03/01/2030
3138EP-K9-4	FNMA POOL AL6619			4	1	4,108,395	104.8906	3,855,138	3,675,389	3,855,138	(126,772)				4.500	3.557	MON	13,783	165,393	10/14/2016	04/01/2045
3138EP-LG-7	FNMA POOL AL6626			4	1	149,400	102.7930	143,275	139,382	143,275	(3,615)				4.000	3.408	MON	465	5,575	04/22/2015	12/01/2042
3138EP-MF-8	FNMA POOL AL6657			4	1	915,726	105.7657	877,112	829,297	877,112	(17,039)				5.000	4.155	MON	3,455	41,465	07/31/2015	01/01/2045
3138EP-QP-2	FNMA POOL AL6761			4	1	90,765	100.3349	87,488	87,196	87,488	(1,659)				3.000	2.414	MON	218	2,616	08/11/2015	05/01/2030
3138EP-TL-8	FNMA POOL AL6854			4	1	367,099	98.0975	373,056	380,291	373,056	5,957				3.000	3.313	MON	951	6,655	04/25/2018	02/01/2044
3138EP-X3-3	FNMA POOL AL6997			4	1	2,017,799	104.7344	1,910,084	1,823,741	1,910,084	(50,936)				4.500	3.588	MON	6,839	82,068	05/11/2016	11/01/2042
3138EP-2E-3	FNMA POOL AL7072			4	1	456,772	104.9218	428,742	408,630	428,742	(14,286)				4.500	3.556	MON	1,532	18,388	10/14/2016	05/01/2045
3138EP-4Z-4	FNMA POOL AL7139			4	1	95,963	100.2256	92,391	92,183	92,391	(1,797)				3.000	2.416	MON	230	2,765	08/11/2015	07/01/2030
3138EP-6D-1	FNMA POOL AL7167			4	1	94,546	102.4489	90,950	88,776	90,950	(2,538)				4.000	3.407	MON	296	3,551	07/27/2016	01/01/2041
3138EP-6V-1	FNMA POOL AL7183			4	1	97,754	105.3385	97,159	92,235	97,159	(154)				4.207	3.516	MON	323	3,466	09/28/2016	01/01/2036
3138EQ-A5-1	FNMA POOL AL7227			4	1	208,261	100.2110	200,463	200,041	200,463	(3,868)				3.000	2.416	MON	500	6,001	08/20/2015	08/01/2030
3138EQ-FK-3	FNMA POOL AL7369			4	1	207,767	102.7929	199,744	194,317	199,744	(5,040)				4.000	3.422	MON	648	7,773	10/28/2015	01/01/2043
3138EQ-HG-0	FNMA POOL AL7430			4	1	166,036	101.5857	161,502	158,981	161,502	(3,714)				3.500	2.762	MON	464	5,564	10/23/2017	08/01/2030
3138EQ-HU-9	FNMA POOL AL7442			4	1	235,959	103.0429	223,802	217,193	223,802	(6,753)				4.000	3.344	MON	724	8,688	10/05/2015	10/01/2045
3138EQ-HV-7	FNMA POOL AL7443			4	1	337,990	102.9178	321,156	312,051	321,156	(9,264)				4.000	3.367	MON	1,040	12,482	10/05/2015	10/01/2045
3138EQ-KX-9	FNMA POOL AL7509			4	1	490,803	102.6523	472,880	460,662	472,880	(12,884)				4.000	3.497	MON	1,536	18,426	12/07/2015	10/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138EQ-LB-6	FNMA POOL AL7521			4	1	849,468	105.8975	810,390	765,259	810,390	(21,574)				5.000	3.937	MON	3,189	38,263	10/15/2015	06/01/2039
3138EQ-LC-4	FNMA POOL AL7522			4	1	2,175,399	104.6562	2,090,805	1,997,784	2,090,805	(53,300)				4.500	3.770	MON	7,492	89,900	10/15/2015	06/01/2044
3138EQ-MR-0	FNMA POOL AL7567			4	1	62,419	101.5862	59,690	58,758	59,690	(1,253)				3.500	2.499	MON	171	2,056	07/15/2016	07/01/2029
3138EQ-M3-3	FNMA POOL AL7577			4	1	156,480	102.8869	150,575	146,350	150,575	(3,659)				4.000	3.436	MON	488	5,854	10/28/2015	10/01/2043
3138EQ-M4-1	FNMA POOL AL7578			4	1	142,582	102.3553	137,240	134,082	137,240	(3,184)				4.000	3.512	MON	447	5,363	12/07/2015	09/01/2045
3138EQ-M9-0	FNMA POOL AL7583			4	1	501,428	100.1953	478,590	477,657	478,590	(8,863)				3.000	2.279	MON	1,194	14,330	04/11/2016	10/01/2030
3138EQ-R5-3	FNMA POOL AL7707			4	1	708,079	101.4414	678,228	668,591	678,228	(13,711)				3.500	2.841	MON	1,950	23,401	01/29/2016	05/01/2035
3138EQ-TD-4	FNMA POOL AL7747			4	1	53,347	104.6421	51,035	48,771	51,035	(1,644)				4.500	3.771	MON	183	2,195	12/03/2015	11/01/2045
3138EQ-U2-6	FNMA POOL AL7800			4	1	4,134	98.1625	4,167	4,245	4,167	33				2.500	2.935	MON	9	53	06/05/2018	11/01/2030
3138EQ-ZA-3	FNMA POOL AL7936			4	1	179,722	104.8900	173,743	165,643	173,743	(5,791)				4.500	3.793	MON	621	7,454	11/30/2017	09/01/2045
3138EQ-Z9-6	FNMA POOL AL7967			4	1	329,705	100.1953	314,923	314,309	314,923	(5,881)				3.000	2.277	MON	786	9,429	05/02/2016	07/01/2030
3138EQ-5F-5	FNMA POOL AL8045			4	1	123,283	100.7535	119,948	119,051	119,948	(3,074)				3.500	3.188	MON	347	4,167	06/27/2017	12/01/2042
3138ET-AK-2	FNMA POOL AL8109			4	1	661,572	100.1485	633,124	632,185	633,124	(12,619)				3.000	2.344	MON	1,580	18,966	02/22/2016	02/01/2031
3138ET-BX-3	FNMA POOL AL8153			4	1	212,102	100.0391	202,058	201,979	202,058	(4,032)				3.000	2.294	MON	505	6,060	04/08/2016	03/01/2031
3138ET-B4-7	FNMA POOL AL8158			4	1	302,025	102.7306	287,434	279,794	287,434	(8,700)				4.000	3.395	MON	933	11,192	03/02/2016	03/01/2046
3138ET-CK-0	FNMA POOL AL8173			4	1	11,296,866	105.9531	10,755,975	10,151,635	10,755,975	(208,584)				5.000	4.053	MON	42,298	507,582	03/17/2016	02/01/2044
3138ET-C9-5	FNMA POOL AL8195			4	1	97,021	105.0469	93,102	88,629	93,102	(3,556)				4.500	3.728	MON	332	3,988	11/08/2017	02/01/2046
3138ET-EF-9	FNMA POOL AL8233			4	1	1,847,876	100.5664	1,748,128	1,738,282	1,748,128	(54,932)				3.500	3.023	MON	5,070	60,840	05/11/2016	03/01/2046
3138ET-MS-2	FNMA POOL AL8468			4	1	1,854,329	102.6211	1,756,385	1,711,524	1,756,385	(48,404)				4.000	3.359	MON	5,705	68,461	08/23/2016	04/01/2046
3138ET-PF-7	FNMA POOL AL8521			4	1	164,700	100.5040	160,320	159,516	160,320	(5,066)				3.500	3.240	MON	465	5,118	12/12/2017	04/01/2046
3138ET-QY-5	FNMA POOL AL8570			4	1	241,993	100.2849	234,795	234,128	234,795	(6,923)				3.500	3.238	MON	683	8,194	05/19/2017	05/01/2046
3138ET-S3-1	FNMA POOL AL8637			4	1	66,049	102.7306	62,754	61,086	62,754	(1,909)				4.000	3.380	MON	204	2,443	06/01/2016	06/01/2046
3138ET-VB-9	FNMA POOL AL8709			4	1	6,091,481	102.8867	5,819,074	5,655,807	5,819,074	(141,395)				4.000	3.372	MON	18,853	226,232	07/20/2016	05/01/2044
3138ET-VV-5	FNMA POOL AL8727			4	1	918,258	100.3477	942,058	938,794	942,058	23,800				3.500	3.696	MON	2,738	2,738	10/31/2018	07/01/2046
3138ET-Y6-7	FNMA POOL AL8832			4	1	1,401,090	105.0781	1,354,172	1,288,729	1,354,172	(36,195)				4.500	3.728	MON	4,833	57,993	01/18/2017	10/01/2042
3138ET-ZX-7	FNMA POOL AL8857			4	1	1,872,336	102.6367	1,803,821	1,757,482	1,803,821	(53,548)				4.000	3.479	MON	5,858	70,299	09/20/2017	07/01/2046
3138ET-5N-2	FNMA POOL AL8952			4	1	456,743	100.2852	443,041	441,781	443,041	(13,064)				3.500	3.238	MON	1,289	15,462	04/12/2017	08/01/2046
3138ET-6A-9	FNMA POOL AL8964			4	1	3,429,862	104.1250	3,361,759	3,228,580	3,361,759	(68,103)				4.500	3.971	MON	12,107	121,072	01/11/2018	06/01/2045
3138ER-A9-1	FNMA POOL AL9031			4	1	12,514	97.8459	11,674	11,931	11,674	(342)				3.000	2.640	MON	30	358	09/07/2016	08/01/2046
3138ER-BM-1	FNMA POOL AL9043			4	1	3,632,596	100.3789	3,722,111	3,708,061	3,722,111	89,515				3.500	3.681	MON	10,815	10,815	11/14/2018	09/01/2046
3138ER-BP-4	FNMA POOL AL9045			4	1	172,073	97.8475	162,235	165,804	162,235	(4,514)				3.000	2.719	MON	415	4,974	10/12/2016	09/01/2046
3138ER-C7-3	FNMA POOL AL9093			4	1	1,149,123	102.2774	1,112,374	1,087,605	1,112,374	(29,229)				4.000	3.556	MON	3,625	43,504	02/03/2017	06/01/2046
3138ER-F2-1	FNMA POOL AL9184			4	1	481,974	100.3478	494,467	492,753	494,467	12,492				3.500	3.695	MON	1,437	1,437	10/31/2018	09/01/2046
3138ER-GY-0	FNMA POOL AL9214			4	1	233,952	97.6915	229,448	234,870	229,448	(6,028)				3.000	3.034	MON	587	7,046	11/30/2016	09/01/2046
3138ER-GZ-7	FNMA POOL AL9215			4	1	493,251	97.7227	465,296	476,139	465,296	(12,443)				3.000	2.733	MON	1,190	14,284	10/17/2016	10/01/2046
3138ER-HD-5	FNMA POOL AL9227			4	1	16,544	99.0078	16,165	16,327	16,165	(419)				3.000	2.851	MON	41	490	12/01/2016	10/01/2036
3138ER-HG-8	FNMA POOL AL9230			4	1	507,506	101.5860	494,093	486,379	494,093	(11,285)				3.500	2.740	MON	1,419	17,023	10/23/2017	12/01/2029
3138ER-H6-0	FNMA POOL AL9252			4	1	692,577	102.1679	675,002	660,679	675,002	(16,723)				4.000	3.617	MON	2,202	26,427	10/24/2017	10/01/2046
3138ER-JL-5	FNMA POOL AL9266			4	1	379,274	97.6915	358,313	366,780	358,313	(9,356)				3.000	2.741	MON	917	11,003	10/17/2016	10/01/2046
3138ER-JS-0	FNMA POOL AL9272			4	1	1,380,895	107.4151	1,324,366	1,232,942	1,324,366	(40,780)				5.500	4.373	MON	5,651	67,812	02/14/2017	09/01/2041
3138ER-JW-1	FNMA POOL AL9276			4	1	29,153	102.8222	28,163	27,390	28,163	(822)				4.000	3.494	MON	91	1,096	06/27/2017	09/01/2046
3138ER-J3-5	FNMA POOL AL9281			4	1	77,417	104.3905	74,895	71,745	74,895	(2,295)				4.500	3.860	MON	269	3,228	11/15/2017	09/01/2046
3138ER-J7-6	FNMA POOL AL9285			4	1	169,886	100.1598	166,115	165,850	166,115	(4,282)				3.500	3.314	MON	484	5,805	05/09/2017	10/01/2046
3138ER-LF-5	FNMA POOL AL9325			4	1	494,723	97.7226	466,474	477,345	466,474	(12,474)				3.000	2.724	MON	1,193	14,320	10/26/2016	11/01/2046
3138ER-MF-4	FNMA POOL AL9357			4	1	49,889	102.6063	47,125	45,928	47,125	(1,428)				4.000	3.342	MON	153	1,837	11/01/2016	10/01/2046
3138ER-MP-2	FNMA POOL AL9365			4	1	509,479	104.8282	496,239	473,383	496,239	(12,408)				4.500	3.867	MON	1,775	21,302	12/26/2017	11/01/2045
3138ER-M2-3	FNMA POOL AL9376			4	1	747,551	100.2578	728,533	726,660	728,533	(14,164)				3.000	2.569	MON	1,817	21,800	04/11/2017	08/01/2031
3138ER-M4-9	FNMA POOL AL9378			4	1	197,727	100.1639	196,121	195,800	196,121	(1,606)				3.000	2.834	MON	490	4,895	01/26/2018	09/01/2031
3138ER-NX-4	FNMA POOL AL9405			4	1	1,578,184	100.7539	1,538,867	1,527,352	1,538,867	(39,437)				3.500	3.227	MON	4,455	53,457	11/22/2016	06/01/2044
3138ER-PS-3	FNMA POOL AL9432			4	1	184,113	97.6601	186,313	190,777	186,313	2,200				3.000	3.293	MON	477	2,385	07/26/2018	10/01/2046
3138ER-RB-8	FNMA POOL AL9481			4	1	81,318	97.8169	79,667	81,445	79,667	(2,205)				3.000	3.015	MON	204	2,443	11/30/2016	11/01/2046
3138ER-RV-4	FNMA POOL AL9499			4	1	524,730	100.3320	527,090	525,346	527,090	2,360				3.500	3.516	MON	1,532	13,790	03/06/2018	01/01/2046
3138ER-RX-0	FNMA POOL AL9501			4	1	106,548	104.9216	102,990	98,159	102,990	(3,401)				4.500	3.794	MON	368	4,417	11/29/2017	11/01/2045
3138ER-R9-3	FNMA POOL AL9511			4	1	515,671	100.3789	499,630	497,744	499,630	(14,874)				3.500	3.221	MON	1,452	17,421	05/22/2017	09/01/2046
3138ER-SC-5	FNMA POOL AL9514			4	1	475,077	102.7929	463,711	451,112	463,711	(11,842)				4.000	3.538	MON	1,504	18,044	01/18/2017	02/01/2043
3138ER-SJ-0	FNMA POOL AL9520			4	1	77,336	102.7308	74,637	72,653	74,637	(2,123)				4.000	3.486	MON	242	2,906	06/27/2017	02/01/2046
3138ER-UT-5	FNMA POOL AL9593			4	1	37,362	100.3486	36,556	36,429	36,556	(807)				3.500	3.299	MON	106	1,062	01/16/2018	12/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138ER-V5-6	FNMA POOL AL9635			4	1	133,365	100.5666	129,747	129,016	129,747	(3,618)				3.500	3.227	MON	376	4,139	01/08/2018	12/01/2045
3138ER-YX-2	FNMA POOL AL9725			4	1	824,541	100.5351	799,955	795,697	799,955	(25,145)				3.500	3.221	MON	2,321	27,849	04/28/2017	01/01/2047
3138ER-ZK-9	FNMA POOL AL9745			4	1	343,285	100.7537	332,720	330,231	332,720	(8,423)				3.500	3.164	MON	963	11,558	06/06/2017	11/01/2043
3138ER-ZQ-6	FNMA POOL AL9750			4	1	673,812	102.7929	659,060	641,153	659,060	(16,630)				4.000	3.569	MON	2,137	25,646	02/15/2017	03/01/2044
3138ER-2G-4	FNMA POOL AL9774			4	1	98,408	100.5347	95,708	95,199	95,708	(2,700)				3.500	3.236	MON	278	3,054	01/08/2018	01/01/2047
3138ER-5G-1	FNMA POOL AL9846			4	1	3,241,190	104.1250	3,147,896	3,023,190	3,147,896	(74,045)				4.500	3.923	MON	11,337	136,044	10/17/2017	02/01/2047
3138ES-CS-5	FNMA POOL AL9980			4	1	220,197	102.6992	213,144	207,542	213,144	(6,161)				4.000	3.513	MON	692	8,302	04/12/2017	02/01/2046
3138L7-JC-1	FNMA POOL AM6558			4	1	726,514	100.9270	657,254	651,217	657,254	(31,219)				3.700	2.396	MON	1,941	24,430	08/17/2016	09/01/2034
3138L9-B4-3	FNMA POOL AM8158			4	1	540,461	90.7118	498,915	550,000	498,915	(21,861)				2.920	3.114	MON	1,383	16,283	04/05/2016	03/01/2035
3138L9-FB-3	FNMA POOL AM8261			4	1	532,740	93.8132	484,397	516,342	484,397	(29,713)				3.180	2.828	MON	1,414	16,648	04/05/2016	07/01/2035
3138LG-EU-6	FNMA POOL AN3746			4	1	716,625	91.9851	643,896	700,000	643,896	(48,495)				3.090	2.834	MON	1,863	21,930	10/20/2016	12/01/2036
3138LQ-KE-3	FNMA POOL A00292			4	1	165,381	100.8165	162,615	161,298	162,615	(4,492)				3.500	3.294	MON	470	5,646	07/28/2014	04/01/2042
3138LQ-2K-9	FNMA POOL A00777			4	1	120,736	100.7547	118,157	117,272	118,157	(2,991)				3.500	3.233	MON	342	4,104	07/06/2017	04/01/2042
3138LQ-4W-1	FNMA POOL A00836			4	1	11,996	100.7842	11,566	11,476	11,566	(289)				3.500	3.114	MON	33	402	02/01/2016	05/01/2042
3138LS-K4-1	FNMA POOL A02114			4	1	122,532	102.8861	117,821	114,516	117,821	(2,863)				4.000	3.398	MON	382	4,581	03/08/2016	05/01/2042
3138LS-R8-5	FNMA POOL A02310			4	1	17,616	98.2244	17,923	18,247	17,923	(500)				3.000	3.283	MON	46	548	07/09/2013	12/01/2042
3138LT-FX-1	FNMA POOL A02881			4	1	6,780	100.7885	6,647	6,595	6,647	(166)				3.500	3.252	MON	19	231	11/25/2016	05/01/2042
3138LT-JF-6	FNMA POOL A02961			4	1	374,183	102.8867	359,484	349,398	359,484	(8,735)				4.000	3.390	MON	1,165	13,976	03/08/2016	05/01/2042
3138LT-JU-3	FNMA POOL A02974			4	1	24,552	100.7835	23,796	23,611	23,796	(706)				3.500	3.142	MON	69	826	06/27/2017	05/01/2042
3138LT-L6-3	FNMA POOL A03048			4	1	7,807	100.7902	7,653	7,593	7,653	(191)				3.500	3.253	MON	22	266	11/25/2016	06/01/2042
3138LU-SX-4	FNMA POOL A04133			4	1	181,610	100.7849	174,112	172,756	174,112	(4,596)				3.500	3.062	MON	504	6,047	04/27/2016	06/01/2042
3138LX-5N-5	FNMA POOL A07152			4	1	64,899	100.7540	63,072	62,600	63,072	(1,577)				3.500	3.173	MON	183	2,191	06/20/2017	08/01/2042
3138LY-CW-5	FNMA POOL A07284			4	1	254,218	100.6290	246,385	244,845	246,385	(5,059)				3.500	3.188	MON	714	8,569	12/23/2014	07/01/2042
3138M1-FV-5	FNMA POOL A09179			4	1	155,091	100.6286	150,312	149,373	150,312	(3,087)				3.500	3.188	MON	436	5,228	12/23/2014	07/01/2042
3138M1-YD-4	FNMA POOL A09707			4	1	17,493	100.7876	17,148	17,014	17,148	(423)				3.500	3.255	MON	50	596	11/25/2016	07/01/2042
3138M4-DH-2	FNMA POOL AP1003			4	1	433,461	100.7852	409,600	406,409	409,600	(10,811)				3.500	2.999	MON	1,185	14,224	08/09/2012	08/01/2042
3138M5-7K-9	FNMA POOL AP2697			4	1	780,102	100.7540	790,678	784,761	790,678	10,576				3.500	3.561	MON	2,289	4,578	09/13/2018	09/01/2042
3138M6-AB-3	FNMA POOL AP2701			4	1	133,004	100.7539	128,573	127,611	128,573	(3,435)				3.500	3.157	MON	372	4,466	12/23/2014	09/01/2042
3138M7-RW-7	FNMA POOL AP4100			4	1	363,170	100.7539	354,846	352,191	354,846	(8,874)				3.500	3.229	MON	1,027	12,327	12/06/2016	09/01/2042
3138M8-GU-1	FNMA POOL AP4710			4	1	154,754	100.6285	150,177	149,239	150,177	(3,084)				3.500	3.190	MON	435	5,223	12/07/2015	08/01/2042
3138M8-YB-3	FNMA POOL AP5205			4	1	26,019	98.5513	26,054	26,437	26,054	34				2.500	2.825	MON	55	441	03/21/2018	09/01/2027
3138MA-BR-8	FNMA POOL AP6347			4	1	29,914	103.0757	28,687	27,831	28,687	(818)				4.000	3.332	MON	93	1,113	08/09/2017	09/01/2042
3138MA-4F-2	FNMA POOL AP7121			4	1	38,930	100.6294	37,731	37,495	37,731	(775)				3.500	3.191	MON	109	1,312	12/23/2014	10/01/2042
3138MD-YY-2	FNMA POOL AP9726			4	1	659,875	98.2227	630,345	641,751	630,345	(16,269)				3.000	2.765	MON	1,604	19,252	03/08/2016	10/01/2042
3138MF-SZ-1	FNMA POOL AQ0535			4	1	430,059	98.2226	433,629	441,476	433,629	(10,916)				3.000	3.215	MON	1,104	13,244	04/09/2014	11/01/2042
3138MG-Q6-5	FNMA POOL AQ1376			4	1	146,704	104.6097	145,101	138,707	145,101	(1,604)				4.500	3.972	MON	520	4,681	03/23/2018	11/01/2042
3138MJ-GD-5	FNMA POOL AQ2895			4	1	20,364	98.2222	20,719	21,094	20,719	(571)				3.000	3.282	MON	53	633	07/09/2013	12/01/2042
3138MK-QH-2	FNMA POOL AQ4055			4	1	68,942	98.2552	70,167	71,413	70,167	(1,933)				3.000	3.280	MON	179	2,142	07/09/2013	04/01/2043
3138ML-CN-2	FNMA POOL AQ4576			4	1	198,012	100.7226	184,977	183,650	184,977	(6,119)				3.500	2.918	MON	536	6,428	12/06/2012	12/01/2042
3138MN-4M-9	FNMA POOL AQ7127			4	1	78,080	100.6918	75,835	75,314	75,835	(1,945)				3.500	3.178	MON	220	2,636	06/20/2017	12/01/2042
3138MN-5G-1	FNMA POOL AQ7146			4	1	64,373	98.2229	65,496	66,681	65,496	(1,826)				3.000	3.282	MON	167	2,000	07/09/2013	01/01/2043
3138MP-DQ-5	FNMA POOL AQ7310			4	1	46,493	98.2226	47,304	48,160	47,304	(1,319)				3.000	3.281	MON	120	1,445	07/09/2013	01/01/2043
3138MQ-HG-1	FNMA POOL AQ8330			4	1	19,531	98.2255	19,872	20,231	19,872	(554)				3.000	3.282	MON	51	607	07/09/2013	12/01/2042
3138MQ-TN-3	FNMA POOL AQ8656			4	1	49,473	98.2243	50,336	51,246	50,336	(1,403)				3.000	3.282	MON	128	1,537	07/09/2013	12/01/2042
3138MR-BR-1	FNMA POOL AQ9047			4	1	18,818	100.7541	18,036	17,901	18,036	(515)				3.500	3.070	MON	52	627	04/27/2016	12/01/2042
3138MR-K7-5	FNMA POOL AQ9317			4	1	132,549	98.2229	134,861	137,301	134,861	(3,760)				3.000	3.282	MON	343	4,119	07/09/2013	01/01/2043
3138MR-XV-8	FNMA POOL AQ9691			4	1	22,123	98.2239	22,509	22,916	22,509	(628)				3.000	3.281	MON	57	687	07/09/2013	01/01/2043
3138NW-ME-6	FNMA POOL AR0356			4	1	28,009	100.6307	26,963	26,794	26,963	(700)				3.500	3.131	MON	78	938	02/01/2016	08/01/2043
3138NX-P3-5	FNMA POOL AR1341			4	1	40,110	100.6290	38,874	38,631	38,874	(798)				3.500	3.193	MON	113	1,352	12/23/2014	01/01/2043
3138NX-RK-5	FNMA POOL AR1389			4	1	14,275	98.2213	14,523	14,786	14,523	(405)				3.000	3.282	MON	37	444	07/09/2013	01/01/2043
3138NY-HT-5	FNMA POOL AR2041			4	1	14,098	98.2264	14,344	14,603	14,344	(400)				3.000	3.282	MON	37	438	07/09/2013	01/01/2043
3138NY-2R-5	FNMA POOL AR2583			4	1	47,907	100.7550	46,176	45,830	46,176	(1,155)				3.500	3.124	MON	134	1,604	02/01/2016	02/01/2043
3138W0-FU-8	FNMA POOL AR2878			4	1	20,184	98.2219	20,494	20,865	20,494	(571)				3.000	3.264	MON	52	626	06/26/2013	01/01/2043
3138W0-2X-6	FNMA POOL AR3489			4	1	10,674	98.2272	10,860	11,056	10,860	(303)				3.000	3.283	MON	28	332	07/09/2013	01/01/2043
3138W1-D9-5	FNMA POOL AR3727			4	1	193,869	98.1291	183,836	187,341	183,836	(4,574)				3.000	2.743	MON	468	5,620	03/05/2013	03/01/2043
3138W1-JV-0	FNMA POOL AR3875			4	1	859,798	100.6289	833,305	828,097	833,305	(17,112)				3.500	3.193	MON	2,415	28,984	12/23/2014	02/01/2043
3138W1-UY-1	FNMA POOL AR4198			4	1	462,454	100.6914	440,137	437,115	440,137	(12,174)				3.500	3.033	MON	1,275	15,299	04/27/2015	02/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WJ-FS-7	FNMA POOL AR5576			4	1	50,551	98.2242	51,329	52,257	51,329	(1,431)				3.000	3.265	MON	131	1,568	06/26/2013	02/01/2043
3138WJ-4P-6	FNMA POOL AR6313			4	1	20,559	98.2532	20,924	21,296	20,924	(576)				3.000	3.277	MON	53	639	07/09/2013	04/01/2043
3138WJ-VB-4	FNMA POOL AR6909			4	1	45,943	100.6614	44,438	44,146	44,438	(1,154)				3.500	3.161	MON	129	1,545	07/06/2017	03/01/2043
3138WJ-5F-4	FNMA POOL AR7145			4	1	50,101	100.6302	49,019	48,712	49,019	(1,273)				3.500	3.253	MON	142	1,705	07/11/2017	07/01/2043
3138WJ-5M-3	FNMA POOL AR7435			4	1	1,401,664	100.6289	1,353,434	1,344,976	1,353,434	(35,148)				3.500	3.153	MON	3,923	47,074	01/25/2016	07/01/2043
3138WJ-5P-6	FNMA POOL AR7437			4	1	124,896	100.6294	121,198	120,440	121,198	(3,147)				3.500	3.198	MON	351	4,215	12/02/2015	08/01/2043
3138WJ-5R-2	FNMA POOL AR7439			4	1	191,589	100.6289	185,917	184,755	185,917	(4,828)				3.500	3.199	MON	539	6,466	12/02/2015	08/01/2043
3138WJ-5J-7	FNMA POOL AR7485			4	1	92,604	100.6597	89,415	88,829	89,415	(2,294)				3.500	3.149	MON	259	3,109	01/25/2016	03/01/2043
3138WJ-MS-4	FNMA POOL AR7568			4	1	101,864	98.1291	96,563	98,404	96,563	(2,402)				3.000	2.611	MON	246	2,952	03/05/2013	03/01/2043
3138WJ-M2-1	FNMA POOL AR7576			4	1	175,016	98.1285	165,796	168,958	165,796	(4,125)				3.000	2.681	MON	422	5,069	03/05/2013	03/01/2043
3138WJ-A6-3	FNMA POOL AR8128			4	1	26,594	100.6618	26,010	25,839	26,010	(667)				3.500	3.247	MON	75	905	07/06/2017	03/01/2043
3138WJ-RN-8	FNMA POOL AR8592			4	1	417,091	100.6601	401,645	399,011	401,645	(10,303)				3.500	3.129	MON	1,164	13,965	02/01/2016	06/01/2043
3138WJ-SU-1	FNMA POOL AR8630			4	1	230,635	98.1287	218,567	222,735	218,567	(5,438)				3.000	2.660	MON	557	6,682	03/05/2013	04/01/2043
3138WJ-SV-9	FNMA POOL AR8631			4	1	682,735	98.1288	670,117	682,895	670,117	(16,886)				3.000	3.003	MON	1,707	20,487	03/22/2017	03/01/2043
3138WJ-GC-2	FNMA POOL AR9194			4	1	628,989	98.2227	595,524	606,300	595,524	(15,560)				3.000	2.596	MON	1,516	18,189	03/04/2013	03/01/2043
3138WJ-G4-0	FNMA POOL AR9218			4	1	250,738	98.1288	237,511	242,040	237,511	(5,909)				3.000	2.574	MON	605	7,261	03/05/2013	03/01/2043
3138WJ-WP-5	FNMA POOL AR9653			4	1	27,264	98.2543	27,748	28,241	27,748	(764)				3.000	3.280	MON	71	847	07/09/2013	04/01/2043
3138WJ-AX-8	FNMA POOL AS0021			4	1	1,345,474	98.1288	1,304,200	1,329,069	1,304,200	(32,448)				3.000	2.901	MON	3,323	39,872	08/25/2015	07/01/2043
3138WJ-AY-6	FNMA POOL AS0022			4	1	604,180	100.6603	584,959	581,122	584,959	(15,005)				3.500	3.173	MON	1,695	20,339	01/22/2016	07/01/2043
3138WJ-AZ-3	FNMA POOL AS0023			4	1	1,761,575	100.6602	1,708,791	1,697,584	1,708,791	(43,832)				3.500	3.191	MON	4,951	59,415	12/02/2015	07/01/2043
3138WJ-A2-6	FNMA POOL AS0024			4	1	1,389,366	100.6602	1,341,523	1,332,725	1,341,523	(34,411)				3.500	3.150	MON	3,887	46,645	01/25/2016	07/01/2043
3138WJ-A6-7	FNMA POOL AS0028			4	1	152,934	100.6598	148,452	147,479	148,452	(3,808)				3.500	3.196	MON	430	5,162	12/02/2015	07/01/2043
3138WJ-BD-1	FNMA POOL AS0035			4	1	182,929	100.6287	177,513	176,404	177,513	(4,610)				3.500	3.197	MON	515	6,174	12/02/2015	07/01/2043
3138WJ-BG-4	FNMA POOL AS0038			4	1	1,687,356	98.1289	1,635,595	1,666,782	1,635,595	(40,693)				3.000	2.902	MON	4,167	50,003	08/25/2015	07/01/2043
3138WJ-EB-2	FNMA POOL AS0129			4	1	107,285	98.2533	108,847	110,782	108,847	(2,999)				3.000	3.253	MON	277	3,323	08/05/2013	08/01/2043
3138WJ-F8-8	FNMA POOL AS0190			4	1	59,497	98.6440	59,650	60,470	59,650	154				2.500	2.806	MON	126	1,008	03/21/2018	08/01/2028
3138WJ-GK-0	FNMA POOL AS0201			4	1	11,595	98.2205	11,094	11,295	11,094	(290)				3.000	2.784	MON	28	339	03/08/2016	08/01/2043
3138WJ-GM-6	FNMA POOL AS0203			4	1	1,738,980	98.1289	1,745,511	1,778,794	1,745,511	(43,983)				3.000	3.181	MON	4,447	53,364	11/08/2013	08/01/2043
3138WJ-GQ-7	FNMA POOL AS0206			4	1	1,576,934	98.2539	1,599,896	1,628,328	1,599,896	(44,079)				3.000	3.253	MON	4,071	48,850	08/05/2013	08/01/2043
3138WJ-GT-1	FNMA POOL AS0209			4	1	536,189	100.6289	535,213	531,868	535,213	(16,143)				3.500	3.414	MON	1,551	18,615	08/05/2013	08/01/2043
3138WJ-KY-5	FNMA POOL AS0310			4	1	136,937	100.6283	132,448	131,621	132,448	(3,440)				3.500	3.169	MON	384	4,607	01/22/2016	08/01/2043
3138WJ-LM-0	FNMA POOL AS0331			4	1	294,083	98.0663	287,655	293,327	287,655	(7,345)				3.000	2.979	MON	733	8,800	02/08/2017	08/01/2043
3138WJ-UF-5	FNMA POOL AS0581			4	1	138,846	100.5477	133,286	132,560	133,286	(2,096)				3.000	1.692	MON	331	3,977	05/02/2016	09/01/2023
3138WA-AB-3	FNMA POOL AS0901			4	1	7,258,787	103.2305	7,218,906	6,992,999	7,218,906	(39,882)				4.000	3.469	MON	23,310	209,790	03/23/2018	11/01/2033
3138WA-NW-3	FNMA POOL AS1304			4	1	12,943,381	101.5859	12,343,439	12,150,735	12,343,439	(249,659)				3.500	2.407	MON	35,440	425,276	06/28/2016	12/01/2028
3138WA-R8-2	FNMA POOL AS1410			4	1	543,861	100.2734	524,176	522,747	524,176	(9,536)				3.000	2.360	MON	1,307	15,683	08/31/2015	01/01/2029
3138WA-V9-5	FNMA POOL AS1539			4	1	142,831	100.6288	141,780	140,894	141,780	(4,474)				3.500	3.347	MON	411	4,931	03/04/2014	01/01/2044
3138WA-3M-7	FNMA POOL AS1703			4	1	105,157	100.5984	103,214	102,600	103,214	(3,290)				3.500	3.309	MON	299	3,591	08/05/2014	01/01/2044
3138WB-AJ-4	FNMA POOL AS1808			4	1	220,077	101.4726	210,515	207,460	210,515	(5,227)				3.500	2.774	MON	605	7,261	05/02/2016	02/01/2034
3138WB-FX-8	FNMA POOL AS1981			4	1	357,046	100.2737	341,508	340,576	341,508	(6,106)				3.000	2.217	MON	851	10,217	05/02/2016	03/01/2029
3138WB-NC-5	FNMA POOL AS2186			4	1	95,449	107.4213	92,580	86,184	92,580	(1,865)				5.000	4.070	MON	359	4,309	05/01/2017	04/01/2044
3138WB-SK-2	FNMA POOL AS2321			4	1	499,020	101.4728	486,894	479,827	486,894	(11,790)				3.500	3.061	MON	1,400	16,794	06/25/2014	05/01/2034
3138WB-2Z-7	FNMA POOL AS2591			4	1	28,032	100.5984	27,403	27,240	27,403	(861)				3.500	3.279	MON	79	954	08/22/2014	06/01/2044
3138WC-D3-4	FNMA POOL AS2821			4	1	234,733	102.6056	224,306	218,610	224,306	(5,739)				4.000	3.295	MON	729	8,744	05/11/2016	07/01/2039
3138WC-G6-4	FNMA POOL AS2920			4	1	23,035	107.5917	22,378	20,799	22,378	(314)				5.000	4.074	MON	87	1,040	05/01/2017	06/01/2044
3138WC-HX-4	FNMA POOL AS2945			4	1	611,897	102.7305	583,054	567,557	583,054	(16,583)				4.000	3.388	MON	1,892	22,702	05/01/2015	07/01/2044
3138WC-PU-1	FNMA POOL AS3134			4	1	2,391,847	100.4414	2,276,824	2,266,818	2,276,824	(64,905)				3.500	3.076	MON	6,612	79,339	04/27/2015	08/01/2044
3138WC-SJ-3	FNMA POOL AS3220			4	1	245,616	100.3047	237,638	236,916	237,638	(4,396)				3.000	2.477	MON	592	7,108	08/21/2014	09/01/2029
3138WC-Z2-2	FNMA POOL AS3460			4	1	251,421	100.2893	240,230	239,537	240,230	(4,482)				3.000	2.230	MON	599	7,186	05/02/2016	10/01/2029
3138WC-7G-2	FNMA POOL AS3594			4	1	105,263	100.3979	104,458	104,044	104,458	(805)				3.000	2.773	MON	260	2,601	01/26/2018	10/01/2029
3138WD-DC-2	FNMA POOL AS3698			4	1	733,552	102.9493	703,932	683,766	703,932	(19,872)				4.000	3.427	MON	2,279	27,351	12/01/2015	11/01/2044
3138WD-DM-0	FNMA POOL AS3707			4	1	11,826	102.6521	11,457	11,161	11,457	(309)				4.000	3.502	MON	37	446	08/08/2017	11/01/2044
3138WD-E3-1	FNMA POOL AS3753			4	1	1,044,611	101.5859	997,142	981,575	997,142	(22,622)				3.500	2.596	MON	2,863	34,355	12/12/2014	11/01/2029
3138WD-GJ-4	FNMA POOL AS3800			4	1	35,710	107.4215	34,637	32,244	34,637	(708)				5.000	4.083	MON	134	1,612	05/01/2017	10/01/2044
3138WD-NE-7	FNMA POOL AS3988			4	1	79,238	101.5861	77,179	75,974	77,179	(1,751)				3.500	2.747	MON	222	2,659	11/06/2017	12/01/2029
3138WD-NH-0	FNMA POOL AS3991			4	1	22,827	98.0318	22,115	22,559	22,115	(586)				3.000	2.911	MON	56	677	05/13/2015	12/01/2044
3138WD-QV-6	FNMA POOL AS4067			4	1	66,217	103.0749	63,658	61,759	63,658	(1,882)				4.000	3.400	MON	206	2,470	08/08/2017	12/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WD-SQ-5	FNMA POOL AS4126			4	1	71,185	100.4726	68,884	68,560	68,884	(1,545)				3.500	3.211	MON	200	2,400	12/23/2014	12/01/2044
3138WD-YE-5	FNMA POOL AS4308			4	1	150,779	102.8245	142,522	138,607	142,522	(4,115)				4.000	3.299	MON	462	5,544	09/20/2016	02/01/2045
3138WD-2F-7	FNMA POOL AS4373			4	1	68,868	100.4102	66,822	66,549	66,822	(2,009)				3.500	3.215	MON	194	2,329	07/20/2017	02/01/2045
3138WD-6X-4	FNMA POOL AS4485			4	1	6,001	98.3026	6,023	6,127	6,023	22				2.500	2.852	MON	13	102	03/20/2018	02/01/2030
3138WD-7A-3	FNMA POOL AS4488			4	1	7,944	98.2988	7,974	8,112	7,974	29				2.500	2.852	MON	17	135	03/20/2018	02/01/2030
3138WE-BT-5	FNMA POOL AS4549			4	1	1,379,809	100.4414	1,307,067	1,301,323	1,307,067	(40,107)				3.500	3.043	MON	3,796	45,546	04/14/2015	03/01/2045
3138WE-DP-1	FNMA POOL AS4609			4	1	183,785	102.3553	175,743	171,699	175,743	(5,875)				4.000	3.449	MON	572	6,868	12/07/2015	03/01/2045
3138WE-J6-7	FNMA POOL AS4784			4	1	104,443	97.9725	99,883	101,950	99,883	(2,680)				3.000	2.813	MON	255	3,058	03/08/2016	04/01/2045
3138WE-KK-4	FNMA POOL AS4797			4	1	428,092	100.3320	414,902	413,529	414,902	(7,215)				3.500	3.224	MON	1,206	13,434	03/06/2018	04/01/2045
3138WE-RR-2	FNMA POOL AS4995			4	1	2,305,349	100.5664	2,180,908	2,168,624	2,180,908	(69,887)				3.500	3.009	MON	6,325	75,902	05/11/2016	05/01/2045
3138WE-SF-7	FNMA POOL AS5017			4	1	325,090	103.0743	313,151	303,811	313,151	(9,304)				4.000	3.422	MON	1,013	12,153	10/05/2017	05/01/2045
3138WE-UQ-0	FNMA POOL AS5090			4	1	358,569	98.1444	354,799	361,507	354,799	(7,470)				2.500	2.616	MON	753	9,038	03/14/2017	06/01/2030
3138WE-3K-3	FNMA POOL AS5301			4	1	319,876	98.1447	310,581	316,452	310,581	(6,688)				2.500	2.338	MON	659	7,911	06/16/2015	07/01/2030
3138WF-AD-8	FNMA POOL AS5403			4	1	39,669	98.1424	39,995	40,752	39,995	326				2.500	2.952	MON	85	509	06/05/2018	07/01/2030
3138WF-AF-3	FNMA POOL AS5405			4	1	6,771	98.1450	6,825	6,954	6,825	54				2.500	2.946	MON	14	87	06/05/2018	07/01/2030
3138WF-BX-3	FNMA POOL AS5453			4	1	695,741	100.2852	674,869	672,950	674,869	(20,215)				3.500	3.228	MON	1,963	23,553	04/12/2017	07/01/2045
3138WF-B4-7	FNMA POOL AS5458			4	1	714,735	100.3790	688,298	685,699	688,298	(17,491)				3.500	3.121	MON	2,000	23,999	08/03/2015	07/01/2040
3138WF-B5-4	FNMA POOL AS5459			4	1	303,214	100.5667	294,932	293,270	294,932	(9,550)				3.500	3.221	MON	855	9,409	12/12/2017	07/01/2045
3138WF-EW-2	FNMA POOL AS5548			4	1	169,772	98.1445	164,819	167,935	164,819	(3,470)				2.500	2.337	MON	350	4,198	07/23/2015	08/01/2030
3138WF-GY-6	FNMA POOL AS5614			4	1	221,080	98.1447	213,402	217,436	213,402	(4,561)				2.500	2.256	MON	453	5,436	08/11/2015	08/01/2030
3138WF-G2-6	FNMA POOL AS5616			4	1	185,065	98.1447	178,693	182,071	178,693	(3,705)				2.500	2.261	MON	379	4,552	08/11/2015	08/01/2030
3138WF-G8-3	FNMA POOL AS5622			4	1	127,373	100.1636	122,482	122,282	122,482	(2,460)				3.000	2.410	MON	306	3,668	08/11/2015	08/01/2030
3138WF-G9-1	FNMA POOL AS5623			4	1	180,816	100.1485	173,937	173,679	173,937	(3,467)				3.000	2.415	MON	434	5,210	08/20/2015	08/01/2030
3138WF-HS-8	FNMA POOL AS5640			4	1	4,760,548	100.2852	4,538,680	4,525,774	4,538,680	(135,950)				3.500	3.101	MON	13,200	158,402	02/25/2016	08/01/2045
3138WF-KV-7	FNMA POOL AS5707			4	1	54,211	101.5243	51,951	51,171	51,951	(1,219)				3.500	2.665	MON	149	1,791	08/11/2015	08/01/2030
3138WF-KW-5	FNMA POOL AS5708			4	1	243,529	101.5389	232,586	229,061	232,586	(5,780)				3.500	2.612	MON	668	8,017	08/11/2015	08/01/2030
3138WF-K4-7	FNMA POOL AS5714			4	1	93,681	100.1640	90,402	90,254	90,402	(1,816)				3.000	2.460	MON	226	2,708	08/17/2015	09/01/2030
3138WF-LJ-3	FNMA POOL AS5728			4	1	162,159	100.3203	156,587	156,087	156,587	(2,969)				3.000	2.447	MON	390	4,683	08/17/2015	09/01/2030
3138WF-NC-6	FNMA POOL AS5786			4	1	132,442	98.0821	127,800	130,299	127,800	(2,774)				2.500	2.261	MON	271	3,257	09/10/2015	09/01/2030
3138WF-QA-7	FNMA POOL AS5848			4	1	58,285	105.0464	57,515	54,752	57,515	(770)				4.500	3.953	MON	205	1,643	03/28/2018	09/01/2045
3138WF-TF-3	FNMA POOL AS5949			4	1	511,185	102.9180	485,026	471,274	485,026	(13,991)				4.000	3.352	MON	1,571	18,851	10/05/2015	10/01/2045
3138WF-UK-0	FNMA POOL AS5985			4	1	205,532	101.4297	196,656	193,884	196,656	(3,863)				3.500	2.654	MON	565	6,786	10/13/2015	10/01/2030
3138WF-VJ-2	FNMA POOL AS6016			4	1	60,445	102.6996	58,509	56,971	58,509	(1,691)				4.000	3.508	MON	190	2,279	04/12/2017	10/01/2045
3138WF-WZ-5	FNMA POOL AS6063			4	1	354,759	101.4297	339,613	334,826	339,613	(6,566)				3.500	2.660	MON	977	11,719	10/13/2015	10/01/2030
3138WF-YM-2	FNMA POOL AS6115			4	1	269,666	98.0822	258,526	263,581	258,526	(5,405)				2.500	2.170	MON	549	6,589	10/20/2015	11/01/2030
3138WF-YN-0	FNMA POOL AS6116			4	1	282,238	98.0822	270,702	275,995	270,702	(5,617)				2.500	2.176	MON	575	6,900	10/20/2015	11/01/2030
3138WF-ZG-4	FNMA POOL AS6142			4	1	143,895	98.0817	139,484	142,212	139,484	(2,961)				2.500	2.324	MON	296	3,555	11/10/2015	11/01/2030
3138WF-ZT-6	FNMA POOL AS6153			4	1	321,935	100.1330	307,218	306,810	307,218	(5,837)				3.000	2.288	MON	767	9,204	05/02/2016	11/01/2030
3138WF-3A-2	FNMA POOL AS6192			4	1	28,311	100.2999	28,430	28,345	28,430	118				3.500	3.516	MON	83	744	03/06/2018	11/01/2045
3138WF-4E-3	FNMA POOL AS6220			4	1	35,231	102.6982	34,103	33,207	34,103	(986)				4.000	3.507	MON	111	1,328	04/12/2017	11/01/2045
3138WF-4T-0	FNMA POOL AS6233			4	1	36,639	104.3911	34,947	33,477	34,947	(1,071)				4.500	3.769	MON	126	1,507	11/02/2015	11/01/2045
3138WG-BR-4	FNMA POOL AS6347			4	1	815,439	102.7930	768,453	747,573	768,453	(22,778)				4.000	3.292	MON	2,492	29,903	09/15/2016	12/01/2045
3138WG-ML-5	FNMA POOL AS6662			4	1	504,148	102.7304	474,708	462,091	474,708	(14,368)				4.000	3.293	MON	1,540	18,484	09/15/2016	02/01/2046
3138WG-M8-4	FNMA POOL AS6682			4	1	51,325	104.9845	49,601	47,246	49,601	(1,639)				4.500	3.788	MON	177	1,949	12/18/2017	02/01/2046
3138WG-PC-2	FNMA POOL AS6718			4	1	1,410,592	98.0820	1,350,410	1,376,817	1,350,410	(28,020)				2.500	2.500	MON	2,868	34,420	02/08/2016	02/01/2031
3138WG-SM-7	FNMA POOL AS6823			4	1	383,607	100.2851	372,197	371,139	372,197	(10,975)				3.500	3.237	MON	1,082	12,990	05/19/2017	03/01/2046
3138WG-SQ-8	FNMA POOL AS6826			4	1	44,703	100.2681	44,876	44,756	44,876	173				3.500	3.516	MON	131	1,175	03/06/2018	03/01/2046
3138WG-S6-2	FNMA POOL AS6840			4	1	32,348	102.5450	31,307	30,530	31,307	(892)				4.000	3.522	MON	102	1,221	08/08/2017	03/01/2046
3138WG-U7-7	FNMA POOL AS6905			4	1	1,004,289	100.1641	957,109	955,541	957,109	(19,074)				3.000	2.280	MON	2,389	28,666	04/11/2016	03/01/2031
3138WG-VA-9	FNMA POOL AS6908			4	1	407,211	100.0389	388,694	388,543	388,694	(7,756)				3.000	2.321	MON	971	11,656	04/11/2016	03/01/2031
3138WG-VQ-4	FNMA POOL AS6922			4	1	1,637,371	100.2226	1,639,543	1,635,901	1,639,543	2,173				3.500	3.498	MON	4,771	42,942	03/23/2018	04/01/2046
3138WG-YH-1	FNMA POOL AS7011			4	1	302,964	100.3789	289,286	288,194	289,286	(7,306)				3.500	3.047	MON	841	10,087	06/06/2016	04/01/2041
3138WG-YM-0	FNMA POOL AS7015			4	1	147,606	100.2223	148,317	147,988	148,317	711				3.500	3.528	MON	432	3,885	02/22/2018	04/01/2046
3138WG-ZA-5	FNMA POOL AS7036			4	1		109.0898				76				4.500	4.500	MON			01/06/2018	04/01/2046
3138WH-D2-5	FNMA POOL AS7320			4	1	230,727	97.9570	218,259	222,811	218,259	(4,893)				2.500	1.990	MON	464	5,562	05/22/2018	06/01/2031
3138WH-E3-2	FNMA POOL AS7353			4	1	402,554	100.2853	389,433	388,325	389,433	(11,362)				3.500	3.213	MON	1,133	13,591	06/23/2017	06/01/2046
3138WH-FC-1	FNMA POOL AS7362			4	1	65,746	97.8481	62,567	63,943	62,567	(1,721)				3.000	2.790	MON	160	1,918	06/01/2016	06/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WH-FF-4	FNMA POOL AS7365			4	1	7,518	97.7766	7,168	7,331	7,168	(184)				3.000	2.811	MON	18	220	06/01/2016	06/01/2046
3138WH-FL-1	FNMA POOL AS7370			4	1	36,619	97.8814	34,836	35,590	34,836	(1,008)				3.000	2.785	MON	89	1,068	06/01/2016	06/01/2046
3138WH-GK-2	FNMA POOL AS7401			4	1	521,923	102.1993	508,834	497,884	508,834	(12,447)				4.000	3.611	MON	1,660	19,916	10/24/2017	06/01/2046
3138WH-MC-3	FNMA POOL AS7554			4	1	759,634	102.4335	736,464	718,968	736,464	(20,670)				4.000	3.547	MON	2,397	28,759	10/18/2017	07/01/2046
3138WH-M6-6	FNMA POOL AS7580			4	1	522,721	97.6602	526,533	539,148	526,533	3,812				3.000	3.256	MON	1,348	6,739	07/05/2018	07/01/2046
3138WH-NX-6	FNMA POOL AS7605			4	1	287,831	97.9259	272,417	278,187	272,417	(6,075)				2.500	2.005	MON	580	6,901	05/22/2018	07/01/2031
3138WH-N9-9	FNMA POOL AS7615			4	1	2,348,452	100.3477	2,408,647	2,400,302	2,408,647	60,195				3.500	3.693	MON	7,001	7,001	10/31/2018	07/01/2046
3138WH-PB-2	FNMA POOL AS7617			4	1	438,891	97.9256	414,956	423,746	414,956	(9,485)				2.500	1.990	MON	883	10,594	10/13/2016	07/01/2031
3138WH-QN-5	FNMA POOL AS7660			4	1	2,831,095	94.7422	2,858,794	3,017,446	2,858,794	27,699				2.500	3.003	MON	6,286	56,577	03/23/2018	08/01/2046
3138WH-U2-6	FNMA POOL AS7800			4	1	750,367	97.6602	755,839	773,948	755,839	5,472				3.000	3.255	MON	1,935	9,674	07/05/2018	08/01/2046
3138WH-WZ-1	FNMA POOL AS7863			4	1	306,673	97.6602	308,909	316,310	308,909	2,236				3.000	3.256	MON	791	3,954	07/05/2018	09/01/2046
3138WH-XG-2	FNMA POOL AS7878			4	1	115,083	97.8156	107,337	109,734	107,337	(2,988)				3.000	2.639	MON	274	3,292	09/07/2016	09/01/2046
3138WH-XT-4	FNMA POOL AS7889			4	1	61,040	97.8479	56,878	58,129	56,878	(1,664)				3.000	2.629	MON	145	1,744	09/07/2016	09/01/2046
3138WH-ZE-5	FNMA POOL AS7940			4	1	49,307	102.5130	47,727	46,557	47,727	(1,382)				4.000	3.535	MON	155	1,862	04/27/2017	09/01/2046
3138WH-3T-7	FNMA POOL AS8009			4	1	444,417	97.9257	422,280	431,225	422,280	(8,397)				2.500	2.069	MON	898	10,381	06/04/2018	10/01/2031
3138WH-3V-2	FNMA POOL AS8011			4	1	3,973,788	97.9258	4,027,935	4,113,253	4,027,935	54,147				2.500	3.047	MON	8,569	17,139	09/28/2018	09/01/2031
3138WH-6K-3	FNMA POOL AS8073			4	1	461,545	94.7423	466,061	491,925	466,061	4,516				2.500	3.005	MON	1,025	9,224	03/23/2018	10/01/2046
3138WJ-C7-1	FNMA POOL AS8193			4	1	562,906	97.9258	532,735	544,019	532,735	(11,602)				2.500	2.011	MON	1,133	13,515	05/22/2018	10/01/2031
3138WJ-C9-7	FNMA POOL AS8195			4	1	3,671	98.0248	3,722	3,797	3,722	51				2.500	3.025	MON	8	47	05/22/2018	10/01/2031
3138WJ-DN-5	FNMA POOL AS8208			4	1	709,646	97.9258	671,487	685,710	671,487	(14,793)				2.500	2.009	MON	1,429	17,020	05/22/2018	10/01/2031
3138WJ-EN-4	FNMA POOL AS8240			4	1	432,617	97.9256	411,935	420,661	411,935	(8,152)				2.500	2.099	MON	876	10,066	06/04/2018	11/01/2031
3138WJ-EP-9	FNMA POOL AS8241			4	1	364,469	97.9259	345,409	352,725	345,409	(7,649)				2.500	2.030	MON	735	8,809	05/22/2018	11/01/2031
3138WJ-ET-1	FNMA POOL AS8245			4	1	289,934	97.9883	274,618	280,256	274,618	(6,054)				2.500	2.014	MON	584	7,006	10/18/2016	11/01/2031
3138WJ-EZ-7	FNMA POOL AS8251			4	1	328,160	95.7775	330,302	344,864	330,302	2,142				2.000	2.752	MON	575	4,598	03/26/2018	11/01/2031
3138WJ-FK-9	FNMA POOL AS8269			4	1	1,912,750	97.6602	1,978,327	2,025,725	1,978,327	65,576				3.000	3.480	MON	4,744		12/10/2018	11/01/2046
3138WJ-FS-2	FNMA POOL AS8276			4	1	683,794	97.6601	695,393	712,054	695,393	11,599				3.000	3.334	MON	1,780	8,901	06/11/2018	11/01/2046
3138WJ-F9-4	FNMA POOL AS8291			4	1	20,918	95.7784	21,054	21,982	21,054	137				2.000	2.752	MON	37	293	03/26/2018	11/01/2031
3138WJ-GV-4	FNMA POOL AS8311			4	1	627,513	97.6603	638,157	653,446	638,157	10,644				3.000	3.333	MON	1,634	8,168	06/11/2018	11/01/2046
3138WJ-G4-4	FNMA POOL AS8318			4	1	926,781	97.6601	905,166	926,853	905,166	(22,628)				3.000	3.004	MON	2,317	27,806	11/16/2017	11/01/2046
3138WJ-H2-7	FNMA POOL AS8348			4	1	119,499	99.0350	116,795	117,933	116,795	(3,063)				3.000	2.851	MON	295	3,538	12/01/2016	11/01/2036
3138WJ-H3-5	FNMA POOL AS8349			4	1	49,227	99.0037	48,098	48,582	48,098	(1,262)				3.000	2.851	MON	121	1,457	12/01/2016	11/01/2036
3138WJ-JR-0	FNMA POOL AS8371			4	1	484,739	100.5351	470,285	467,782	470,285	(14,783)				3.500	3.220	MON	1,364	16,372	04/28/2017	11/01/2046
3138WJ-JU-3	FNMA POOL AS8374			4	1	712,052	102.6992	671,084	653,446	671,084	(20,829)				4.000	3.316	MON	2,178	26,138	11/01/2016	11/01/2046
3138WJ-JV-1	FNMA POOL AS8375			4	1	1,227,144	102.6054	1,157,143	1,127,760	1,157,143	(35,066)				4.000	3.327	MON	3,759	45,110	11/01/2016	11/01/2046
3138WJ-JW-9	FNMA POOL AS8376			4	1	54,085	102.5131	52,294	51,012	52,294	(1,530)				4.000	3.528	MON	170	2,041	04/28/2017	11/01/2046
3138WJ-JX-7	FNMA POOL AS8377			4	1	81,878	102.5117	80,485	78,513	80,485	(2,355)				4.000	3.664	MON	262	3,141	03/15/2017	11/01/2046
3138WJ-KA-5	FNMA POOL AS8388			4	1	1,739,376	97.8633	1,774,508	1,813,252	1,774,508	35,132				2.500	3.159	MON	3,778	7,555	10/04/2018	11/01/2031
3138WJ-KT-4	FNMA POOL AS8405			4	1	184,394	95.7774	187,103	195,352	187,103	2,709				2.000	2.898	MON	326	1,302	07/23/2018	11/01/2031
3138WJ-K5-6	FNMA POOL AS8415			4	1	48,841	97.6299	50,296	51,517	50,296	1,455				3.000	3.445	MON	129	129	10/12/2018	11/01/2046
3138WJ-M9-6	FNMA POOL AS8483			4	1	885,316	97.6289	900,768	922,645	900,768	15,452				3.000	3.341	MON	2,307	10,953	10/12/2018	12/01/2046
3138WJ-NC-8	FNMA POOL AS8486			4	1	1,250,489	97.7539	1,222,688	1,250,782	1,222,688	(33,468)				3.000	3.005	MON	3,127	37,523	12/07/2016	12/01/2046
3138WJ-NK-0	FNMA POOL AS8493			4	1	416,995	100.3477	405,473	404,068	405,473	(12,454)				3.500	3.253	MON	1,179	14,142	04/28/2017	12/01/2046
3138WJ-QF-8	FNMA POOL AS8553			4	1	140,822	99.0352	139,398	140,756	139,398	(3,700)				3.000	2.991	MON	352	4,223	12/15/2016	12/01/2036
3138WJ-Q9-2	FNMA POOL AS8579			4	1	383,558	97.6603	390,064	399,409	390,064	6,506				3.000	3.334	MON	999	4,993	06/11/2018	12/01/2046
3138WJ-RK-6	FNMA POOL AS8589			4	1	199,399	97.8164	195,045	199,399	195,045	(5,367)				3.000	3.003	MON	498	5,982	12/07/2016	01/01/2047
3138WJ-TG-3	FNMA POOL AS8650			4	1	1,073,306	97.6289	1,091,162	1,117,663	1,091,162	17,856				3.000	3.333	MON	2,794	13,971	06/11/2018	01/01/2047
3138WJ-TK-4	FNMA POOL AS8653			4	1	567,234	100.5038	548,165	545,417	548,165	(17,236)				3.500	3.192	MON	1,591	19,090	05/17/2017	01/01/2047
3138WJ-UC-0	FNMA POOL AS8678			4	1	460,461	97.8319	445,449	455,321	445,449	(9,551)				2.500	2.325	MON	949	11,383	06/14/2017	01/01/2032
3138WJ-XN-3	FNMA POOL AS8784			4	1	566,455	97.6290	576,295	590,291	576,295	9,840				3.000	3.338	MON	1,476	7,045	10/12/2018	02/01/2047
3138WJ-XW-3	FNMA POOL AS8792			4	1	310,674	97.7538	305,558	312,579	305,558	(8,315)				3.000	3.051	MON	781	9,377	02/06/2017	02/01/2047
3138WJ-2T-4	FNMA POOL AS8885			4	1	213,603	101.3985	212,441	209,511	212,441	(1,162)				3.500	3.186	MON	611	4,277	04/11/2018	02/01/2032
3138WJ-4K-1	FNMA POOL AS8925			4	1	401,899	97.7228	397,215	406,471	397,215	(10,559)				3.000	3.091	MON	1,016	12,194	03/06/2017	03/01/2047
3138WJ-4W-5	FNMA POOL AS8936			4	1	324,434	97.6913	320,791	328,372	320,791	(8,325)				3.000	3.097	MON	821	9,851	03/06/2017	03/01/2047
3138WJ-5W-4	FNMA POOL AS8960			4	1	5,008,035	102.4805	5,007,080	4,885,887	5,007,080	(954)				4.000	3.801	MON	16,286	81,431	07/11/2018	03/01/2047
3138WK-ET-8	FNMA POOL AS9145			4	1	87,362	100.6608	84,547	83,992	84,547	(2,169)				3.500	3.190	MON	245	2,940	06/02/2015	09/01/2044
3138WK-K6-1	FNMA POOL AS9316			4	1	149,072	97.8630	146,545	149,745	146,545	(3,352)				2.500	2.553	MON	312	3,744	03/08/2017	03/01/2032
3138WK-K7-9	FNMA POOL AS9317			4	1	121,796	97.8633	119,769	122,384	119,769	(2,701)				2.500	2.558	MON	255	3,060	03/08/2017	03/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138WK-K8-7	FNMA POOL AS9318			4	1	229,721	97.8636	225,925	230,857	225,925	(5,023)				2.500	2.559	MON	481	5,771	03/08/2017	03/01/2032
3138WK-K9-5	FNMA POOL AS9319			4	1	242,342	97.8323	238,383	243,665	238,383	(5,340)				2.500	2.566	MON	508	6,092	03/08/2017	03/01/2032
3138WK-LB-9	FNMA POOL AS9321			4	1	193,076	97.9258	189,935	193,958	189,935	(4,166)				2.500	2.554	MON	404	4,818	05/22/2018	03/01/2032
3138WK-P7-4	FNMA POOL AS9445			4	1	26,916	97.6929	27,736	28,391	27,736	820				3.000	3.438	MON	71	71	10/12/2018	04/01/2047
3138WK-P9-0	FNMA POOL AS9447			4	1	483,530	97.6290	497,935	510,028	497,935	14,404				3.000	3.438	MON	1,275	1,275	10/12/2018	04/01/2047
3138WK-QA-6	FNMA POOL AS9448			4	1	708,625	97.6289	713,564	730,894	713,564	4,939				3.000	3.252	MON	1,827	9,136	07/05/2018	04/01/2047
3138WK-W6-8	FNMA POOL AS9668			4	1	698,533	102.1055	677,412	663,443	677,412	(16,897)				4.000	3.586	MON	2,211	26,538	10/05/2017	05/01/2047
3138WK-XE-0	FNMA POOL AS9676			4	1	189,996	102.4336	190,716	186,185	190,716	720				4.000	3.838	MON	621	2,482	07/11/2018	05/01/2047
3138WK-2U-8	FNMA POOL AS9786			4	1	1,569,749	102.4492	1,568,672	1,531,170	1,568,672	(1,077)				4.000	3.800	MON	5,104	25,520	07/05/2018	06/01/2047
3138WL-AW-3	FNMA POOL AS9920			4	1	117,221	102.4497	113,044	110,341	113,044	(3,483)				4.000	3.518	MON	368	4,414	06/22/2017	07/01/2047
3138WL-A6-0	FNMA POOL AS9928			4	1	1,305,300	104.2812	1,305,495	1,251,899	1,305,495	196				4.500	4.153	MON	4,695	18,778	08/07/2018	07/01/2047
3138WL-BA-0	FNMA POOL AS9932			4	1	961,504	99.7538	937,280	939,593	937,280	(27,197)				3.500	3.326	MON	2,740	32,886	06/28/2017	07/01/2047
3138WL-CY-7	FNMA POOL AS9986			4	1	1,134,142	104.2344	1,133,802	1,087,743	1,133,802	(340)				4.500	4.153	MON	4,079	16,316	08/07/2018	07/01/2047
3138WM-KE-0	FNMA POOL AT0292			4	1	171,215	98.2538	176,513	179,650	176,513	(4,863)				3.000	3.382	MON	449	5,389	09/03/2013	03/01/2043
3138WM-KY-6	FNMA POOL AT0310			4	1	16,112	100.6579	15,758	15,655	15,758	(404)				3.500	3.246	MON	46	548	07/06/2017	03/01/2043
3138WM-P4-7	FNMA POOL AT0442			4	1	21,687	98.2553	22,358	22,755	22,358	(616)				3.000	3.384	MON	57	683	09/03/2013	03/01/2043
3138WM-WQ-0	FNMA POOL AT0654			4	1	139,413	98.2543	141,890	144,411	141,890	(3,909)				3.000	3.280	MON	361	4,332	07/09/2013	04/01/2043
3138WN-BL-2	FNMA POOL AT0942			4	1	65,476	98.1282	63,223	64,429	63,223	(1,593)				3.000	2.871	MON	161	1,933	05/07/2015	04/01/2043
3138WN-SM-7	FNMA POOL AT1751			4	1	126,567	98.2533	128,815	131,105	128,815	(3,549)				3.000	3.279	MON	328	3,933	07/09/2013	04/01/2043
3138WP-GT-5	FNMA POOL AT2009			4	1	200,202	98.2543	206,398	210,065	206,398	(5,687)				3.000	3.383	MON	525	6,302	09/03/2013	04/01/2043
3138WP-HP-2	FNMA POOL AT2037			4	1	88,381	98.1287	83,586	85,180	83,586	(2,080)				3.000	2.591	MON	213	2,555	04/04/2013	04/01/2043
3138WP-HS-6	FNMA POOL AT2040			4	1	262,472	98.1290	247,710	252,433	247,710	(6,163)				3.000	2.533	MON	631	7,573	04/04/2013	04/01/2043
3138WP-HV-9	FNMA POOL AT2043			4	1	126,651	98.1290	119,478	121,756	119,478	(2,973)				3.000	2.684	MON	304	3,653	04/04/2013	04/01/2043
3138WQ-AV-4	FNMA POOL AT2719			4	1	658,972	98.2227	630,128	641,530	630,128	(16,464)				3.000	2.691	MON	1,604	19,246	05/15/2013	05/01/2043
3138WQ-K9-2	FNMA POOL AT3019			4	1	17,633	100.6596	17,245	17,132	17,245	(448)				3.500	3.247	MON	50	600	07/06/2017	04/01/2043
3138WQ-PF-3	FNMA POOL AT3121			4	1	37,120	100.3678	36,293	36,160	36,293	(648)				3.000	2.457	MON	90	1,085	10/31/2017	04/01/2028
3138WQ-Q3-9	FNMA POOL AT3173			4	1	88,613	98.2544	91,356	92,979	91,356	(2,517)				3.000	3.382	MON	232	2,789	09/03/2013	05/01/2043
3138WQ-Q9-6	FNMA POOL AT3179			4	1	1,679,186	98.1289	1,683,610	1,715,712	1,683,610	4,423				3.000	3.195	MON	4,289	38,604	03/23/2018	05/01/2043
3138WR-JW-1	FNMA POOL AT3876			4	1	93,133	100.6288	90,263	89,699	90,263	(1,854)				3.500	3.196	MON	262	3,139	12/23/2014	05/01/2043
3138WR-NS-5	FNMA POOL AT4000			4	1	192,449	98.2539	198,404	201,930	198,404	(5,466)				3.000	3.381	MON	505	6,058	09/03/2013	05/01/2043
3138WR-S4-3	FNMA POOL AT4138			4	1	617,550	100.7539	595,947	591,488	595,947	(18,877)				3.500	3.166	MON	1,725	20,702	05/28/2013	05/01/2043
3138WS-QP-6	FNMA POOL AT4961			4	1	15,143	100.6627	14,583	14,487	14,583	(376)				3.500	3.128	MON	42	507	02/01/2016	05/01/2043
3138WS-XF-0	FNMA POOL AT5177			4	1	15,301	98.1304	15,799	16,100	15,799	(393)				3.000	3.408	MON	40	483	01/08/2014	05/01/2043
3138WT-R6-5	FNMA POOL AT5908			4	1	504,420	102.9493	501,017	486,664	501,017	(13,916)				4.000	3.716	MON	1,622	19,467	07/10/2013	06/01/2043
3138WT-V3-7	FNMA POOL AT6033			4	1	47,670	100.3682	46,607	46,436	46,607	(833)				3.000	2.461	MON	116	1,393	10/31/2017	05/01/2028
3138WT-ZJ-8	FNMA POOL AT6144			4	1	100,503	103.1055	99,770	96,765	99,770	(2,782)				4.000	3.426	MON	323	3,871	12/16/2013	05/01/2042
3138WU-BU-6	FNMA POOL AT6350			4	1	19,493	100.6285	18,892	18,774	18,892	(388)				3.500	3.194	MON	55	657	12/23/2014	06/01/2043
3138WU-MH-3	FNMA POOL AT6659			4	1	552,348	100.6913	527,094	523,475	527,094	(16,297)				3.500	3.080	MON	1,527	18,322	05/24/2013	05/01/2043
3138WU-3E-1	FNMA POOL AT7096			4	1	293,792	100.6913	281,401	279,469	281,401	(7,871)				3.500	3.076	MON	815	9,781	04/27/2016	05/01/2043
3138WV-CD-1	FNMA POOL AT7267			4	1	31,314	100.6297	30,682	30,490	30,682	(978)				3.500	3.290	MON	89	1,067	07/28/2014	09/01/2043
3138WV-EF-4	FNMA POOL AT7333			4	1	30,748	100.6292	30,068	29,880	30,068	(958)				3.500	3.273	MON	87	1,046	08/22/2014	08/01/2043
3138WV-H4-6	FNMA POOL AT7450			4	1	21,365	98.2507	21,849	22,238	21,849	(602)				3.000	3.311	MON	56	667	06/25/2013	05/01/2043
3138WV-H8-7	FNMA POOL AT7454			4	1	28,780	100.6277	27,893	27,719	27,893	(573)				3.500	3.199	MON	81	970	12/23/2014	07/01/2043
3138WV-N4-9	FNMA POOL AT7610			4	1	31,576	98.2535	32,291	32,865	32,291	(890)				3.000	3.316	MON	82	986	06/25/2013	06/01/2043
3138WV-PE-5	FNMA POOL AT7620			4	1	1,622,603	98.1289	1,626,877	1,657,898	1,626,877	4,274				3.000	3.194	MON	4,145	37,303	03/23/2018	06/01/2043
3138WV-Q6-1	FNMA POOL AT7676			4	1	85,939	98.2225	84,490	86,019	84,490	(2,208)				3.000	3.008	MON	215	2,581	06/10/2013	06/01/2043
3138WW-KV-0	FNMA POOL AT8407			4	1	21,616	98.2532	22,105	22,498	22,105	(609)				3.000	3.316	MON	56	675	06/25/2013	06/01/2043
3138WX-WH-6	FNMA POOL AT9647			4	1	16,884	98.2530	17,266	17,573	17,266	(476)				3.000	3.315	MON	44	527	06/25/2013	07/01/2043
3138WX-W5-2	FNMA POOL AT9667			4	1	303,012	100.6603	293,325	291,401	293,325	(7,524)				3.500	3.158	MON	850	10,199	06/06/2017	07/01/2043
3138WZ-TZ-5	FNMA POOL AU0567			4	1	159,931	100.6291	153,091	152,134	153,091	(4,380)				3.500	2.837	MON	444	5,325	04/27/2016	08/01/2043
3138X0-A4-0	FNMA POOL AU0926			4	1	760,523	100.6601	736,819	731,987	736,819	(18,900)				3.500	3.182	MON	2,135	25,620	12/01/2015	07/01/2043
3138X0-BZ-0	FNMA POOL AU0955			4	1	615,627	100.6290	596,255	592,528	596,255	(15,484)				3.500	3.181	MON	1,728	20,739	12/01/2015	08/01/2043
3138X0-Y2-8	FNMA POOL AU1628			4	1	48,881	98.1277	46,698	47,589	46,698	(1,162)				3.000	2.780	MON	119	1,428	02/09/2016	07/01/2043
3138X0-Y9-3	FNMA POOL AU1635			4	1	123,128	100.6283	119,482	118,736	119,482	(3,103)				3.500	3.197	MON	346	4,156	12/02/2015	07/01/2043
3138X0-ZA-9	FNMA POOL AU1636			4	1	1,314,492	100.6289	1,274,708	1,266,741	1,274,708	(33,104)				3.500	3.191	MON	3,695	44,336	12/02/2015	07/01/2043
3138X0-ZQ-4	FNMA POOL AU1650			4	1	1,391,991	100.6290	1,349,862	1,341,425	1,349,862	(35,055)				3.500	3.191	MON	3,912	46,950	12/02/2015	07/01/2043
3138X0-6F-0	FNMA POOL AU1769			4	1	148,475	100.6294	148,533	147,604	148,533	58				3.500	3.450	MON	431	3,875	03/23/2018	08/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3138X2-LN-2	FNMA POOL AU3032			4	1	30,449	100.6286	29,775	29,589	29,775	(949)				3.500	3.274	MON	86	1,036	08/22/2014	08/01/2043
3138X3-EU-2	FNMA POOL AU3746			4	1	559,243	100.6289	541,644	538,259	541,644	(14,066)				3.500	3.182	MON	1,570	18,839	12/01/2015	08/01/2043
3138X3-XM-9	FNMA POOL AU4283			4	1	176,853	100.6289	169,289	168,231	169,289	(4,843)				3.500	3.079	MON	491	5,888	04/27/2016	09/01/2043
3138X3-6W-7	FNMA POOL AU4484			4	1	222,147	100.6290	214,865	213,522	214,865	(5,580)				3.500	3.167	MON	623	7,473	01/22/2016	07/01/2043
3138X4-V9-8	FNMA POOL AU5139			4	1	1,051,454	100.6289	1,014,932	1,008,589	1,014,932	(26,357)				3.500	3.153	MON	2,942	35,301	01/25/2016	08/01/2043
3138X5-AB-3	FNMA POOL AU5401			4	1	273,965	100.6291	273,382	271,673	273,382	(8,246)				3.500	3.440	MON	792	9,508	08/05/2013	08/01/2043
3138X5-WB-9	FNMA POOL AU6041			4	1	493,824	101.5859	475,222	467,803	475,222	(10,489)				3.500	2.217	MON	1,364	16,373	03/13/2014	09/01/2028
3138X6-GQ-2	FNMA POOL AU6506			4	1	136,057	101.5862	131,223	129,174	131,223	(2,795)				3.500	2.678	MON	377	4,521	07/14/2015	03/01/2029
3138X6-P5-8	FNMA POOL AU6743			4	1	874,442	102.7462	843,620	821,072	843,620	(21,553)				4.000	3.470	MON	2,737	32,843	11/30/2015	10/01/2043
3138X6-WZ-4	FNMA POOL AU6963			4	1	695,961	101.5859	670,141	659,679	670,141	(14,791)				3.500	2.492	MON	1,924	23,089	03/13/2014	10/01/2028
3138X8-XC-0	FNMA POOL AU8774			4	1	87,871	100.3674	86,332	86,016	86,332	(1,542)				3.000	2.570	MON	215	2,580	12/01/2017	10/01/2028
3138XC-QE-0	FNMA POOL AV0968			4	1	48,536	97.0903	47,950	49,387	47,950	(747)				2.000	2.278	MON	82	988	08/13/2014	12/01/2026
3138XD-DB-3	FNMA POOL AV1897			4	1	2,411,754	101.5859	2,299,966	2,264,060	2,299,966	(46,519)				3.500	2.409	MON	6,604	79,242	06/28/2016	12/01/2028
3138XD-SP-6	FNMA POOL AV2325			4	1	6,568,144	101.5859	6,263,703	6,165,915	6,263,703	(126,690)				3.500	2.407	MON	17,984	215,807	06/28/2016	12/01/2028
3138XD-TL-4	FNMA POOL AV2354			4	1	459,876	100.5351	439,797	437,456	439,797	(12,936)				3.500	3.087	MON	1,276	15,311	04/27/2016	01/01/2044
3138XH-AW-1	FNMA POOL AV5420			4	1	95,973	105.9848	92,654	87,422	92,654	(2,548)				5.000	4.142	MON	364	4,371	07/13/2017	01/01/2044
3138XJ-JX-6	FNMA POOL AV6577			4	1	69,963	102.8864	66,834	64,959	66,834	(1,888)				4.000	3.397	MON	217	2,598	03/17/2015	03/01/2044
3138XL-V6-6	FNMA POOL AV8736			4	1	175,518	105.9845	169,448	159,880	169,448	(4,659)				5.000	4.147	MON	666	7,994	07/13/2017	03/01/2044
3138XM-KP-4	FNMA POOL AV9301			4	1	110,364	101.5862	106,443	104,781	106,443	(2,153)				3.500	2.671	MON	306	3,667	07/14/2015	02/01/2029
3138XP-JB-0	FNMA POOL AW0257			4	1	249,354	104.5781	246,773	235,970	246,773	(2,581)				4.500	3.998	MON	885	7,964	03/23/2018	03/01/2044
3138XQ-BF-7	FNMA POOL AW0937			4	1	290,811	100.3047	282,409	281,551	282,409	(5,224)				3.000	2.522	MON	704	8,447	07/31/2014	04/01/2029
3138XQ-L5-8	FNMA POOL AW1247			4	1	232,692	100.3984	226,043	225,146	226,043	(4,072)				3.000	2.515	MON	563	6,754	07/31/2014	05/01/2029
3138XQ-NE-7	FNMA POOL AW1288			4	1	74,629	101.5849	71,977	70,854	71,977	(1,555)				3.500	2.690	MON	207	2,480	07/14/2015	06/01/2029
3138XQ-N4-9	FNMA POOL AW1310			4	1	205,792	100.4725	201,783	200,834	201,783	(6,253)				3.500	3.314	MON	586	7,029	07/24/2014	07/01/2044
3138XS-MH-7	FNMA POOL AW3059			4	1	538,343	102.9492	535,802	520,453	535,802	(2,541)				4.000	3.698	MON	1,735	12,144	05/29/2018	04/01/2044
3138XS-MN-4	FNMA POOL AW3064			4	1	270,701	100.4608	263,129	261,922	263,129	(4,573)				3.000	2.512	MON	655	7,858	07/31/2014	04/01/2029
3138XS-PZ-4	FNMA POOL AW3139			4	1	8,697	102.6049	8,311	8,100	8,311	(213)				4.000	3.294	MON	27	324	05/11/2016	05/01/2039
3138XW-DK-1	FNMA POOL AW6405			4	1	26,578	100.5647	26,180	26,033	26,180	(831)				3.500	3.344	MON	76	911	07/31/2014	06/01/2044
3138XW-ZU-5	FNMA POOL AW7054			4	1	38,249	102.3861	37,159	36,293	37,159	(1,021)				4.000	3.544	MON	121	1,452	10/31/2017	07/01/2044
3138XW-ZV-3	FNMA POOL AW7055			4	1	82,332	102.9500	78,939	76,677	78,939	(2,228)				4.000	3.424	MON	256	3,067	05/28/2015	07/01/2044
3138XW-2P-2	FNMA POOL AW7081			4	1	11,401	102.3849	11,076	10,818	11,076	(304)				4.000	3.543	MON	36	433	10/31/2017	07/01/2044
3138XX-G2-6	FNMA POOL AW7416			4	1	317,613	100.8165	307,221	304,733	307,221	(8,011)				3.500	3.148	MON	889	10,666	12/23/2014	01/01/2042
3138XX-ZJ-8	FNMA POOL AW7944			4	1	63,404	100.4413	61,228	60,959	61,228	(1,612)				3.500	3.190	MON	178	2,134	06/02/2015	08/01/2044
3138XY-BY-9	FNMA POOL AW8154			4	1	76,187	100.8161	74,617	74,013	74,617	(1,842)				3.500	3.235	MON	216	2,590	03/21/2017	01/01/2042
3138XY-CR-3	FNMA POOL AW8179			4	1	98,020	100.4405	94,616	94,201	94,616	(2,830)				3.500	3.193	MON	275	3,297	12/23/2014	09/01/2044
3138Y2-PF-4	FNMA POOL AX1321			4	1	340,283	101.5860	324,486	319,420	324,486	(7,461)				3.500	2.569	MON	932	11,180	01/09/2015	09/01/2029
3138Y2-TW-3	FNMA POOL AX1464			4	1	13,322	98.0328	12,907	13,166	12,907	(342)				3.000	2.912	MON	33	395	05/13/2015	12/01/2044
3138Y3-2E-0	FNMA POOL AX2572			4	1	1,401,176	102.3554	1,394,683	1,362,588	1,394,683	(6,494)				4.000	3.759	MON	4,542	40,878	03/23/2018	11/01/2044
3138Y4-BK-4	FNMA POOL AX2741			4	1	60,813	101.5870	58,058	57,151	58,058	(1,335)				3.500	2.591	MON	167	2,000	01/09/2015	10/01/2029
3138Y4-PH-6	FNMA POOL AX3123			4	1	26,521	102.3843	25,765	25,165	25,765	(708)				4.000	3.546	MON	84	1,007	10/31/2017	10/01/2044
3138Y4-TK-5	FNMA POOL AX3253			4	1	252,106	101.5352	240,875	237,233	240,875	(5,866)				3.500	2.690	MON	692	8,303	05/02/2016	09/01/2032
3138Y4-UY-3	FNMA POOL AX3298			4	1	30,710	100.3191	29,548	29,454	29,548	(560)				3.000	2.394	MON	74	884	08/20/2015	08/01/2030
3138Y5-DL-7	FNMA POOL AX3706			4	1	112,367	102.7930	107,761	104,833	107,761	(2,719)				4.000	3.404	MON	349	4,193	04/22/2015	09/01/2042
3138Y5-D8-6	FNMA POOL AX3726			4	1	3,040,010	103.3555	3,026,968	2,928,696	3,026,968	(13,042)				4.000	3.414	MON	9,762	87,861	03/23/2018	05/01/2032
3138Y5-XR-2	FNMA POOL AX4287			4	1	16,620	98.0335	16,102	16,425	16,102	(427)				3.000	2.912	MON	41	493	05/13/2015	01/01/2045
3138Y7-TC-6	FNMA POOL AX5946			4	1	21,606	102.6672	20,786	20,246	20,786	(465)				4.000	3.483	MON	67	810	12/18/2014	10/01/2044
3138Y7-XZ-0	FNMA POOL AX6095			4	1	336,199	100.6289	318,248	316,259	318,248	(10,093)				3.500	3.006	MON	922	11,069	05/11/2016	10/01/2044
3138Y7-5R-9	FNMA POOL AX6255			4	1	35,138	103.0745	33,492	32,493	33,492	(990)				4.000	3.374	MON	108	1,299	03/12/2015	12/01/2044
3138Y8-PW-4	FNMA POOL AX6736			4	1	19,694	97.9756	19,069	19,463	19,069	(512)				3.000	2.913	MON	49	584	05/13/2015	04/01/2045
3138YB-X6-5	FNMA POOL AX9700			4	1	42,006	100.3197	40,483	40,354	40,483	(768)				3.000	2.418	MON	101	1,211	08/11/2015	07/01/2030
3138YD-KM-0	FNMA POOL AY0299			4	1	36,757	103.0744	35,035	33,990	35,035	(1,036)				4.000	3.371	MON	113	1,360	03/12/2015	12/01/2044
3138YD-P5-2	FNMA POOL AY0443			4	1	31,113	100.3336	30,073	29,973	30,073	(811)				3.500	3.208	MON	87	1,049	09/08/2015	01/01/2045
3138YD-Z2-8	FNMA POOL AY0760			4	1	108,127	100.3168	104,495	104,165	104,495	(2,755)				3.500	3.208	MON	304	3,646	09/08/2015	03/01/2045
3138YD-4N-6	FNMA POOL AY0828			4	1	105,530	98.1446	102,356	104,291	102,356	(2,204)				2.500	2.321	MON	217	2,607	07/23/2015	05/01/2030
3138YF-CC-6	FNMA POOL AY1866			4	1	67,600	103.0747	64,433	62,511	64,433	(1,914)				4.000	3.382	MON	208	2,500	03/12/2015	02/01/2045
3138YF-QY-3	FNMA POOL AY2270			4	1	38,708	100.5329	36,788	36,593	36,788	(1,156)				3.500	3.064	MON	107	1,281	04/02/2015	01/01/2045
3138YF-7F-5	FNMA POOL AY2693			4	1	131,450	103.0740	125,673	121,925	125,673	(3,734)				4.000	3.406	MON	406	4,877	03/17/2015	02/01/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138YG-WZ-1	FNMA POOL AY3363			4	1	917,200	97.8789	888,444	907,697	888,444	(22,161)				3.000	2.923	MON	2,269	27,231	05/06/2015	04/01/2045
3138YG-XL-1	FNMA POOL AY3382			4	1	603,506	97.8788	583,953	596,608	583,953	(15,125)				3.000	2.915	MON	1,492	17,898	05/06/2015	04/01/2045
3138YG-YN-6	FNMA POOL AY3416			4	1	218,935	98.3010	212,739	216,416	212,739	(4,202)				2.500	2.323	MON	451	5,410	07/23/2015	04/01/2030
3138YJ-R5-7	FNMA POOL AY5007			4	1	71,142	102.3717	69,104	67,503	69,104	(1,913)				4.000	3.552	MON	225	2,700	10/31/2017	03/01/2045
3138YJ-YL-4	FNMA POOL AY5214			4	1	76,194	100.2847	73,612	73,403	73,612	(1,964)				3.500	3.210	MON	214	2,569	09/08/2015	05/01/2045
3138YK-CT-8	FNMA POOL AY5481			4	1	34,442	100.5037	32,724	32,560	32,724	(1,039)				3.500	3.066	MON	95	1,140	04/02/2015	03/01/2045
3138YL-FS-5	FNMA POOL AY6476			4	1	112,784	100.5346	107,190	106,620	107,190	(3,369)				3.500	3.063	MON	311	3,732	04/02/2015	03/01/2045
3138YL-H3-8	FNMA POOL AY6549			4	1	82,798	102.2933	79,399	77,619	79,399	(1,868)				4.000	3.470	MON	259	3,105	11/09/2016	06/01/2045
3138YM-NM-7	FNMA POOL AY7595			4	1	187,201	100.2849	178,795	178,287	178,795	(4,771)				3.500	3.120	MON	520	6,240	10/02/2015	04/01/2045
3138YM-4Y-2	FNMA POOL AY8038			4	1	23,221	100.2861	22,435	22,371	22,435	(606)				3.500	3.211	MON	65	783	09/08/2015	04/01/2045
3138YN-AY-3	FNMA POOL AY8122			4	1	346,451	100.1953	330,917	330,272	330,917	(6,128)				3.000	2.274	MON	826	9,908	05/02/2016	06/01/2030
3138YN-C3-9	FNMA POOL AY8189			4	1	111,403	102.3707	108,211	105,705	108,211	(2,996)				4.000	3.554	MON	352	4,228	10/31/2017	04/01/2045
3138YN-DQ-7	FNMA POOL AY8210			4	1	622,501	97.8788	624,745	638,284	624,745	2,244				3.000	3.213	MON	1,596	14,361	03/23/2018	04/01/2045
3138YN-DY-0	FNMA POOL AY8218			4	1	88,655	102.9492	85,001	82,566	85,001	(2,412)				4.000	3.435	MON	275	3,303	05/28/2015	05/01/2045
3138YP-EQ-1	FNMA POOL AY9142			4	1	61,691	100.2844	59,600	59,431	59,600	(1,609)				3.500	3.210	MON	173	2,080	09/08/2015	05/01/2045
3138YP-M3-3	FNMA POOL AY9377			4	1	127,793	97.8794	123,653	126,332	123,653	(3,203)				3.000	2.915	MON	316	3,790	05/06/2015	04/01/2045
3138YR-3Y-2	FNMA POOL AZ0814			4	1	168,590	100.3318	169,348	168,788	169,348	758				3.500	3.516	MON	492	4,431	03/06/2018	07/01/2045
3138YS-HE-9	FNMA POOL AZ1128			4	1	48,744	100.3471	47,121	46,958	47,121	(1,212)				3.500	3.210	MON	137	1,643	09/08/2015	07/01/2045
3138YT-L5-1	FNMA POOL AZ2147			4	1	72,641	100.2858	70,180	69,980	70,180	(1,785)				3.500	3.210	MON	204	2,449	09/08/2015	07/01/2045
3138YT-MU-5	FNMA POOL AZ2170			4	1	55,199	98.1436	53,555	54,568	53,555	(1,145)				2.500	2.327	MON	114	1,364	07/23/2015	07/01/2030
3138YT-RT-3	FNMA POOL AZ2297			4	1	20,683	100.3360	20,009	19,942	20,009	(379)				3.000	2.466	MON	50	598	08/19/2015	07/01/2030
3138YU-WP-2	FNMA POOL AZ3353			4	1	56,583	102.7316	54,645	53,192	54,645	(1,563)				4.000	3.483	MON	177	2,128	06/27/2017	07/01/2045
3138YX-K9-5	FNMA POOL AZ5719			4	1	67,300	100.3206	65,095	64,887	65,095	(1,234)				3.000	2.473	MON	162	1,947	08/19/2015	09/01/2030
3138YX-UK-9	FNMA POOL AZ5985			4	1	92,143	97.9721	88,120	89,944	88,120	(2,365)				3.000	2.814	MON	225	2,698	03/08/2016	07/01/2045
3138YY-7D-9	FNMA POOL AZ7191			4	1	532,129	102.8867	515,588	501,122	515,588	(12,685)				4.000	3.507	MON	1,670	20,045	07/30/2015	05/01/2044
3140E0-EH-4	FNMA POOL AZ7335			4	1	799,551	102.2617	775,785	758,627	775,785	(20,032)				4.000	3.562	MON	2,529	30,345	08/09/2017	11/01/2045
3140E0-V3-6	FNMA POOL AZ7833			4	1	34,617	100.3193	33,307	33,201	33,307	(632)				3.000	2.394	MON	83	996	08/20/2015	08/01/2030
3140E1-RT-2	FNMA POOL AZ8597			4	1	16,430	100.3173	15,808	15,758	15,808	(300)				3.000	2.393	MON	39	473	08/20/2015	08/01/2030
3140E2-FT-3	FNMA POOL AZ9177			4	1	11,708	102.3404	11,369	11,109	11,369	(319)				4.000	3.558	MON	37	444	10/31/2017	09/01/2045
3140E2-HV-6	FNMA POOL AZ9243			4	1	56,909	103.0435	54,238	52,636	54,238	(1,637)				4.000	3.385	MON	175	2,105	10/02/2015	10/01/2045
3140E2-HW-4	FNMA POOL AZ9244			4	1	63,913	102.9172	60,998	59,269	60,998	(1,760)				4.000	3.405	MON	198	2,371	10/02/2015	10/01/2045
3140E4-2P-1	FNMA POOL BA0781			4	1	107,262	100.0388	103,115	103,075	103,115	(2,074)				3.000	2.416	MON	258	3,092	01/28/2016	11/01/2030
3140E7-FT-2	FNMA POOL BA2877			4	1	117,081	103.0435	111,898	108,593	111,898	(3,377)				4.000	3.406	MON	362	4,344	10/07/2015	10/01/2045
3140E7-FU-9	FNMA POOL BA2878			4	1	107,224	102.9184	102,621	99,711	102,621	(2,960)				4.000	3.426	MON	332	3,988	10/07/2015	10/01/2045
3140E7-FV-7	FNMA POOL BA2879			4	1	110,208	102.7928	105,670	102,799	105,670	(3,116)				4.000	3.450	MON	343	4,112	10/07/2015	10/01/2045
3140E7-GN-4	FNMA POOL BA2904			4	1	339,529	103.0429	325,700	316,082	325,700	(9,878)				4.000	3.436	MON	1,054	12,643	10/29/2015	11/01/2045
3140E7-GP-9	FNMA POOL BA2905			4	1	221,986	102.9179	213,213	207,168	213,213	(6,183)				4.000	3.454	MON	691	8,287	10/29/2015	11/01/2045
3140E7-HA-1	FNMA POOL BA2924			4	1	156,862	102.7935	151,275	147,164	151,275	(4,484)				4.000	3.495	MON	491	5,887	11/05/2015	12/01/2045
3140E9-HN-9	FNMA POOL BA4736			4	1	158,743	103.0425	153,421	148,891	153,421	(4,653)				4.000	3.495	MON	496	5,956	12/03/2015	12/01/2045
3140E9-HP-4	FNMA POOL BA4737			4	1	187,996	102.9180	181,920	176,762	181,920	(5,275)				4.000	3.515	MON	589	7,070	12/03/2015	12/01/2045
3140E9-JY-3	FNMA POOL BA4778			4	1	739,715	100.2226	718,026	716,431	718,026	(21,230)				3.500	3.248	MON	2,090	25,075	11/29/2016	01/01/2046
3140E9-J3-1	FNMA POOL BA4781			4	1	380,306	102.4494	364,398	355,686	364,398	(10,448)				4.000	3.471	MON	1,186	14,228	01/07/2016	01/01/2046
3140EA-V5-9	FNMA POOL BA6035			4	1	1,001,841	105.2969	984,852	935,310	984,852	(16,989)				5.000	4.398	MON	3,897	35,074	03/23/2018	02/01/2046
3140EU-FL-8	FNMA POOL BC0170			4	1	18,406	102.6249	17,828	17,372	17,828	(494)				4.000	3.520	MON	58	695	08/08/2017	01/01/2046
3140EU-5D-7	FNMA POOL BC0843			4	1	277,563	100.5664	262,580	261,101	262,580	(8,170)				3.500	3.023	MON	762	9,138	05/11/2016	04/01/2046
3140EU-7G-8	FNMA POOL BC0894			4	1	2,879,667	100.2852	2,736,515	2,728,734	2,736,515	(79,837)				3.500	3.082	MON	7,959	95,506	05/03/2016	05/01/2046
3140EV-AJ-6	FNMA POOL BC0908			4	1	22,321	102.5435	21,609	21,073	21,609	(619)				4.000	3.529	MON	70	843	08/08/2017	05/01/2046
3140EV-JE-8	FNMA POOL BC1160			4	1	956,915	103.7812	948,631	914,068	948,631	(8,284)				4.500	4.111	MON	3,428	30,850	03/23/2018	06/01/2046
3140EV-LC-9	FNMA POOL BC1222			4	1	44,313	102.8260	42,572	41,402	42,572	(1,281)				4.000	3.441	MON	138	1,656	08/09/2017	07/01/2046
3140EW-QC-2	FNMA POOL BC2250			4	1	607,086	94.9298	616,472	649,398	616,472	9,386				2.500	3.049	MON	586		12/10/2018	06/01/2046
3140EW-UP-8	FNMA POOL BC2389			4	1	400,178	102.1994	390,143	381,747	390,143	(9,544)				4.000	3.610	MON	1,272	15,270	10/24/2017	03/01/2046
3140EW-4N-2	FNMA POOL BC2628			4	1	40,488	97.9880	38,474	39,264	38,474	(820)				2.500	2.060	MON	82	971	05/22/2018	11/01/2031
3140EW-4P-7	FNMA POOL BC2629			4	1	38,006	97.9255	36,065	36,829	36,065	(813)				2.500	2.049	MON	77	921	10/26/2016	11/01/2031
3140EW-4R-3	FNMA POOL BC2631			4	1	75,932	97.8635	72,052	73,625	72,052	(1,625)				2.500	2.057	MON	153	1,841	10/26/2016	11/01/2031
3140EX-CP-6	FNMA POOL BC2777			4	1	683	98.0170	692	706	692	9				2.500	3.029	MON	1	9	05/22/2018	08/01/2031
3140EX-FD-0	FNMA POOL BC2863			4	1	2,800,689	97.9258	2,839,425	2,899,569	2,839,425	38,736				2.500	3.049	MON	6,041	12,082	10/02/2018	09/01/2031
3140F0-GY-4	FNMA POOL BC4714			4	1	243,173	97.6760	246,254	252,113	246,254	3,080				3.000	3.298	MON	630	3,070	09/18/2018	10/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140F0-3H-5	FNMA POOL BC5299			4	1	70,023	102.1998	67,087	65,643	67,087	(1,641)				4.000	3.479	MON	219	2,626	11/09/2016	03/01/2046
3140F0-3X-0	FNMA POOL BC5313			4	1	249,436	100.2228	249,690	249,135	249,690	253				3.500	3.496	MON	727	6,540	03/23/2018	03/01/2046
3140F2-AJ-9	FNMA POOL BC6308			4	1	249,479	94.9295	259,317	273,168	259,317	9,838				2.500	3.243	MON	569	569	10/18/2018	04/01/2046
3140F2-Q7-8	FNMA POOL BC6777			4	1	824,699	100.2226	805,087	803,299	805,087	(20,239)				3.500	3.297	MON	2,343	28,115	12/08/2016	05/01/2046
3140F3-DD-7	FNMA POOL BC7299			4	1	9,166	100.2488	8,864	8,842	8,864	(261)				3.500	3.217	MON	26	310	06/23/2017	11/01/2046
3140F5-AD-5	FNMA POOL BC9003			4	1	14,690,811	97.6602	14,914,521	15,271,858	14,914,521	223,709				3.000	3.321	MON	38,180	114,539	09/13/2018	11/01/2046
3140F5-AN-3	FNMA POOL BC9012			4	1	144,751	102.9496	139,018	135,035	139,018	(4,410)				4.000	3.432	MON	450	5,401	10/05/2017	11/01/2046
3140F5-BJ-1	FNMA POOL BC9040			4	1	115,864	95.7778	116,620	121,761	116,620	756				2.000	2.752	MON	203	1,623	03/26/2018	11/01/2031
3140F5-CV-3	FNMA POOL BC9083			4	1	354,552	97.6290	360,451	369,205	360,451	5,899				3.000	3.334	MON	923	4,615	06/11/2018	12/01/2046
3140F5-RK-1	FNMA POOL BC9489			4	1	682,683	100.1602	669,651	668,580	669,651	(17,681)				3.500	3.339	MON	1,950	23,400	03/01/2017	07/01/2046
3140F8-UF-2	FNMA POOL BD1481			4	1	67,935	102.9491	65,593	63,714	65,593	(2,061)				4.000	3.486	MON	212	2,549	12/05/2016	09/01/2046
3140F9-V9-3	FNMA POOL BD2439			4	1	209,392	102.9179	201,044	195,344	201,044	(6,501)				4.000	3.436	MON	651	7,814	10/05/2017	01/01/2047
3140F9-WB-7	FNMA POOL BD2441			4	1	462,304	100.4414	466,019	463,971	466,019	3,715				3.500	3.536	MON	1,353	8,120	05/10/2018	01/01/2047
3140F9-WG-6	FNMA POOL BD2446			4	1	55,753	97.6296	57,414	58,808	57,414	1,661				3.000	3.443	MON	147	147	10/12/2018	01/01/2047
3140FB-HK-9	FNMA POOL BD3833			4	1	6,498,250	100.1602	6,147,493	6,137,663	6,147,493	(158,476)				3.500	3.058	MON	17,902	214,818	08/23/2016	07/01/2046
3140FB-LP-3	FNMA POOL BD3933			4	1	21,322	102.9504	20,587	19,997	20,587	(647)				4.000	3.487	MON	67	800	12/05/2016	08/01/2046
3140FC-NN-4	FNMA POOL BD4896			4	1	722,568	102.1679	721,657	706,344	721,657	(911)				4.000	3.814	MON	2,354	16,481	04/16/2018	08/01/2046
3140FC-NS-3	FNMA POOL BD4900			4	1	31,539	102.9479	30,452	29,580	30,452	(957)				4.000	3.487	MON	99	1,183	12/05/2016	08/01/2046
3140FC-TD-0	FNMA POOL BD5047			4	1	7,376,778	97.6289	7,495,236	7,677,271	7,495,236	118,458				3.000	3.327	MON	19,193	95,966	06/12/2018	02/01/2047
3140FC-TF-5	FNMA POOL BD5049			4	1	222,711	97.7227	219,405	224,518	219,405	(5,832)				3.000	3.066	MON	561	6,735	02/02/2017	02/01/2047
3140FC-TM-0	FNMA POOL BD5055			4	1	37,918	97.8459	37,338	38,160	37,338	(1,081)				3.000	3.052	MON	95	1,145	02/02/2017	02/01/2047
3140FC-TN-8	FNMA POOL BD5056			4	1	59,571	97.8174	58,711	60,021	58,711	(1,615)				3.000	3.062	MON	150	1,800	02/02/2017	02/01/2047
3140FD-AP-1	FNMA POOL BD5413			4	1	75,290	97.6604	77,558	79,416	77,558	2,268				3.000	3.447	MON	199	199	10/12/2018	10/01/2046
3140FD-CS-3	FNMA POOL BD5480			4	1	106,957	100.1603	106,865	106,694	106,865	(92)				3.500	3.486	MON	311	2,801	03/23/2018	07/01/2046
3140FD-WD-4	FNMA POOL BD6043			4	1	2,774	102.8164	2,665	2,592	2,665	(80)				4.000	3.441	MON	9	103	08/09/2017	08/01/2046
3140FE-CL-6	FNMA POOL BD6374			4	1	431,251	100.1916	419,970	419,167	419,970	(12,526)				3.500	3.273	MON	1,223	14,671	12/12/2017	09/01/2046
3140FF-VU-2	FNMA POOL BD7826			4	1	19,472	102.9458	18,801	18,263	18,801	(591)				4.000	3.486	MON	61	731	12/05/2016	09/01/2046
3140FG-M3-0	FNMA POOL BD8477			4	1	28,562	100.2541	27,622	27,552	27,622	(815)				3.500	3.218	MON	80	964	06/23/2017	11/01/2046
3140FG-PR-4	FNMA POOL BD8531			4	1	69,241	100.3167	67,157	66,945	67,157	(2,001)				3.500	3.235	MON	195	2,343	06/29/2017	01/01/2047
3140FG-5Y-1	FNMA POOL BD8962			4	1	378,130	97.8164	358,814	366,824	358,814	(9,930)				3.000	2.772	MON	917	11,005	10/27/2016	11/01/2046
3140FG-5Z-8	FNMA POOL BD8963			4	1	254,835	97.7537	241,736	247,291	241,736	(6,617)				3.000	2.774	MON	618	7,419	10/27/2016	11/01/2046
3140FK-TD-2	FNMA POOL BE0547			4	1	5,102	100.2438	4,934	4,922	4,934	(146)				3.500	3.218	MON	14	172	06/23/2017	09/01/2046
3140FK-6L-9	FNMA POOL BE0874			4	1	528,500	102.1055	526,807	515,944	526,807	(1,693)				4.000	3.811	MON	1,720	15,478	03/23/2018	07/01/2047
3140FL-BM-9	FNMA POOL BE0943			4	1	135,473	100.5349	135,315	134,595	135,315	(158)				3.500	3.452	MON	393	3,533	03/23/2018	11/01/2046
3140FL-CB-2	FNMA POOL BE0965			4	1	2,053,104	102.1680	2,044,817	2,001,426	2,044,817	(8,287)				4.000	3.794	MON	6,671	60,043	03/23/2018	11/01/2046
3140FL-T6-5	FNMA POOL BE1472			4	1	502,356	97.6290	508,645	520,998	508,645	6,289				3.000	3.301	MON	1,303	6,513	06/14/2018	12/01/2046
3140FM-DA-1	FNMA POOL BE1896			4	1	110,308	98.9730	107,744	108,862	107,744	(2,828)				3.000	2.852	MON	272	3,266	12/01/2016	12/01/2036
3140FM-EE-2	FNMA POOL BE1932			4	1	14,083	100.2503	13,620	13,586	13,620	(402)				3.500	3.219	MON	40	475	06/23/2017	11/01/2046
3140FM-J7-2	FNMA POOL BE2085			4	1	155,740	104.4222	154,217	147,686	154,217	(1,523)				4.500	4.052	MON	554	4,984	03/23/2018	12/01/2046
3140FN-HG-2	FNMA POOL BE2930			4	1	278,754	100.4415	272,574	271,376	272,574	(8,491)				3.500	3.292	MON	792	9,498	12/14/2016	12/01/2046
3140FN-HN-7	FNMA POOL BE2936			4	1	1,379,720	100.5039	1,378,113	1,371,203	1,378,113	(1,607)				3.500	3.455	MON	3,999	35,994	03/23/2018	12/01/2046
3140FN-RJ-5	FNMA POOL BE3188			4	1	100,167	100.4411	98,591	98,158	98,591	(3,071)				3.500	3.345	MON	286	3,436	03/08/2017	02/01/2047
3140FN-RP-1	FNMA POOL BE3193			4	1	33,830	102.5748	32,588	31,770	32,588	(1,008)				4.000	3.495	MON	106	1,271	06/21/2017	02/01/2047
3140FP-DA-4	FNMA POOL BE3696			4	1	241,806	102.4496	233,122	227,548	233,122	(7,182)				4.000	3.515	MON	758	9,102	06/22/2017	06/01/2047
3140FP-JL-4	FNMA POOL BE3866			4	1	4,012,913	102.1055	3,995,488	3,913,098	3,995,488	(17,425)				4.000	3.797	MON	13,044	117,393	03/23/2018	01/01/2047
3140FP-U5-6	FNMA POOL BE4203			4	1	1,642,011	104.2812	1,626,415	1,559,643	1,626,415	(15,596)				4.500	4.041	MON	5,849	52,638	03/23/2018	01/01/2045
3140FP-YF-0	FNMA POOL BE4309			4	1	691,744	97.6289	700,460	717,472	700,460	8,716				3.000	3.300	MON	1,794	8,968	06/14/2018	01/01/2047
3140FP-4X-4	FNMA POOL BE4437			4	1	133,957	100.1601	133,842	133,628	133,842	(115)				3.500	3.486	MON	390	3,508	03/23/2018	10/01/2046
3140FQ-NW-3	FNMA POOL BE4904			4	1	252,691	103.6562	250,052	241,232	250,052	(2,638)				4.500	4.112	MON	905	8,142	03/23/2018	01/01/2047
3140FQ-N7-8	FNMA POOL BE4913			4	1	93,216	100.2225	90,521	90,320	90,521	(2,671)				3.500	3.255	MON	263	3,161	05/24/2017	01/01/2047
3140FQ-SB-4	FNMA POOL BE5013			4	1	42,499	102.7303	41,013	39,923	41,013	(1,166)				4.000	3.467	MON	133	1,597	05/17/2017	02/01/2045
3140FQ-TD-9	FNMA POOL BE5047			4	1	29,551	102.9202	29,358	28,525	29,358	(193)				4.000	3.709	MON	95	761	04/04/2018	11/01/2046
3140FQ-UE-5	FNMA POOL BE5080			4	1	1,448,454	100.3165	1,447,665	1,443,098	1,447,665	(789)				3.500	3.475	MON	4,209	37,881	03/23/2018	04/01/2046
3140FR-H5-7	FNMA POOL BE5651			4	1	143,883	97.6286	148,169	151,768	148,169	4,286				3.000	3.443	MON	379	379	10/12/2018	02/01/2047
3140FS-5T-6	FNMA POOL BE7157			4	1	386,382	100.3477	378,615	377,303	378,615	(11,511)				3.500	3.317	MON	1,100	13,206	02/16/2017	02/01/2047
3140FS-7K-3	FNMA POOL BE7197			4	1	1,947,657	104.1563	1,946,489	1,868,816	1,946,489	(1,168)				4.500	4.156	MON	7,008	42,048	06/01/2018	03/01/2047
3140FT-XU-0	FNMA POOL BE7890			4	1	43,075	100.5046	43,025	42,809	43,025	(50)				3.500	3.455	MON	125	1,124	03/23/2018	02/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140FT-YZ-8	FNMA POOL BE7927			4	1	154,457	97.6291	155,115	158,882	155,115	658				3.000	3.230	MON	397	3,575	03/23/2018	01/01/2047
3140FT-2R-1	FNMA POOL BE7983			4	1	4,730,858	102.5430	4,697,573	4,581,078	4,697,573	(33,284)				4.000	3.740	MON	15,270	137,432	03/23/2018	02/01/2047
3140FU-EB-0	FNMA POOL BE8229			4	1	167,144	97.7541	167,532	171,381	167,532	388				3.000	3.205	MON	428	3,856	03/23/2018	01/01/2047
3140FU-YQ-5	FNMA POOL BE8818			4	1	32,529	102.5418	31,265	30,490	31,265	(996)				4.000	3.482	MON	102	1,220	08/08/2017	07/01/2047
3140FV-VE-3	FNMA POOL BE9612			4	1	111,678	100.1919	111,704	111,490	111,704	26				3.500	3.493	MON	325	2,927	03/23/2018	06/01/2047
3140FX-DG-4	FNMA POOL BF0102			4	1	1,635,276	99.6914	1,587,564	1,592,479	1,587,564	(42,611)				3.500	3.340	MON	4,645	55,737	04/21/2017	06/01/2056
3140FX-D7-4	FNMA POOL BF0125			4	1	3,966,007	102.1680	3,839,253	3,757,785	3,839,253	(110,385)				4.000	3.655	MON	12,526	150,311	08/16/2017	07/01/2056
3140FX-ED-0	FNMA POOL BF0131			4	1	9,498,620	99.6914	9,252,205	9,280,845	9,252,205	(262,836)				3.500	3.360	MON	27,069	324,829	07/13/2017	08/01/2056
3140FX-EE-8	FNMA POOL BF0132			4	1	6,096,673	102.3867	5,911,801	5,773,992	5,911,801	(171,415)				4.000	3.651	MON	19,247	230,960	07/14/2017	07/01/2056
3140FX-ES-7	FNMA POOL BF0144			4	1	7,767,882	99.8789	7,558,654	7,567,818	7,558,654	(226,148)				3.500	3.342	MON	22,073	264,874	11/14/2017	10/01/2056
3140FX-E4-0	FNMA POOL BF0154			4	1	1,491,662	100.6289	1,445,265	1,436,233	1,445,265	(39,777)				3.500	3.200	MON	4,189	50,268	10/03/2017	11/01/2046
3140FX-FK-3	FNMA POOL BF0169			4	1	948,940	99.7539	964,846	967,226	964,846	15,906				3.500	3.637	MON	2,821	5,642	09/18/2018	01/01/2057
3140FX-FY-3	FNMA POOL BF0182			4	1	165,254	102.4491	159,836	156,015	159,836	(5,217)				4.000	3.631	MON	520	6,241	11/14/2017	01/01/2057
3140FX-F2-3	FNMA POOL BF0184			4	1	6,290,744	102.1680	6,072,725	5,943,864	6,072,725	(178,316)				4.000	3.640	MON	19,813	237,754	10/13/2017	02/01/2057
3140FX-GE-6	FNMA POOL BF0196			4	1	17,864,713	100.8164	17,821,901	17,677,580	17,821,901	(42,812)				3.500	3.397	MON	51,560	464,036	03/27/2018	02/01/2041
3140FX-GJ-5	FNMA POOL BF0200			4	1	3,676,553	100.0352	3,723,149	3,721,840	3,723,149	46,596				3.500	3.598	MON	10,855	65,132	05/15/2018	11/01/2051
3140FX-GK-2	FNMA POOL BF0201			4	1	6,458,867	102.2305	6,438,137	6,297,670	6,438,137	(20,730)				4.000	3.822	MON	20,992	159,100	06/15/2018	08/01/2051
3140FX-HZ-8	FNMA POOL BF0247			4	1	6,014,890	103.9688	6,077,139	5,845,159	6,077,139	62,249				4.500	4.291	MON	21,919	21,919	10/16/2018	06/01/2051
3140GN-E6-6	FNMA POOL BH0156			4	1	131,387	100.3169	131,357	130,942	131,357	(31)				3.500	3.478	MON	382	3,437	03/23/2018	03/01/2047
3140GN-FK-4	FNMA POOL BH0169			4	1	2,345,929	103.6562	2,320,741	2,238,882	2,320,741	(25,187)				4.500	4.112	MON	8,396	75,562	03/23/2018	04/01/2047
3140GN-NA-7	FNMA POOL BH0384			4	1	339,811	104.8126	335,807	320,388	335,807	(4,005)				4.500	4.008	MON	1,201	10,813	03/23/2018	03/01/2047
3140GP-AQ-1	FNMA POOL BH0914			4	1	71,877	101.4134	69,671	68,700	69,671	(1,938)				3.500	2.818	MON	200	2,404	11/06/2017	04/01/2032
3140GP-KS-6	FNMA POOL BH1204			4	1	892,341	102.5429	859,564	838,248	859,564	(29,601)				4.000	3.503	MON	2,794	33,530	06/26/2017	06/01/2047
3140GP-K3-1	FNMA POOL BH1213			4	1	856,074	104.1625	855,612	821,420	855,612	(462)				4.500	4.159	MON	3,080	18,482	06/01/2018	06/01/2047
3140GQ-RG-3	FNMA POOL BH2286			4	1	3,034,770	99.4700	3,021,049	3,037,145	3,021,049	(13,722)				2.889	2.898	MON	7,312	65,868	03/23/2018	08/01/2047
3140GT-TJ-9	FNMA POOL BH5052			4	1	2,137,477	102.1055	2,130,630	2,086,695	2,130,630	(6,847)				4.000	3.811	MON	6,956	62,601	03/23/2018	08/01/2047
3140GU-HE-0	FNMA POOL BH5628			4	1	81,323	100.1922	81,342	81,186	81,342	19				3.500	3.493	MON	237	2,131	03/23/2018	07/01/2047
3140GU-LV-7	FNMA POOL BH5739			1	1	555,386	104.2344	555,220	532,665	555,220	(166)				4.500	4.157	MON	1,997	7,990	08/07/2018	11/01/2047
3140GU-M6-1	FNMA POOL BH5780			4	1	43,227	101.3828	41,790	41,220	41,790	(1,188)				3.500	2.812	MON	120	1,443	11/08/2017	11/01/2032
3140GU-NB-9	FNMA POOL BH5785			4	1	102,136	101.4143	98,670	97,294	98,670	(2,850)				3.500	2.796	MON	284	3,405	11/08/2017	11/01/2032
3140GU-QV-2	FNMA POOL BH5867			4	1	105,726	100.0350	105,834	105,797	105,834	107				3.500	3.512	MON	309	2,777	03/23/2018	07/01/2047
3140GU-VD-6	FNMA POOL BH6011			4	1	209,887	100.1914	209,936	209,535	209,936	49				3.500	3.493	MON	611	5,500	03/23/2018	09/01/2047
3140GV-Z9-9	FNMA POOL BH7067			4	1	127,073	104.4533	122,554	117,329	122,554	(4,047)				4.500	3.849	MON	440	5,280	12/04/2017	12/01/2047
3140GW-FM-0	FNMA POOL BH7371			4	1	167,747	100.0645	167,672	167,564	167,672	(75)				3.500	3.498	MON	489	4,399	03/23/2018	08/01/2047
3140GW-K5-1	FNMA POOL BH7515			4	1		0.0000				(3)				4.500	4.500	MON			01/06/2018	09/01/2047
3140GW-K6-9	FNMA POOL BH7516			4	1		0.0000				12				4.500	4.500	MON			01/06/2018	09/01/2047
3140GW-UC-5	FNMA POOL BH7778			4	1	420,160	103.6251	415,493	400,958	415,493	(4,667)				4.500	4.118	MON	1,504	13,532	03/23/2018	08/01/2047
3140GW-XG-3	FNMA POOL BH7878			4	1	82,698	102.4336	82,290	80,335	82,290	(408)				4.000	3.771	MON	268	2,410	03/23/2018	11/01/2047
3140GW-3B-7	FNMA POOL BH7993			4	1	44,124	103.7830	43,702	42,109	43,702	(423)				4.500	4.114	MON	158	790	07/11/2018	09/01/2047
3140GW-4L-4	FNMA POOL BH8026			4	1	35,452	104.8621	35,478	33,833	35,478	25				4.500	4.115	MON	127	634	07/11/2018	10/01/2047
3140GW-4M-2	FNMA POOL BH8027			4	1	75,188	103.7824	74,468	71,754	74,468	(720)				4.500	4.114	MON	269	1,345	07/11/2018	10/01/2047
3140GY-H5-1	FNMA POOL BH9251			4	1	234,260	100.0352	235,890	235,807	235,890	1,630				3.500	3.560	MON	688	2,751	07/25/2018	02/01/2048
3140GY-KA-6	FNMA POOL BH9288			4	1	3,412,694	102.5274	3,414,125	3,329,965	3,414,125	1,431				4.000	3.807	MON	11,100	55,499	07/02/2018	02/01/2048
3140GY-K4-0	FNMA POOL BH9314			4	1	88,377	100.4109	88,220	87,859	88,220	(158)				3.500	3.460	MON	256	2,306	03/23/2018	09/01/2047
3140GY-M2-2	FNMA POOL BH9376			4	1	1,838,045	102.6211	1,828,440	1,781,739	1,828,440	(9,605)				4.000	3.754	MON	5,939	53,452	03/23/2018	10/01/2047
3140GY-M3-0	FNMA POOL BH9377			4	1	3,027,996	102.5273	3,010,790	2,936,573	3,010,790	(17,207)				4.000	3.757	MON	9,789	88,097	03/23/2018	10/01/2047
3140GY-QS-1	FNMA POOL BH9464			4	1	840,585	103.6251	831,062	801,989	831,062	(9,524)				4.500	4.116	MON	3,007	27,067	03/23/2018	09/01/2047
3140H1-KB-5	FNMA POOL BJ0289			4	1		0.0000				(4)				4.500	4.500	MON			01/06/2018	10/01/2047
3140H1-XQ-8	FNMA POOL BJ0686			4	1	51,353,988	102.0117	51,039,329	50,032,809	51,039,329	(314,659)				4.000	3.797	MON	166,776	1,334,208	04/05/2018	04/01/2048
3140H2-2J-6	FNMA POOL BJ1676			4	1	730,921	102.4492	750,964	733,011	750,964	20,043				4.000	4.035	MON	2,443		11/09/2018	12/01/2047
3140H3-H8-2	FNMA POOL BJ2054			4	1	57,120	101.4146	56,853	56,060	56,853	(267)				3.500	3.212	MON	164	1,145	04/12/2018	11/01/2032
3140H3-KJ-4	FNMA POOL BJ2096			4	1	37,532	101.4144	37,356	36,835	37,356	(176)				3.500	3.215	MON	107	752	04/12/2018	01/01/2033
3140H3-T2-2	FNMA POOL BJ2368			4	1	677,664	102.1055	675,493	661,564	675,493	(2,171)				4.000	3.812	MON	2,205	19,847	03/23/2018	10/01/2047
3140H3-YS-9	FNMA POOL BJ2520			4	1		0.0000				5				4.500	4.500	MON			01/06/2018	10/01/2047
3140H4-B4-5	FNMA POOL BJ2758			4	1	17,517,580	100.0039	17,642,660	17,641,970	17,642,660	125,080				3.500	3.564	MON	51,456	205,823	08/09/2018	05/01/2048
3140H4-Q7-2	FNMA POOL BJ3177			4	1	28,830	103.7837	28,554	27,513	28,554	(276)				4.500	4.117	MON	103	516	07/11/2018	11/01/2047
3140H4-SG-0	FNMA POOL BJ3218			4	1	35,124	103.7828	34,788	33,520	34,788	(337)				4.500	4.111	MON	126	629	07/11/2018	12/01/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140H4-ZC-1	FNMA POOL BJ3438			4	1	1,037,172	101.2929	1,025,701	1,012,609	1,025,701	(11,471)				4.000	3.816	MON	3,375	30,378	03/23/2018	02/01/2048
3140H5-JG-7	FNMA POOL BJ3862			4	1	240,178	98.8164	246,542	249,495	246,542	6,364				3.000	3.434	MON	624		11/20/2018	01/01/2038
3140H5-NL-1	FNMA POOL BJ3994			4	1	973,591	100.0040	983,464	983,425	983,464	9,873				3.500	3.588	MON	2,868	20,078	05/09/2018	02/01/2048
3140H6-C2-3	FNMA POOL BJ4588			4	1	2,035,895	100.1718	2,033,681	2,030,193	2,033,681	(2,214)				3.151	3.133	MON	5,331	48,012	03/23/2018	02/01/2048
3140H6-DG-1	FNMA POOL BJ4602			4	1	171,797	102.6210	172,665	168,255	172,665	868				4.000	3.838	MON	561	3,365	06/20/2018	02/01/2048
3140H6-DH-9	FNMA POOL BJ4603			4	1	153,411	102.5278	154,087	150,288	154,087	675				4.000	3.840	MON	501	3,006	06/20/2018	02/01/2048
3140H7-H7-5	FNMA POOL BJ5653			4	1	1,057,386	102.0117	1,052,951	1,032,186	1,052,951	(4,435)				4.000	3.813	MON	3,441	30,965	03/23/2018	12/01/2047
3140H7-Q9-1	FNMA POOL BJ5879			4	1	88,868	100.3470	86,184	85,886	86,184	(2,684)				3.500	3.236	MON	251	2,755	01/04/2018	01/01/2048
3140H7-U8-8	FNMA POOL BJ6006			4	1	1,025,173	100.0351	1,035,402	1,035,039	1,035,402	10,229				3.500	3.584	MON	3,019	18,113	06/06/2018	01/01/2048
3140H8-AS-4	FNMA POOL BJ6316			4	1	64,139	103.7821	63,525	61,210	63,525	(615)				4.500	4.121	MON	230	1,148	07/11/2018	02/01/2048
3140H8-M8-5	FNMA POOL BJ6682			4	1	190,732	99.5977	191,107	191,879	191,107	375				3.500	3.555	MON	560	5,037	03/23/2018	02/01/2048
3140HA-AW-0	FNMA POOL BJ8120			4	1	47,005	100.4101	45,545	45,359	45,545	(1,460)				3.500	3.224	MON	132	1,455	01/04/2018	01/01/2048
3140HA-A4-2	FNMA POOL BJ8126			4	1	24,487	100.2532	23,754	23,694	23,754	(733)				3.500	3.246	MON	69	760	01/04/2018	01/01/2048
3140HA-TG-5	FNMA POOL BJ8650			4	1	17,074	100.3454	16,558	16,501	16,558	(516)				3.500	3.236	MON	48	529	01/04/2018	01/01/2048
3140HB-FN-3	FNMA POOL BJ9172			4	1	3,074,594	104.7656	3,070,473	2,930,802	3,070,473	(4,122)				4.500	4.111	MON	10,991	43,962	08/07/2018	05/01/2048
3140HB-H3-5	FNMA POOL BJ9249			4	1	1,087,144	105.0781	1,084,563	1,032,149	1,084,563	(2,580)				4.500	4.080	MON	3,871	15,482	08/06/2018	06/01/2048
3140HB-H7-6	FNMA POOL BJ9253			4	1	2,972,513	102.5586	2,973,986	2,899,792	2,973,986	1,472				4.000	3.808	MON	9,666	48,330	07/02/2018	06/01/2048
3140HB-JG-4	FNMA POOL BJ9262			4	1	1,422,091	103.5938	1,414,464	1,365,395	1,414,464	(7,627)				4.500	4.175	MON	5,120	25,601	07/09/2018	06/01/2048
3140HB-PX-0	FNMA POOL BJ9437			4	1	53,836	103.7818	53,321	51,378	53,321	(516)				4.500	4.121	MON	193	963	07/11/2018	03/01/2048
3140HB-RA-8	FNMA POOL BJ9480			4	1	66,180	103.7826	65,546	63,157	65,546	(634)				4.500	4.121	MON	237	1,184	07/11/2018	03/01/2048
3140HD-AS-3	FNMA POOL BK0016			4	1	844,170	104.7813	843,573	805,080	843,573	(598)				4.500	4.118	MON	3,019	21,133	04/24/2018	03/01/2048
3140HE-AL-6	FNMA POOL BK0910			4	1	1,998,010	102.5586	1,999,686	1,949,798	1,999,686	1,676				4.000	3.812	MON	6,499	32,497	07/02/2018	07/01/2048
3140HE-AU-6	FNMA POOL BK0918			4	1	3,023,478	102.4648	3,028,327	2,955,479	3,028,327	4,849				4.000	3.825	MON	9,852	49,258	07/02/2018	07/01/2048
3140HE-AY-8	FNMA POOL BK0922			4	1	3,772,747	103.6015	3,765,018	3,634,133	3,765,018	(7,729)				4.500	4.202	MON	13,628	54,512	07/24/2018	07/01/2048
3140HF-GW-3	FNMA POOL BK2012			4	1	23,828	102.7739	23,749	23,108	23,749	(79)				4.000	3.761	MON	77	616	04/06/2018	04/01/2048
3140HF-GX-1	FNMA POOL BK2013			4	1	27,293	102.6531	27,200	26,497	27,200	(93)				4.000	3.771	MON	88	707	04/06/2018	04/01/2048
3140HH-NE-1	FNMA POOL BK3988			4	1	57,139	103.7502	56,575	54,530	56,575	(564)				4.500	4.124	MON	204	1,022	07/11/2018	05/01/2048
3140HH-VF-9	FNMA POOL BK4213			4	1	36,188	102.4650	36,247	35,375	36,247	59				4.000	3.826	MON	118	472	07/11/2018	07/01/2048
3140HH-6H-3	FNMA POOL BK4471			4	1	71,183	104.7657	71,621	68,363	71,621	438				4.500	4.179	MON	256	1,025	08/02/2018	07/01/2048
3140HJ-JE-2	FNMA POOL BK4760			4	1	978,041	105.0780	975,285	928,153	975,285	(2,756)				4.500	4.077	MON	3,481	13,922	08/06/2018	08/01/2048
3140HJ-JQ-5	FNMA POOL BK4770			4	1	4,649,292	103.5937	4,634,612	4,473,834	4,634,612	(14,680)				4.500	4.195	MON	16,777	67,108	08/08/2018	08/01/2048
3140HL-PW-0	FNMA POOL BK6736			4	1	486,312	104.8592	484,004	461,575	484,004	(2,308)				5.000	4.570	MON	1,923	3,846	09/18/2018	06/01/2048
3140HL-PX-8	FNMA POOL BK6737			4	1	39,564	103.7555	39,176	37,758	39,176	(388)				4.500	4.127	MON	142	708	07/11/2018	07/01/2048
3140HM-J3-9	FNMA POOL BK7481			4	1	23,994	102.5584	24,012	23,413	24,012	17				4.000	3.810	MON	78	312	07/11/2018	07/01/2048
3140HM-XF-6	FNMA POOL BK7877			4	1	19,123,402	103.8125	19,024,613	18,325,937	19,024,613	(98,788)				4.500	4.158	MON	68,722	343,611	07/17/2018	07/01/2048
3140HM-YD-0	FNMA POOL BK7907			4	1	6,646,703	101.8919	6,695,041	6,570,729	6,695,041	48,338				3.761	3.675	MON	20,594	20,594	10/26/2018	11/01/2048
3140HR-Y5-6	FNMA POOL BL0731			4	1	1,695,809	103.1855	1,743,835	1,690,000	1,743,835	48,026				3.810	3.713	MON	5,187		11/16/2018	12/01/2028
3140J5-EJ-4	FNMA POOL BM1036			4	1	8,540	97.8651	8,572	8,759	8,572	32				2.500	2.879	MON	18	109	05/30/2018	02/01/2032
3140J5-ER-6	FNMA POOL BM1043			4	1	75,030	104.9843	72,204	68,776	72,204	(2,447)				4.500	3.779	MON	258	3,095	11/08/2017	04/01/2047
3140J5-GJ-2	FNMA POOL BM1100			4	1	136,520	100.6914	132,535	131,625	132,535	(3,440)				3.500	3.197	MON	384	4,607	06/27/2017	02/01/2045
3140J5-GQ-6	FNMA POOL BM1106			4	1	1,176,080	104.6562	1,166,329	1,114,438	1,166,329	(9,751)				4.500	4.036	MON	4,179	37,612	03/23/2018	02/01/2046
3140J5-HA-0	FNMA POOL BM1124			4	1	452,541	100.5038	440,305	438,098	440,305	(14,229)				3.500	3.234	MON	1,278	14,056	12/12/2017	11/01/2045
3140J5-JU-4	FNMA POOL BM1174			4	1	534,733	100.3476	516,419	514,630	516,419	(15,379)				3.500	3.205	MON	1,501	18,012	05/18/2017	05/01/2047
3140J5-QK-8	FNMA POOL BM1357			4	1	1,237,445	104.5938	1,226,452	1,172,586	1,226,452	(10,993)				4.500	3.988	MON	4,397	39,575	03/23/2018	01/01/2043
3140J5-SL-4	FNMA POOL BM1422			4	1	377,198	97.8321	366,083	374,195	366,083	(7,849)				2.500	2.374	MON	780	9,355	06/23/2017	03/01/2032
3140J5-UU-1	FNMA POOL BM1494			4	1	786,559	101.4767	764,581	753,455	764,581	(19,837)				3.500	2.838	MON	2,198	26,371	11/06/2017	01/01/2032
3140J5-U4-9	FNMA POOL BM1502			4	1	347,830	102.7929	337,755	328,578	337,755	(8,522)				4.000	3.493	MON	1,095	13,143	07/20/2017	10/01/2043
3140J5-W9-6	FNMA POOL BM1571			4	1	145,619	100.3786	141,849	141,314	141,849	(3,770)				3.500	3.265	MON	412	4,534	01/08/2018	07/01/2047
3140J5-XZ-7	FNMA POOL BM1595			4	1	35,774	98.5506	35,764	36,290	35,764	(10)				2.500	2.719	MON	76	605	03/16/2018	03/01/2031
3140J5-X6-1	FNMA POOL BM1600			4	1	98,063	101.4301	95,182	93,840	95,182	(2,339)				3.500	2.808	MON	274	3,284	10/18/2017	09/01/2031
3140J5-X8-7	FNMA POOL BM1602			4	1	343,342	101.4766	341,684	336,712	341,684	(1,657)				3.500	3.189	MON	982	6,875	04/11/2018	05/01/2032
3140J5-YR-4	FNMA POOL BM1619			4	1	392,432	102.4491	378,867	369,810	378,867	(11,672)				4.000	3.528	MON	1,233	14,792	08/01/2017	08/01/2047
3140J5-5S-4	FNMA POOL BM1756			4	1	347,859	104.3282	336,812	322,839	336,812	(10,026)				4.500	3.859	MON	1,211	14,528	12/05/2017	12/01/2045
3140J6-AY-3	FNMA POOL BM1822			4	1	95,491	100.4106	92,935	92,555	92,935	(2,985)				3.500	3.258	MON	270	2,969	12/12/2017	09/01/2047
3140J6-CN-5	FNMA POOL BM1876			4	1	87,995	109.4145	89,640	81,927	89,640	(1,997)				5.063	4.413	MON	346	4,148	10/26/2017	09/01/2044
3140J6-C2-1	FNMA POOL BM1888			4	1	93,427	98.5506	91,318	92,661	91,318	(1,799)				2.500	2.363	MON	193	2,316	10/13/2017	10/01/2031
3140J6-C5-4	FNMA POOL BM1891			4	1	16,923	98.6774	16,563	16,785	16,563	(305)				2.500	2.321	MON	35	419	10/13/2017	07/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140J6-DA-2	FNMA POOL BM1896			4	1	7,349	97.9535	7,419	7,574	7,419	70				2.500	2.966	MON	16	95	06/04/2018	11/01/2031
3140J6-DG-9	FNMA POOL BM1902			4	1	717,565	100.3789	699,624	696,983	699,624	(17,942)				3.500	3.272	MON	2,033	22,361	01/08/2018	06/01/2047
3140J6-DM-6	FNMA POOL BM1907			4	1	78,562	102.9806	76,011	73,811	76,011	(2,353)				4.000	3.490	MON	246	2,952	11/10/2017	11/01/2046
3140J6-DP-9	FNMA POOL BM1909			4	1	5,911,565	102.8867	5,963,870	5,796,540	5,963,870	52,305				4.000	3.833	MON	19,322	135,253	05/17/2018	02/01/2045
3140J6-D2-0	FNMA POOL BM1920			4	1	275,472	104.8906	266,270	253,855	266,270	(8,756)				4.500	3.809	MON	952	11,424	11/30/2017	07/01/2046
3140J6-EK-9	FNMA POOL BM1937			4	1	153,127	100.5351	148,988	148,195	148,988	(4,742)				3.500	3.242	MON	432	4,755	12/12/2017	05/01/2047
3140J6-EL-7	FNMA POOL BM1938			4	1	424,943	100.4726	413,325	411,381	413,325	(12,997)				3.500	3.240	MON	1,200	13,198	12/12/2017	11/01/2046
3140J6-GC-5	FNMA POOL BM1994			4	1	50,459	101.3817	48,866	48,200	48,866	(1,390)				3.500	2.833	MON	141	1,687	11/08/2017	11/01/2032
3140J7-MA-0	FNMA POOL BM3052			4	1	402,579	104.9842	387,248	368,863	387,248	(13,818)				4.500	3.787	MON	1,383	16,599	11/29/2017	10/01/2047
3140J7-MB-8	FNMA POOL BM3053			4	1	600,998	105.0468	578,372	550,585	578,372	(22,088)				4.500	3.758	MON	2,065	24,776	11/29/2017	07/01/2046
3140J7-MC-6	FNMA POOL BM3054			4	1	425,551	95.8085	424,150	442,706	424,150	(1,401)				2.000	2.587	MON	738	7,379	01/29/2018	11/01/2031
3140J7-R9-8	FNMA POOL BM3211			4	1	1,788,734	102.5429	1,789,683	1,745,301	1,789,683	949				4.000	3.807	MON	5,818	29,088	07/02/2018	12/01/2047
3140J7-S6-3	FNMA POOL BM3240			4	1	188,993	100.2578	187,430	186,948	187,430	(1,563)				3.000	2.830	MON	467	4,674	01/26/2018	09/01/2032
3140J7-TT-2	FNMA POOL BM3261			4	1	344,048	102.8867	342,837	333,218	342,837	(1,211)				4.000	3.747	MON	1,111	7,775	04/17/2018	12/01/2047
3140J7-UE-3	FNMA POOL BM3280			4	1	3,926,650	104.2344	3,916,669	3,757,560	3,916,669	(9,981)				4.500	4.139	MON	14,091	56,363	08/06/2018	11/01/2047
3140J7-VU-6	FNMA POOL BM3326			4	1	2,185,371	100.4102	2,132,687	2,123,975	2,132,687	(52,684)				3.500	3.280	MON	6,195	61,949	01/16/2018	12/01/2047
3140J7-VV-4	FNMA POOL BM3327			4	1	17,713	100.3478	17,312	17,252	17,312	(401)				3.500	3.297	MON	50	503	01/16/2018	12/01/2047
3140J7-VX-0	FNMA POOL BM3329			4	1	3,061,389	100.7852	3,040,297	3,016,612	3,040,297	(21,093)				3.500	3.377	MON	8,798	87,985	02/06/2018	01/01/2045
3140J7-X9-1	FNMA POOL BM3403			4	1	25,470	98.6465	25,581	25,932	25,581	110				2.500	2.802	MON	54	432	03/21/2018	02/01/2030
3140J7-3M-5	FNMA POOL BM3503			4	1	478,562	101.4453	476,105	469,322	476,105	(2,457)				3.500	3.187	MON	1,369	9,582	04/11/2018	04/01/2032
3140J7-5N-1	FNMA POOL BM3552			4	1	60,021	98.5821	60,071	60,935	60,071	50				2.500	2.742	MON	127	1,016	03/16/2018	08/01/2030
3140J7-6A-8	FNMA POOL BM3564			4	1	66,663,318	97.6289	68,064,752	69,717,825	68,064,752	1,401,435				3.000	3.365	MON	174,295	522,884	09/21/2018	07/01/2047
3140J7-6J-9	FNMA POOL BM3572			4	1	2,775,241	100.8768	2,766,056	2,742,014	2,766,056	(9,186)				3.335	3.244	MON	7,621	68,512	03/23/2018	03/01/2048
3140J7-6Q-3	FNMA POOL BM3578			4	1	491,983	97.8632	493,539	504,315	493,539	1,556				2.500	2.858	MON	1,051	6,304	05/30/2018	08/01/2032
3140J8-A8-6	FNMA POOL BM3630			4	1	5,455,038	100.3789	5,487,712	5,466,997	5,487,712	32,674				3.500	3.524	MON	15,945	111,618	05/24/2018	06/01/2047
3140J8-BC-6	FNMA POOL BM3634			4	1	2,923,805	100.1601	2,948,992	2,944,277	2,948,992	25,187				3.500	3.564	MON	8,587	60,112	05/23/2018	05/01/2047
3140J8-BG-7	FNMA POOL BM3638			4	1	248,004	103.1057	248,862	241,366	248,862	858				4.000	3.759	MON	805	2,414	08/14/2018	08/01/2044
3140J8-CT-8	FNMA POOL BM3681			4	1	2,211,076	98.5820	2,242,532	2,274,788	2,242,532	31,456				2.500	2.994	MON	4,739	9,478	10/02/2018	05/01/2030
3140J8-FC-2	FNMA POOL BM3762			4	1	93,561	102.9033	93,074	90,448	93,074	(488)				4.000	3.735	MON	302	2,412	04/03/2018	04/01/2048
3140J8-FD-0	FNMA POOL BM3763			4	1	102,598	102.7777	102,124	99,364	102,124	(474)				4.000	3.749	MON	331	2,650	04/03/2018	04/01/2048
3140J8-FV-0	FNMA POOL BM3779			4	1	3,754,769	100.2539	3,750,239	3,740,741	3,750,239	(4,530)				3.500	3.474	MON	10,910	87,284	04/11/2018	05/01/2046
3140J8-FW-8	FNMA POOL BM3780			4	1	4,584,796	100.3789	4,564,369	4,547,140	4,564,369	(20,426)				3.500	3.434	MON	13,262	106,100	04/11/2018	01/01/2046
3140J8-F4-0	FNMA POOL BM3786			4	1	3,564,681	100.6914	3,554,339	3,529,933	3,554,339	(10,341)				3.500	3.425	MON	10,296	82,365	04/11/2018	07/01/2047
3140J8-F7-3	FNMA POOL BM3789			4	1	1,220,590	100.7539	1,217,804	1,208,692	1,217,804	(2,786)				3.500	3.410	MON	3,525	28,203	04/11/2018	12/01/2042
3140J8-GB-3	FNMA POOL BM3793			4	1	447,898	98.0821	451,150	459,972	451,150	3,252				2.500	2.874	MON	958	5,750	06/05/2018	02/01/2033
3140J8-HY-2	FNMA POOL BM3846			4	1	582,471	105.1718	582,168	553,540	582,168	(303)				4.500	4.085	MON	2,076	8,303	08/01/2018	04/01/2048
3140J8-MQ-3	FNMA POOL BM3966			4	1	996,850	102.5274	995,750	971,204	995,750	(1,100)				4.000	3.796	MON	3,237	16,187	07/05/2018	03/01/2048
3140J8-ND-1	FNMA POOL BM3987			4	1	766,571	98.1446	772,753	787,362	772,753	6,182				2.500	2.897	MON	1,640	8,202	07/25/2018	06/01/2032
3140J8-NL-3	FNMA POOL BM3994			4	1	16,352,097	100.6289	16,436,959	16,334,232	16,436,959	84,862				3.500	3.495	MON	47,641	285,849	06/01/2018	01/01/2044
3140J8-PW-7	FNMA POOL BM4036			4	1	3,685,213	97.6289	3,742,870	3,833,772	3,742,870	57,656				3.000	3.320	MON	9,584	47,922	06/12/2018	07/01/2047
3140J8-QG-1	FNMA POOL BM4054			4	1	6,859,093	102.4336	6,870,359	6,707,135	6,870,359	11,266				4.000	3.827	MON	22,357	111,786	07/02/2018	05/01/2048
3140J8-SK-0	FNMA POOL BM4121			4	1	4,634,758	97.6289	4,697,954	4,812,053	4,697,954	63,196				3.000	3.301	MON	12,030	60,151	06/18/2018	07/01/2048
3140J8-3X-9	FNMA POOL BM4413			4	1	12,959,899	103.6250	13,081,204	12,623,599	13,081,204	121,305				4.500	4.288	MON	47,338	47,339	10/11/2018	12/01/2047
3140J9-DR-9	FNMA POOL BM4611			4	1	237,248	100.4725	244,110	242,962	244,110	6,862				3.500	3.705	MON	709	709	10/10/2018	01/01/2048
3140J9-DS-7	FNMA POOL BM4612			4	1	243,576	100.4103	250,625	249,601	250,625	7,049				3.500	3.710	MON	728	728	10/10/2018	01/01/2048
3140J9-ET-4	FNMA POOL BM4645			4	1	234,035	98.7851	240,199	243,153	240,199	6,164				3.000	3.422	MON	608		11/20/2018	10/01/2038
3140J9-ME-8	FNMA POOL BM4856			4	1	591,603	102.6055	605,362	589,990	605,362	13,759				4.000	3.987	MON	1,967	1,967	11/07/2018	04/01/2047
3140J9-MF-5	FNMA POOL BM4857			4	1	488,782	102.8710	500,197	486,237	500,197	11,415				4.000	3.967	MON	1,621	1,621	11/07/2018	03/01/2048
3140J9-MG-3	FNMA POOL BM4858			4	1	116,588	102.9022	119,347	115,981	119,347	2,759				4.000	3.968	MON	387	387	11/07/2018	08/01/2048
3140J9-MH-1	FNMA POOL BM4859			4	1	419,453	102.7461	429,261	417,788	429,261	9,808				4.000	3.978	MON	1,393	1,393	11/07/2018	04/01/2048
3140J9-MJ-7	FNMA POOL BM4859			4	1	277,428	105.0782	281,658	268,046	281,658	4,230				4.500	4.213	MON	1,005	1,005	11/07/2018	05/01/2047
3140J9-MK-4	FNMA POOL BM4861			4	1	433,004	105.1093	439,770	418,393	439,770	6,766				4.500	4.220	MON	1,569	1,569	11/07/2018	01/01/2048
3140J9-NE-7	FNMA POOL BM4888			4	1	1,184,539	105.1719	1,203,765	1,144,569	1,203,765	19,225				4.500	4.225	MON	4,292	4,292	11/07/2018	08/01/2048
3140J9-NF-4	FNMA POOL BM4889			4	1	95,675	104.6721	97,052	92,720	97,052	1,376				4.500	4.238	MON	348	348	11/07/2018	01/01/2047
3140J9-NG-2	FNMA POOL BM4890			4	1	682,168	104.6719	692,034	661,146	692,034	9,866				4.500	4.246	MON	2,479	2,479	11/07/2018	01/01/2048
3140J9-NH-0	FNMA POOL BM4891			4	1	107,722	104.4223	109,209	104,584	109,209	1,487				4.500	4.260	MON	392	392	11/07/2018	10/01/2047
3140J9-NJ-6	FNMA POOL BM4892			4	1	728,394	105.0156	739,563	704,241	739,563	11,169				4.500	4.225	MON	2,641	2,641	11/07/2018	01/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3140J9-NP-2	FNMA POOL BM4897			4	1	489,516	100.6915	504,226	500,763	504,226	14,710				3.500	3.698	MON	1,461	1,461	11/07/2018	12/01/2046
3140J9-RY-9	FNMA POOL BM5002			4	1	2,680,857	100.7539	2,738,726	2,718,233	2,738,726	57,869				3.500	3.633	MON	7,928	7,928	11/20/2018	05/01/2044
3140J9-RZ-6	FNMA POOL BM5003			4	1	1,195,308	102.8242	1,216,944	1,183,519	1,216,944	21,636				4.000	3.923	MON	3,945	3,945	11/20/2018	03/01/2047
3140J9-VA-6	FNMA POOL BM5108			4	1	1,140,443	99.8516	1,148,440	1,150,147	1,148,440	7,997				3.000	3.118	MON	2,875		12/11/2018	01/01/2033
3140J9-VB-4	FNMA POOL BM5109			4	1	1,894,821	99.9766	1,910,497	1,910,945	1,910,497	15,676				3.000	3.118	MON	4,777		12/11/2018	01/01/2033
3140J9-VD-0	FNMA POOL BM5111			4	1	550,688	99.8828	554,723	555,374	554,723	4,035				3.000	3.118	MON	1,388		12/11/2018	01/01/2033
3140J9-VE-8	FNMA POOL BM5112			4	1	1,327,854	99.8984	1,337,793	1,339,153	1,337,793	9,939				3.000	3.118	MON	3,348		12/11/2018	01/01/2033
3140JH-YV-9	FNMA POOL BN1623			4	1	22,948,751	104.5469	23,000,314	22,000,001	23,000,314	51,564				4.500	4.159	MON	35,750		12/21/2018	11/01/2048
3140Q7-TK-3	FNMA POOL CA0553			4	1	89,819	102.1054	87,149	85,352	87,149	(2,187)				4.000	3.594	MON	285	3,414	11/07/2017	08/01/2047
3140Q7-W5-2	FNMA POOL CA0667			4	1	55,450	97.6286	57,102	58,489	57,102	1,652				3.000	3.440	MON	146	146	10/12/2018	04/01/2047
3140Q7-XK-8	FNMA POOL CA0681			4	1	8,969,488	100.3477	8,763,776	8,733,413	8,763,776	(205,712)				3.500	3.293	MON	25,472	254,724	01/16/2018	11/01/2047
3140Q7-XT-9	FNMA POOL CA0689			4	1	455,585	100.4103	442,452	440,644	442,452	(14,709)				3.500	3.241	MON	1,285	14,137	12/12/2017	11/01/2047
3140Q7-YN-1	FNMA POOL CA0716			4	1	1,515,313	103.8594	1,494,848	1,439,300	1,494,848	(20,465)				4.500	4.075	MON	5,397	48,576	03/23/2018	09/01/2047
3140Q7-2X-4	FNMA POOL CA0789			4	1	120,699	101.3513	116,852	115,294	116,852	(3,288)				3.500	2.832	MON	336	4,035	11/08/2017	11/01/2032
3140Q7-3A-3	FNMA POOL CA0792			4	1	112,155	101.4141	108,365	106,854	108,365	(3,164)				3.500	2.798	MON	312	3,740	11/08/2017	12/01/2032
3140Q7-5T-0	FNMA POOL CA0857			4	1	496,695	100.4101	504,885	502,823	504,885	8,191				3.500	3.607	MON	1,467	2,933	09/24/2018	12/01/2047
3140Q7-6P-7	FNMA POOL CA0877			4	1		0.0000				433				4.500	4.500	MON			01/06/2018	12/01/2047
3140Q8-AF-2	FNMA POOL CA0905			4	1	479,518	100.3478	491,123	489,421	491,123	11,605				3.500	3.675	MON	1,427	2,855	10/04/2018	12/01/2047
3140Q8-C7-8	FNMA POOL CA0993			4	1	3,606,048	100.2539	3,520,321	3,511,405	3,520,321	(85,728)				3.500	3.295	MON	10,242	102,416	01/16/2018	01/01/2048
3140Q8-DM-4	FNMA POOL CA1007			4	1	102,831	102.5273	102,921	100,384	102,921	90				4.000	3.810	MON	335	1,338	07/11/2018	01/01/2048
3140Q8-DN-2	FNMA POOL CA1008			4	1	5,446,571	102.5273	5,448,854	5,314,538	5,448,854	2,283				4.000	3.807	MON	17,715	88,576	07/02/2018	01/01/2048
3140Q8-DY-8	FNMA POOL CA1018			4	1		0.0000				242				4.500	4.500	MON			01/06/2018	01/01/2048
3140Q8-DZ-5	FNMA POOL CA1019			4	1		0.0000				260				4.500	4.500	MON			01/06/2018	01/01/2048
3140Q8-D5-1	FNMA POOL CA1023			4	1		0.0000				501				4.500	4.500	MON			01/06/2018	01/01/2048
3140Q8-D6-9	FNMA POOL CA1024			4	1		0.0000				231				4.500	4.500	MON			01/06/2018	01/01/2048
3140Q8-FP-5	FNMA POOL CA1073			4	1	123,277,211	100.0039	119,909,575	119,904,886	119,909,575	(3,367,637)				3.500	3.288	MON	356,913	3,931,885	01/04/2018	01/01/2048
3140Q8-G5-8	FNMA POOL CA1119			4	1	1,682,558	102.4336	1,685,064	1,645,030	1,685,064	2,506				4.000	3.824	MON	5,483	27,417	07/02/2018	02/01/2048
3140Q8-G8-2	FNMA POOL CA1122			4	1	80,800	102.5269	78,593	76,656	78,593	(2,207)				4.000	3.581	MON	256	2,555	01/11/2018	02/01/2048
3140Q8-KG-9	FNMA POOL CA1194			4	1	1,135,357	102.6211	1,136,824	1,107,788	1,136,824	1,468				4.000	3.807	MON	3,693	18,463	07/02/2018	02/01/2048
3140Q8-KK-0	FNMA POOL CA1197			4	1	4,328,497	102.4336	4,324,869	4,222,120	4,324,869	(3,629)				4.000	3.804	MON	14,074	70,369	07/05/2018	02/01/2048
3140Q8-LB-9	FNMA POOL CA1221			4	1	2,205,518	106.2852	2,151,742	2,024,499	2,151,742	(53,776)				5.500	4.764	MON	9,279	83,511	03/23/2018	02/01/2048
3140Q8-QB-4	FNMA POOL CA1349			4	1	38,867	97.6291	40,025	40,997	40,025	1,158				3.000	3.436	MON	102	102	10/12/2018	08/01/2047
3140Q8-QN-8	FNMA POOL CA1360			4	1	254,157	100.0352	255,926	255,836	255,926	1,769				3.500	3.560	MON	746	2,985	07/25/2018	03/01/2048
3140Q8-QW-8	FNMA POOL CA1368			4	1	2,253,601	102.4336	2,256,958	2,203,337	2,256,958	3,357				4.000	3.824	MON	7,344	36,722	07/02/2018	03/01/2048
3140Q8-Q2-4	FNMA POOL CA1372			4	1	573,230	102.8712	567,989	552,136	567,989	(5,241)				4.000	3.704	MON	1,840	14,724	04/04/2018	03/01/2048
3140Q8-WB-7	FNMA POOL CA1541			4	1	1,008,198	102.5586	1,001,371	976,389	1,001,371	(6,827)				4.000	3.748	MON	3,255	26,037	04/03/2018	04/01/2048
3140Q8-WF-8	FNMA POOL CA1545			4	1	1,508,173	102.3555	1,498,906	1,464,412	1,498,906	(9,267)				4.000	3.770	MON	4,881	39,051	04/03/2018	04/01/2048
3140Q8-WK-7	FNMA POOL CA1549			4	1	193,577	102.9021	192,147	186,728	192,147	(1,430)				4.000	3.716	MON	622	4,979	04/03/2018	04/01/2048
3140QA-CN-8	FNMA POOL CA2776			4	1	10,652,779	104.8594	10,708,629	10,212,371	10,708,629	55,849				4.500	4.160	MON	16,595		12/12/2018	12/01/2048
31335A-ZH-4	FNMA POOL G60744			4	1	539,170	100.2462	541,131	539,802	541,131	1,961				3.500	3.524	MON	1,574	14,170	03/06/2018	07/01/2046
31417Y-NY-9	FNMA POOL MA0406			4	1	293,018	103.9997	289,452	278,320	289,452	(3,566)				4.500	3.564	MON	1,044	9,393	03/23/2018	05/01/2030
31417Y-YC-5	FNMA POOL MA0706			4	1	34,575	104.0003	33,174	31,898	33,174	(771)				4.500	3.505	MON	120	1,435	11/27/2012	04/01/2031
31417Y-Y6-8	FNMA POOL MA0732			4	1	73,958	102.3971	70,824	69,166	70,824	(1,514)				4.000	2.913	MON	231	2,767	11/27/2012	05/01/2026
31417Y-Y8-4	FNMA POOL MA0734			4	1	93,234	104.0005	89,456	86,015	89,456	(2,080)				4.500	3.509	MON	323	3,871	11/27/2012	05/01/2031
31417Y-4Y-0	FNMA POOL MA0838			4	1	82,359	103.6954	81,712	78,800	81,712	(647)				4.500	3.342	MON	296	2,660	03/23/2018	07/01/2026
31418A-AP-3	FNMA POOL MA0913			4	1	27,566	104.0016	26,328	25,315	26,328	(612)				4.500	3.480	MON	95	1,139	11/27/2012	11/01/2031
31418A-BH-0	FNMA POOL MA0939			4	1	31,651	103.9978	30,228	29,066	30,228	(703)				4.500	3.483	MON	109	1,308	11/27/2012	12/01/2031
31418A-FD-5	FNMA POOL MA1063			4	1	138,345	100.2514	132,414	132,082	132,414	(2,191)				3.000	1.417	MON	330	3,962	05/02/2016	05/01/2022
31418A-JX-7	FNMA POOL MA1177			4	1	143,059	100.6285	138,651	137,785	138,651	(2,847)				3.500	3.189	MON	402	4,822	12/23/2014	09/01/2042
31418A-KW-7	FNMA POOL MA1208			4	1	383,703	98.2226	357,994	364,472	357,994	(9,012)				3.000	2.609	MON	911	10,934	11/27/2012	10/01/2042
31418A-LT-3	FNMA POOL MA1237			4	1	229,637	99.7539	220,113	220,656	220,113	(4,973)				3.000	2.399	MON	552	6,620	05/02/2016	11/01/2032
31418A-L9-7	FNMA POOL MA1251			4	1	78,362	100.6280	75,947	75,473	75,947	(1,560)				3.500	3.191	MON	220	2,642	12/23/2014	11/01/2042
31418A-QJ-0	FNMA POOL MA1356			4	1	61,754,760	100.6289	62,197,469	61,808,747	62,197,469	467,199				3.500	3.513	MON	180,276	1,104,365	06/04/2018	02/01/2043
31418A-S6-6	FNMA POOL MA1440			4	1	29,340	100.6595	28,695	28,507	28,695	(736)				3.500	3.242	MON	83	998	07/06/2017	05/01/2043
31418A-TR-9	FNMA POOL MA1459			4	1	32,286	99.7550	31,355	31,432	31,355	(689)				3.000	2.662	MON	79	943	02/09/2016	06/01/2033
31418A-TV-0	FNMA POOL MA1463			4	1	18,707	100.6272	18,131	18,018	18,131	(372)				3.500	3.197	MON	53	631	12/23/2014	06/01/2043
31418A-VA-3	FNMA POOL MA1508			4	1	3,383,175	100.6289	3,267,130	3,246,711	3,267,130	(67,090)				3.500	3.168	MON	9,470	113,635	12/22/2014	07/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418A-WG-9	FNMA POOL MA1546			4	1	29,809	100.6304	28,891	28,710	28,891	(593)				3.500	3.198	MON	84	1,005	12/23/2014	08/01/2043
31418A-WM-6	FNMA POOL MA1551			4	1	58,896	100.4997	56,510	56,229	56,510	(875)				3.000	1.679	MON	141	1,687	05/02/2016	08/01/2023
31418A-5L-8	FNMA POOL MA1750			4	1	73,707	105.7667	71,346	67,456	71,346	(1,407)				5.000	4.257	MON	281	3,373	04/11/2014	12/01/2043
31418B-JT-4	FNMA POOL MA2073			4	1	22,352	100.5342	21,643	21,528	21,643	(472)				3.500	3.210	MON	63	753	12/23/2014	09/01/2044
31418B-K6-2	FNMA POOL MA2116			4	1	21,275	102.3540	20,001	19,541	20,001	(656)				4.000	3.327	MON	65	782	01/22/2015	12/01/2044
31418B-LX-2	FNMA POOL MA2141			4	1	6,826,342	103.0430	6,784,676	6,584,317	6,784,676	(41,666)				4.000	3.521	MON	21,948	197,529	03/23/2018	01/01/2035
31418B-MU-7	FNMA POOL MA2170			4	1	321,049	105.9065	307,920	290,747	307,920	(6,110)				5.000	4.157	MON	1,211	14,537	07/31/2015	12/01/2044
31418B-PA-8	FNMA POOL MA2216			4	1	354,442	102.3555	338,933	331,133	338,933	(11,331)				4.000	3.451	MON	1,104	13,245	12/07/2015	03/01/2045
31418B-P4-2	FNMA POOL MA2242			4	1	260,250	102.3555	248,863	243,136	248,863	(8,320)				4.000	3.451	MON	810	9,725	12/07/2015	04/01/2045
31418B-VG-8	FNMA POOL MA2414			4	1	183,895	100.2539	184,391	183,924	184,391	496				3.500	3.507	MON	536	4,828	02/20/2018	10/01/2045
31418B-ZY-5	FNMA POOL MA2558			4	1	353,162	102.1992	344,305	336,896	344,305	(8,422)				4.000	3.611	MON	1,123	13,476	10/24/2017	03/01/2046
31418B-6G-6	FNMA POOL MA2670			4	1	765,694	97.6602	771,277	789,756	771,277	5,584				3.000	3.262	MON	1,974	9,872	07/05/2018	07/01/2046
31418C-AY-0	FNMA POOL MA2722			4	1	127,164	102.1681	123,937	121,307	123,937	(3,071)				4.000	3.616	MON	404	4,852	10/24/2017	08/01/2046
31418C-A8-7	FNMA POOL MA2730			4	1	40,481	94.7433	40,877	43,145	40,877	396				2.500	3.000	MON	90	809	03/23/2018	08/01/2046
31418C-CA-0	FNMA POOL MA2764			4	1	1,391,881	94.7422	1,405,500	1,483,499	1,405,500	13,618				2.500	3.001	MON	3,091	27,816	03/23/2018	09/01/2046
31418C-CH-5	FNMA POOL MA2771			4	1	770,095	97.6602	775,711	794,296	775,711	5,616				3.000	3.260	MON	1,986	9,929	07/05/2018	10/01/2046
31418C-CL-6	FNMA POOL MA2774			4	1	71,267	95.8088	71,756	74,895	71,756	489				2.000	2.756	MON	125	999	03/26/2018	10/01/2031
31418C-CT-9	FNMA POOL MA2781			4	1	2,985,278	94.7422	3,014,486	3,181,778	3,014,486	29,208				2.500	3.001	MON	6,629	59,658	03/23/2018	10/01/2046
31418C-CW-2	FNMA POOL MA2784			4	1	150,428	102.1680	146,610	143,499	146,610	(3,632)				4.000	3.617	MON	478	5,740	10/24/2017	10/01/2046
31418C-DL-5	FNMA POOL MA2806			4	1	165,862,982	97.6602	168,403,066	172,437,836	168,403,066	2,540,084				3.000	3.328	MON	502,962	1,291,473	10/12/2018	11/01/2046
31418C-EF-7	FNMA POOL MA2833			4	1	316,355	97.6287	325,779	333,692	325,779	9,424				3.000	3.443	MON	834	834	10/12/2018	12/01/2046
31418C-ET-7	FNMA POOL MA2845			4	1	94,088	95.7776	94,702	98,877	94,702	614				2.000	2.748	MON	165	1,319	03/26/2018	12/01/2031
31418C-E4-2	FNMA POOL MA2854			4	1	168,037	94.7425	169,681	179,097	169,681	1,644				2.500	2.996	MON	373	3,358	03/23/2018	12/01/2046
31418C-FD-1	FNMA POOL MA2863			4	1	3,096,686	97.6289	3,148,484	3,224,950	3,148,484	51,798				3.000	3.339	MON	8,062	40,089	10/12/2018	01/01/2047
31418C-G6-5	FNMA POOL MA2920			4	1	1,058,056	97.6289	1,080,086	1,106,318	1,080,086	22,030				3.000	3.365	MON	2,766	10,278	10/12/2018	03/01/2047
31418C-WU-4	FNMA POOL MA3358			4	1	1,951,205	103.5937	1,959,183	1,891,218	1,959,183	7,979				4.500	4.248	MON	7,092		12/07/2018	04/01/2048
31418C-WV-2	FNMA POOL MA3359			4	1	59,938	98.7844	61,517	62,274	61,517	1,579				3.000	3.432	MON	156		11/20/2018	04/01/2038
31418C-XN-9	FNMA POOL MA3384			4	1	490,977	102.0117	491,429	481,738	491,429	452				4.000	3.856	MON	1,606	11,241	05/25/2018	06/01/2048
31418C-YK-4	FNMA POOL MA3413			4	1	495,428	102.6681	494,507	481,656	494,507	(922)				4.000	3.681	MON	1,606	8,028	06/29/2018	07/01/2038
31418C-Z7-2	FNMA POOL MA3465			4	1	499,811	102.6679	501,088	488,067	501,088	1,277				4.000	3.732	MON	1,627	4,881	09/07/2018	09/01/2038
31418C-3D-4	FNMA POOL MA3495			4	1	9,753,655	101.9844	9,899,463	9,706,842	9,899,463	145,808				4.000	3.972	MON	32,356	51,822	10/31/2018	10/01/2048
3136AY-S2-0	FNMA REMIC TRUST SERIES 2017-87 CLASS UA			4	1	1,677,713	101.2141	1,642,395	1,622,694	1,642,395	(24,274)				3.500	3.227	MON	947	56,794	10/10/2017	12/25/2044
31397Q-SU-3	FNMA REMICS SERIES 2011-3 CLASS KA			4	1	64,791	103.5917	61,261	59,137	61,261	(814)				5.000	2.917	MON	246	2,957	02/10/2014	04/25/2040
3136AJ-HT-6	FNMA REMICS SERIES 2014-12 CLASS GV			4	1	1,982,095	102.1254	1,888,212	1,848,916	1,888,212	(24,096)				3.500	2.254	MON	5,393	64,712	04/30/2015	03/25/2027
3136AJ-C8-7	FNMA REMICS SERIES 2014-26 CLASS KV			4	1	8,465,253	103.9202	8,112,317	7,806,292	8,112,317	(102,196)				4.000	2.533	MON	26,021	312,252	06/17/2015	04/25/2027
31393Y-BS-3	FNMA SERIES 2004-38 CLASS FK			4	1	30,250	100.2054	30,254	30,192	30,254	24				2.856	2.855	MON	14	697	11/27/2012	05/25/2034
31394E-VZ-8	FNMA SERIES 2005-71 CLASS F			4	1	344,645	99.8262	345,144	345,745	345,144	499				2.706	2.806	MON	154	5,921	03/23/2018	08/25/2025
31396X-XB-5	FNMA SERIES 2007-96 CLASS BF			4	1	279,175	101.3006	280,396	276,796	280,396	(449)				3.206	3.147	MON	146	7,352	10/12/2016	10/25/2037
31396Q-V6-3	FNMA SERIES 2009-66 CLASS FA			4	1	187,025	102.7189	189,241	184,232	189,241					3.706	3.601	MON	114	5,818	08/13/2013	02/25/2038
31398R-D6-9	FNMA SERIES 2010-57 CLASS QA			4	1	78,691	100.6177	76,399	75,930	76,399	(819)				3.750	2.913	MON	237	2,847	05/02/2016	06/25/2025
31397S-7M-0	FNMA SERIES 2011-52 CLASS GB			4	1	943,813	107.4370	933,415	868,802	933,415	(11,092)				5.000	4.313	MON	3,620	43,440	02/05/2015	06/25/2041
31397U-TT-6	FNMA SERIES 2011-63 CLASS FG			4	1	111,627	100.3441	111,680	111,297	111,680	(267)				2.956	2.953	MON	54	2,678	02/16/2012	07/25/2041
3136A1-MA-0	FNMA SERIES 2011-99 CLASS DB			4	1	1,932,401	107.2944	1,906,262	1,776,665	1,906,262	(25,533)				5.000	4.147	MON	7,403	88,833	09/16/2013	10/25/2041
3136A4-TZ-2	FNMA SERIES 2012 M2 CLASS X			4	1	2,142	1.4220	8,718		8,718					0.690	0.690	MON			12/01/2016	02/25/2022
3136A3-UG-4	FNMA SERIES 2012-1 CLASS AE			4	1	32,416	99.1077	31,988	32,276	31,988	(83)				1.750	1.569	MON	47	565	05/02/2016	12/25/2021
3136A9-EA-2	FNMA SERIES 2012-111 CLASS B			4	1	250,204	113.3390	254,327	224,395	254,327	(3,718)				7.000	5.862	MON	1,309	15,708	10/18/2013	10/25/2042
3136A9-W6-1	FNMA SERIES 2012-124 CLASS BC			4	1	1,871,404	99.8997	1,818,523	1,820,349	1,818,523	(25,229)				3.000	2.762	MON	4,551	54,611	04/05/2017	03/25/2042
3136AB-DT-7	FNMA SERIES 2012-153 CLASS B			4	1	917,430	113.8445	936,710	822,798	936,710	(11,659)				7.000	5.860	MON	4,800	57,596	10/18/2013	07/25/2042
3136A4-ZP-7	FNMA SERIES 2012-25 CLASS B			4	1	192,477	108.2863	177,543	163,957	177,543	(2,567)				6.500	5.040	MON	888	10,657	11/27/2012	03/25/2042
3136A3-5F-4	FNMA SERIES 2012-28 CLASS B			4	1	12,085	106.4808	11,534	10,832	11,534	(175)				6.500	5.421	MON	59	704	11/27/2012	06/25/2039
3136A5-LQ-7	FNMA SERIES 2012-35 CLASS AP			4	1	1,515,848	97.2304	1,490,869	1,533,337	1,490,869	(18,052)				2.000	2.095	MON	2,556	30,667	10/11/2017	01/25/2041
3136A5-NU-6	FNMA SERIES 2012-35 CLASS MB			4	1	156,106	108.3463	151,311	139,655	151,311	428				5.500	4.532	MON	640	7,681	11/27/2012	04/25/2042
3136A6-L7-7	FNMA SERIES 2012-76 CLASS AC			4	1	175,112	107.5839	166,754	154,999	166,754	(1,907)				6.500	5.397	MON	840	10,075	11/27/2012	07/25/2042
3136AG-5K-4	FNMA SERIES 2013-112 CLASS HQ			4	1	1,924,754	103.5043	1,852,538	1,789,818	1,852,538	(21,948)				4.000	3.369	MON	5,966	71,593	01/13/2015	11/25/2043
3136AH-NF-3	FNMA SERIES 2013-128 CLASS DA			4	1	4,252,034	99.6332	4,145,748	4,161,011	4,145,748	(57,411)				3.000	2.578	MON	10,403	124,830	02/26/2014	06/25/2038
3136AJ-RY-4	FNMA SERIES 2014-14 CLASS A			4	1	6,089,530	100.7819	5,859,070	5,813,611	5,859,070	(61,447)				3.500	3.036	MON	16,956	203,477	03/25/2014	02/25/2037
3136AK-FL-2	FNMA SERIES 2014-35 CLASS CA			4	1	231,293	101.3688	219,585	216,620	219,585	(2,737)				3.500	2.993	MON	632	7,582	05/02/2016	06/25/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136AK-0G-1	FNMA SERIES 2014-42 CLASS A			4	1	190,544	99.5486	183,053	183,883	183,053	(2,735)				3.000	2.637	MON	460	5,516	05/02/2016	08/25/2036
3136AK-KF-9	FNMA SERIES 2014-43 CLASS PZ			4	1	214,576	90.0637	206,128	228,869	206,128	(8,261)				3.000	3.492	MON	572	6,756	12/01/2018	07/25/2043
3136AK-RQ-8	FNMA SERIES 2014-48 CLASS AB			4	1	3,029,251	102.6372	2,913,396	2,838,537	2,913,396	(31,616)				4.000	2.613	MON	9,462	113,541	07/24/2014	10/25/2040
3136AK-XB-4	FNMA SERIES 2014-49 CLASS CA			4	1	92,200	99.5407	88,424	88,832	88,424	(847)				3.000	2.729	MON	222	2,665	05/02/2016	08/25/2044
3136AP-JT-0	FNMA SERIES 2015-51 CLASS CD			4	1	355,505	99.4096	338,633	340,644	338,633	(5,711)				3.000	2.668	MON	852	10,219	05/02/2016	07/25/2044
3136AP-W8-1	FNMA SERIES 2015-58 CLASS JP			4	1	7,717,660	97.9599	7,396,679	7,550,718	7,396,679	(86,721)				2.500	2.296	MON	15,731	188,768	10/08/2015	03/25/2037
3136AP-YD-8	FNMA SERIES 2015-62 CLASS VA			4	1	3,481,370	103.9449	3,333,774	3,207,250	3,333,774	(49,187)				4.000	2.316	MON	10,691	128,290	07/14/2015	10/25/2026
3136AP-LY-6	FNMA SERIES 2015-63 CLASS KA			4	1	6,198,062	99.5082	6,089,089	6,119,182	6,089,089	(69,050)				3.000	2.676	MON	15,298	183,576	12/12/2017	01/25/2041
3136AQ-NX-4	FNMA SERIES 2015-80 CLASS CA			4	1	9,873,550	99.0954	9,670,899	9,759,184	9,670,899	(131,659)				3.000	2.883	MON	24,398	292,776	12/21/2017	04/25/2040
3136AQ-HV-5	FNMA SERIES 2015-82 CLASS EK			4	1	159,059	99.2158	152,706	153,913	152,706	(2,627)				3.000	2.638	MON	385	4,617	10/13/2015	11/25/2045
3136AQ-VD-9	FNMA SERIES 2015-92 CLASS BA			4	1	5,840,127	99.1137	5,667,923	5,718,607	5,667,923	(50,111)				3.000	2.796	MON	14,297	171,558	09/28/2017	09/25/2040
3136AS-QR-0	FNMA SERIES 2016-37 CLASS MJ			4	1	7,126,654	101.4279	6,787,248	6,691,694	6,787,248	(84,208)				3.500	2.969	MON	19,517	234,209	06/28/2016	08/25/2043
3136AW-Q3-4	FNMA SERIES 2017-46 CLASS JC			4	1	3,867,651	98.3080	3,757,591	3,822,262	3,757,591	(65,004)				2.750	2.648	MON	8,759	105,112	10/04/2017	01/25/2043
3136AW-U2-1	FNMA SERIES 2017-46 CLASS LB			4	1	2,212,079	101.0315	2,147,648	2,125,722	2,147,648	(28,997)				3.500	3.233	MON	6,200	74,400	06/16/2017	12/25/2052
3136AX-JT-3	FNMA SERIES 2017-49 CLASS JA			4	1	2,067,953	102.7103	2,019,852	1,966,552	2,019,852	(32,474)				4.000	3.658	MON	6,555	78,662	07/13/2017	07/25/2053
3136AX-C4-5	FNMA SERIES 2017-69 CLASS HA			4	1	3,299,066	99.6166	3,204,797	3,217,130	3,204,797	(35,702)				3.000	2.797	MON	8,043	96,514	08/21/2017	06/25/2046
3136AY-U8-4	FNMA SERIES 2017-87 CLASS EA			4	1	5,110,405	98.4875	5,001,847	5,078,663	5,001,847	(77,999)				3.000	2.945	MON	12,697	152,360	10/18/2017	04/25/2044
3136B1-FH-2	FNMA SERIES 2018-11 CLASS QD			4	1	444,822	99.4760	451,450	453,828	451,450	6,628				3.000	3.156	MON	1,135	9,077	04/16/2018	01/25/2048
3136B1-P3-2	FNMA SERIES 2018-28 CLASS CA			4	1	473,231	98.1871	480,882	489,761	480,882	7,651				3.000	3.264	MON	1,224	9,795	04/17/2018	05/25/2048
35563P-FG-9	FREDDIE MAC SCRT SERIES 2018-2 CLASS MA			4	1	455,204	101.5875	464,576	457,316	464,576	9,372				3.500	3.566	MON	1,334	9,337	06/07/2018	11/25/2057
35563P-GG-8	FREDDIE MAC SCRT SERIES 2018-3 CLASS MA			4	1	615,526	100.5864	622,510	618,881	622,510	6,984				3.500	3.581	MON	1,805	9,025	08/09/2018	08/25/2057
3137F5-JE-0	FREDDIE MAC SERIES 4799 CLASS MA			4	1	11,686,254	102.6572	11,751,199	11,447,029	11,751,199	64,945				4.000	3.812	MON	38,157	228,941	06/14/2018	03/15/2042
3137F5-ZB-8	FREDDIE MAC SERIES 4800 CLASS PA			4	1	1,989,261	100.9361	1,994,793	1,976,292	1,994,793	5,532				3.500	3.454	MON	5,764	34,585	06/14/2018	07/15/2043
3137FG-2A-2	FREDDIE MAC SERIES 4802 CLASS EA			4	1	11,029,498	102.6098	11,109,051	10,826,501	11,109,051	79,553				4.000	3.563	MON	36,088	252,618	05/15/2018	05/15/2042
3137FH-RY-1	FREDDIE MAC SERIES 4832 CLASS FW			4	1	465,830	99.5563	464,416	466,486	464,416	(1,414)				2.805	2.798	MON	1,060	3,020	09/13/2018	04/15/2038
3137FJ-GT-0	FREDDIE MAC SERIES 4839 CLASS A			4	1	973,009	103.0654	1,000,180	970,432	1,000,180	27,170				4.000	4.001	MON	3,235	3,235	11/02/2018	04/15/2051
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,699,659,174	XXX	2,668,952,678	2,634,406,058	2,668,952,678	(16,517,336)				XXX	XXX	XXX	8,229,731	62,814,353	XXX	XXX
3137B1-BS-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K026 CLASS A2			4	1	515,201	98.4950	492,475	500,000	492,475	(8,366)				2.510	1.974	MON	1,046	12,550	05/02/2016	11/25/2022
3137B1-UG-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K027 CLASS A2			4	1	1,556,893	98.8859	1,483,289	1,500,000	1,483,289	(27,071)				2.637	2.000	MON	3,296	39,555	05/02/2016	01/25/2023
3137B3-NW-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K031 CLASS A1			4	1	264,559	99.3844	252,996	254,563	252,996	(4,331)				2.778	1.531	MON	589	7,072	05/02/2016	09/25/2022
3137FG-ZT-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K079 CLASS A2			4	1	1,085,363	104.4813	1,102,278	1,055,000	1,102,278	16,915				3.926	3.557	MON	3,452		12/14/2018	06/25/2028
3137FK-SH-0	FHLMC MULTIFAMILY STRUCTURED SERIES K086 CLASS A2			4	1	1,967,268	103.4849	1,976,561	1,910,000	1,976,561	9,293				3.859	3.479	MON	6,142		12/19/2018	11/25/2028
3137BH-X5-1	FHLMC REMIC SERIES K045 CLASS A1			4	1	436,217	98.7605	418,004	423,250	418,004	(4,383)				2.493	1.757	MON	879	10,552	05/02/2016	11/25/2024
3137BK-GK-0	FHLMC REMIC SERIES K151 CLASS A3			4	1	917,908	97.5443	877,899	900,000	877,899	(41,629)				3.511	3.214	MON	2,633	31,599	07/08/2015	04/25/2030
3137A1-N8-2	FHLMC SERIES K008 CLASS A1			4	1	97,115	99.6720	95,119	95,432	95,119	(858)				2.746	1.733	MON	218	2,621	05/02/2016	12/25/2019
3137AA-4W-0	FHLMC SERIES K013 CLASS A2			4	1	664,043	101.2426	582,145	575,000	582,145	(18,020)				3.974	1.859	MON	1,904	22,851	11/27/2012	01/25/2021
3137B2-HM-5	FHLMC SERIES K028 CLASS A1			4	1	224,788	98.7606	217,534	220,264	217,534	(2,006)				2.182	1.533	MON	401	4,806	05/02/2016	11/25/2022
3137B5-KM-4	FHLMC SERIES K035 CLASS A1			4	1	406,370	99.3365	390,015	392,620	390,015	(3,960)				2.615	1.583	MON	856	10,267	05/02/2016	03/25/2023
3137BG-JZ-3	FHLMC SERIES K043 CLASS A1			4	1	425,931	98.9147	407,670	412,143	407,670	(5,230)				2.532	1.620	MON	870	10,435	05/02/2016	10/25/2023
3137FE-ZU-7	FHLMC SERIES K076 CLASS A2			4	1	1,428,225	104.3119	1,449,935	1,390,000	1,449,935	21,710				3.900	3.262	MON	4,518		12/07/2018	04/25/2028
3137FJ-KE-8	FHLMC SERIES K082 CLASS A2			4	1	309,598	104.3833	313,150	300,000	313,150	3,552				3.920	3.213	MON	980		12/10/2018	09/25/2028
3137BL-VZ-8	FHLMC SERIES KJ02 CLASS A2			4	1	33,798	99.2798	33,224	33,465	33,224	(404)				2.597	2.327	MON	72	997	11/10/2015	09/25/2020
3136AN-LM-7	FNMA REMIC TR SERIES 2015-M6 CLASS A1			4	1	273,372	99.2190	258,780	260,817	258,780	(3,014)				2.945	1.936	MON	640	7,787	05/02/2016	01/25/2026
3136AK-2A-0	FNMA SERIES 2014-M10 CLASS AS02			4	1	418,727	99.4673	408,341	410,528	408,341	618				2.171	0.969	MON	743	8,914	05/02/2016	09/25/2019
3136AQ-DQ-0	FNMA SERIES 2015-M13 CLASS AS02			4	1	33,688	99.2831	33,236	33,476	33,236	(64)				1.646	1.356	MON	46	581	05/02/2016	09/25/2019
3136AR-P3-6	FNMA SERIES 2016-M4 CLASS AL			4	1	110,278	97.3196	105,219	108,117	105,219	(2,335)				3.273	3.091	MON	295	6,972	04/12/2016	01/25/2039
3136B1-K8-6	FNMA SERIES 2018-M7 CLASS A2			4	1	230,363	97.2825	233,478	240,000	233,478	3,116				3.052	3.946	MON	610		12/12/2018	03/25/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						11,399,705	XXX	11,131,348	11,014,675	11,131,348	(66,467)				XXX	XXX	XXX	30,190	177,559	XXX	XXX
00432C-BH-3	ACCESS GROUP INC DE			4	1FE	21,529,250	93.7026	20,567,721	21,950,000	20,567,721	(1,064,580)				3.819	3.819	MON	48,229	627,578	06/04/2018	07/01/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462590-JT-8	IOWA STUDENT LOAN LIQUIDITY CO SERIES 2012-1 CLASS B			4	1FE	1,110,769	108.5903	1,178,205	1,085,000	1,178,205	4,545				6.006	5.862	MON	1,086	60,063	06/10/2013	12/26/2046
49130N-CX-5	KENTUCKY HIGHER EDUCATION STUD SERIES 2015-1 CLASS A1			4	1FE	1,747,828	99.6462	1,741,645	1,747,828	1,741,645	(2,725)				3.099	3.119	MON	4,364	47,201	02/19/2015	12/01/2031
658262-GF-1	NORTH CAROLINA STATE EDUCATION SERIES 2013-1 CLASS A			4	1FE	543,263	99.8682	543,984	544,702	543,984	6,090				3.006	3.059	MON	273	13,585	04/29/2014	12/26/2039
709163-GJ-2	PENNSYLVANIA ST HGR EDU ASSIST SERIES 2006-2 CLASS B 144A			4	1FE	1,312,875	98.0560	1,323,756	1,350,000	1,323,756	(26,231)				2.890	3.263	MON	434	37,124	05/30/2013	10/25/2042
83715A-AL-3	SOUTH CAROLINA STUDENT LOAN CO SERIES 2010-1 CLASS A2			4	1FE	413,308	100.2951	415,631	414,408	415,631	(1,735)				3.490	3.686	JAJO	2,732	12,403	07/28/2016	07/25/2025
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CO SERIES 2010-1 CLASS A3			4	1FE	3,399,425	101.8804	3,494,499	3,430,000	3,494,499	46,004				3.540	3.666	JAJO	22,934	104,395	01/18/2017	10/27/2036
840555-DA-1	SOUTH TEXAS HIGHER EDUCATION A SERIES 2012-1 CLASS A3			4	1FE	10,918,625	101.1393	11,428,740	11,300,000	11,428,740	163,295				3.246	3.927	JAJO	93,737	316,233	01/22/2016	10/01/2046
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						40,975,343	XXX	40,694,181	41,821,938	40,694,181	(875,337)				XXX	XXX	XXX	173,789	1,218,582	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						2,868,196,393	XXX	2,841,987,677	2,802,638,381	2,841,987,677	(20,416,112)				XXX	XXX	XXX	9,450,820	68,097,922	XXX	XXX
90131H-AB-1	21ST CENTURY FOX AMERICA				2FE	784,519	115.4061	807,843	700,000	807,843	(57,950)				5.400	4.626	AO	9,450	37,800	12/12/2017	10/01/2043
90131H-AQ-8	21ST CENTURY FOX AMERICA				2FE	728,024	102.6693	718,685	700,000	718,685	(9,339)				4.500	3.040	FA	11,900	15,750	03/23/2018	02/15/2021
90131H-BG-9	21ST CENTURY FOX AMERICA				2FE	1,159,046	124.7554	1,153,987	925,000	1,153,987	(25,418)				6.400	4.307	JD	2,631	11,200	12/20/2018	12/15/2035
90131H-BK-0	21ST CENTURY FOX AMERICA				2FE	289,384	122.6587	275,982	225,000	275,982	(18,687)				6.150	4.001	MS	4,613	13,838	12/12/2017	03/01/2037
90131H-BP-9	21ST CENTURY FOX AMERICA				2FE	2,477,960	131.4204	2,687,548	2,045,000	2,687,548	(195,509)				6.900	5.276	FA	53,306	141,105	01/11/2018	08/15/2039
90131H-BQ-7	21ST CENTURY FOX AMERICA				2FE	283,956	124.1832	310,458	250,000	310,458	(21,427)				6.150	5.187	FA	5,808	15,375	04/06/2015	02/15/2041
88579Y-BD-2	3M COMPANY SERIES MTN			1	1FE	1,121,548	99.3283	1,117,443	1,125,000	1,117,443	(4,105)				4.000	4.018	MS	13,375		09/20/2018	09/14/2048
002824-BF-6	ABBOTT LABORATORIES			1	2FE	1,200,998	98.7597	1,194,992	1,210,000	1,194,992	(47,516)				3.750	3.840	MN	3,907	45,375	11/17/2016	11/30/2026
002824-BG-4	ABBOTT LABORATORIES			1	2FE	487,074	104.3937	495,870	475,000	495,870	(37,841)				4.750	4.544	MN	1,943	22,563	10/20/2017	11/30/2036
002824-BH-2	ABBOTT LABORATORIES			1	2FE	2,480,646	104.9724	2,519,338	2,400,000	2,519,338	(184,291)				4.900	4.686	MN	10,127	90,650	12/10/2018	11/30/2046
00287Y-AM-1	ABBVIE INC				2FE	3,209,960	87.9410	2,858,083	3,250,000	2,858,083	(491,572)				4.400	4.481	MN	21,847	122,100	09/20/2018	11/06/2042
00287Y-AR-0	ABBVIE INC			1	2FE	1,484,026	92.5107	1,364,533	1,475,000	1,364,533	(255,521)				4.500	4.446	MN	8,666	66,375	07/06/2017	05/14/2035
00287Y-AS-8	ABBVIE INC			1	2FE	16,161,529	90.9412	15,150,806	16,660,000	15,150,806	(2,381,547)				4.700	4.898	MN	102,228	638,495	11/08/2018	05/14/2045
00287Y-AT-6	ABBVIE INC			1	2FE	11,787,618	99.0509	11,742,485	11,855,000	11,742,485	(104,417)				2.500	2.704	MN	38,693	292,625	07/09/2018	05/14/2020
00287Y-AW-9	ABBVIE INC			1	2FE	678,171	87.4739	590,449	675,000	590,449	(98,777)				4.450	4.417	MN	3,922	23,363	09/10/2018	05/14/2046
00287Y-BF-5	ABBVIE INC			1	2FE	1,011,279	97.0797	990,213	1,020,000	990,213	(21,066)				4.250	4.354	MN	12,403		09/13/2018	11/14/2028
00084D-AQ-3	ABN AMRO BANK NV SERIES 144A		D		1FE	1,450,313	98.5606	1,453,769	1,475,000	1,453,769	3,456				2.650	3.277	JJ	17,589	19,544	03/23/2018	01/19/2021
00084D-AT-7	ABN AMRO BANK NV SERIES 144A		D		1FE	1,054,230	99.7984	1,052,873	1,055,000	1,052,873	(1,357)				3.400	3.426	FA	12,256		08/21/2018	08/27/2021
00401M-AB-2	ABU DHABI CRUDE OIL SERIES 144A		D		1FE	460,000	97.6330	449,112	460,000	449,112	(24,012)				4.600	4.599	JD	59	24,569	10/26/2017	11/02/2047
00440E-AT-4	ACE INA HOLDINGS			1	1FE	5,297,032	98.5699	5,224,203	5,300,000	5,224,203	(67,357)				2.300	2.312	MN	19,639	121,900	10/27/2015	11/03/2020
00440E-AW-7	ACE INA HOLDINGS			1	1FE	727,539	102.9497	669,173	650,000	669,173	(64,739)				4.350	3.663	MN	4,555	28,275	12/08/2017	11/03/2045
00507U-AP-6	ACTAVIS FUNDING SCS		D	1	2FE	9,302,306	99.6332	9,275,851	9,310,000	9,275,851	(97,559)				3.000	3.043	MS	84,566	257,550	05/17/2018	03/12/2020
00507U-AS-0	ACTAVIS FUNDING SCS		D	1	2FE	209,255	97.6224	205,007	210,000	205,007	(8,783)				3.800	3.843	MS	2,350	7,980	03/03/2015	03/15/2025
00507U-AT-8	ACTAVIS FUNDING SCS		D	1	2FE	1,342,386	94.8598	1,256,892	1,325,000	1,256,892	(145,178)				4.550	4.437	MS	17,751	60,288	06/26/2017	03/15/2035
00507U-AU-5	ACTAVIS FUNDING SCS		D	1	2FE	497,385	94.9278	474,639	500,000	474,639	(57,639)				4.750	4.783	MS	6,993	23,750	03/03/2015	03/15/2045
00101J-AK-2	ADT CORP SERIES WI				3FE	33,219,555	101.3750	31,698,949	31,269,000	31,698,949	(1,966,519)				6.250	4.725	AO	412,577	1,802,438	07/18/2018	10/15/2021
00751Y-AC-0	ADVANCE AUTO PARTS INC			1	2FE	6,763,650	102.3507	6,793,018	6,637,000	6,793,018	29,368				4.500	4.082	JD	24,889	149,333	10/25/2018	12/01/2023
007589-AA-2	ADVOCATE HEALTH CORP			1	1FE	6,400,000	102.9557	6,589,163	6,400,000	6,589,163	189,163				3.829	3.829	FA	91,896		08/07/2018	08/15/2028
00774M-AA-3	AERCAP IRELAND CAP GLOBA		D	1	2FE	9,066,404	96.9558	8,827,827	9,105,000	8,827,827	(378,867)				3.500	3.603	MN	30,982	304,675	10/04/2018	05/26/2022
00774M-AC-9	AERCAP IRELAND CAP GLOBA		D	1	2FE	33,837,103	91.2373	31,157,547	34,150,000	31,157,547	(2,578,875)				3.500	3.651	JJ	551,143	765,100	06/13/2018	01/15/2025
00774M-AD-7	AERCAP IRELAND CAP GLOBA		D	1	2FE	11,155,153	95.0712	10,681,244	11,235,000	10,681,244	(473,909)				3.300	3.463	JJ	162,720	182,490	09/05/2018	01/23/2023
00774M-AE-5	AERCAP IRELAND CAP GLOBA		D	1	2FE	18,615,897	87.2704	16,306,472	18,685,000	16,306,472	(2,309,425)				3.875	3.920	JJ	317,775	362,022	04/16/2018	01/23/2028
00772B-AQ-4	AERCAP IRELAND CAP LTD A		D		2FE	1,105,324	100.6978	1,107,676	1,100,000	1,107,676	2,352				4.625	4.351	AO	8,620		12/12/2018	10/30/2020
00772B-AF-8	AERCAP IRELAND CAP LTD A SERIES WI		D		2FE	17,974,160	100.2886	17,470,272	17,420,000	17,470,272	(824,539)				4.500	3.671	MN	100,165	783,900	11/13/2017	05/15/2021
00772B-AM-3	AERCAP IRELAND CAP LTD A SERIES WI		D		2FE	16,524,206	101.5723	15,611,666	15,370,000	15,611,666	(734,453)				5.000	3.150	AO	192,125	728,500	10/22/2018	10/01/2021
00817Y-AF-5	AETNA INC				2FE	334,295	117.2820	293,205	250,000	293,205	(39,346)				6.625	4.322	JD	736	16,563	01/04/2013	06/15/2036
00817Y-AM-0	AETNA INC			1	2FE	192,831	86.5685	173,137	200,000	173,137	(29,417)				4.125	4.340	MN	1,054	8,250	02/04/2013	11/15/2042
00817Y-AZ-1	AETNA INC			1	2FE	2,332,559	84.6636	1,981,128	2,340,000	1,981,128	(324,984)				3.875	3.893	FA	34,255	91,934	08/07/2017	08/15/2047
008252-AM-0	AFFILIATED MANAGERS GROU				1FE	13,397,147	102.0229	13,702,691	13,431,000	13,702,691	(436,737)				4.250	4.258	FA	215,642	558,068	06/21/2018	02/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
008252-AN-8	AFFILIATED MANAGERS GROU				1FE	12,288,376	97.1749	12,054,548	12,405,000	12,054,548	(395,484)				3.500	3.624	FA	180,906	368,813	02/06/2018	08/01/2025
00138C-AC-2	AIG GLOBAL FUNDING SERIES 144A				1FE	499,395	97.6316	488,158	500,000	488,158	(11,586)				2.700	2.726	JD	600	13,500	12/08/2016	12/15/2021
00139P-AA-6	AIG SUNAMER GLOB FIN X SERIES 144A				1FE	248,271	127.1290	254,258	200,000	254,258	(12,484)				6.900	4.961	MS	4,063	13,800	09/07/2012	03/15/2032
00912X-AJ-3	AIR LEASE CORP				2	3,434,176	101.3778	3,244,091	3,200,000	3,244,091	(104,483)				4.750	2.690	MS	50,667	152,000	05/24/2016	03/01/2020
00912X-AL-8	AIR LEASE CORP				2FE	8,145,590	99.9910	8,144,271	8,145,000	8,144,271	(79,627)				3.375	3.308	JJ	126,757	274,894	07/05/2017	01/15/2019
00912X-AS-3	AIR LEASE CORP			1	2FE	2,225,899	99.0459	2,223,580	2,245,000	2,223,580	(69,669)				3.375	3.556	JD	6,314	75,769	04/06/2016	06/01/2021
00912X-AT-1	AIR LEASE CORP			1	2FE	3,087,936	93.9019	2,978,569	3,172,000	2,978,569	(120,856)				3.000	3.529	MS	28,019	60,750	09/13/2018	09/15/2023
00912X-AX-2	AIR LEASE CORP			1	2FE	12,447,869	94.6245	12,023,929	12,707,000	12,023,929	(385,635)				2.750	3.216	JJ	161,132	196,837	10/23/2018	01/15/2023
00912X-BC-7	AIR LEASE CORP			1	2FE	8,259,782	98.4209	8,198,462	8,330,000	8,198,462	(61,320)				3.875	4.068	JJ	173,050		09/12/2018	07/03/2023
00913R-AB-2	AIR LIQUIDE FINANCE SERIES 144A		D	1	1FE	3,625,426	95.7282	3,489,293	3,645,000	3,489,293	(45,533)				1.750	1.863	MS	16,656	63,788	09/22/2016	09/27/2021
00928Q-AM-3	AIRCASTLE LTD		D		2FE	2,359,131	101.6287	2,362,868	2,325,000	2,362,868	3,737				5.125	4.427	MS	35,085		12/13/2018	03/15/2021
00928Q-AP-6	AIRCASTLE LTD		D		2FE	26,177,221	100.3930	25,196,625	25,098,000	25,196,625	(770,429)				5.000	4.075	AO	313,725	936,775	10/22/2018	04/01/2023
00928Q-AQ-4	AIRCASTLE LTD		D	1	2FE	4,591,125	94.3652	4,501,219	4,770,000	4,501,219	(89,906)				4.125	4.871	MN	32,794	98,381	06/29/2018	05/01/2024
00928Q-AR-2	AIRCASTLE LTD		D	1	2FE	12,289,196	98.3523	12,107,164	12,310,000	12,107,164	(182,032)				4.400	4.438	MS	144,437		09/20/2018	09/25/2023
009363-AP-7	AIRGAS INC			1	1FE	4,131,717	99.5956	4,103,338	4,120,000	4,103,338	(13,973)				2.375	2.300	FA	36,966	97,850	02/23/2016	02/15/2020
012873-AK-1	ALBERTA ENERGY CO LTD		A		2FE	545,306	116.9658	526,346	450,000	526,346	(53,496)				7.375	5.280	MN	5,531	33,188	03/01/2017	11/01/2031
013716-AN-5	ALCAN INC		A		1FE	355,182	121.4258	333,921	275,000	333,921	(18,661)				7.250	4.695	MN	3,323	19,938	04/12/2012	11/01/2028
01609W-AV-4	ALIBABA GROUP HOLDING LTD		D	1	1FE	1,378,849	88.6654	1,250,182	1,410,000	1,250,182	(154,822)				4.200	4.332	JD	4,113	59,220	04/10/2018	12/06/2047
01609W-AC-6	ALIBABA GROUP HOLDING LTD SERIES WI		D	1	1FE	12,996,828	99.4543	12,988,732	13,060,000	12,988,732	(109,332)				2.500	2.630	MN	29,929	326,500	01/14/2016	11/28/2019
017175-AD-2	ALLEGHANY CORP			1	2FE	217,930	97.6475	195,295	200,000	195,295	(21,091)				4.900	4.335	MS	2,886	9,800	06/26/2017	09/15/2044
01877K-AB-9	ALLIANCE PIPELINE SERIES 144A			4	2FE	43,326	101.1298	38,491	38,061	38,491	(478)				6.996	4.666	JD	7	3,994	03/27/2014	12/31/2019
020002-AT-8	ALLSTATE CORPORATION				1FE	306,474	117.9970	353,991	300,000	353,991	(33,854)				5.950	5.788	AO	4,463	17,850	04/16/2010	04/01/2036
020002-AX-9	ALLSTATE CORPORATION				1FE	3,456,499	101.5438	2,666,539	2,626,000	2,666,539	(139,405)				7.450	2.369	MN	24,455	195,637	08/02/2012	05/16/2019
020002-BC-4	ALLSTATE CORPORATION			1	1FE	671,722	97.1097	650,635	670,000	650,635	(21,087)				4.200	4.184	JD	1,251	14,070	08/14/2018	12/15/2046
02005N-AV-2	ALLY FINANCIAL INC				3FE	7,851,704	99.2500	7,944,963	8,005,000	7,944,963	(710,444)				5.125	5.375	MS	103,704	410,256	09/24/2014	09/30/2024
02005N-AY-6	ALLY FINANCIAL INC				3FE	6,540,325	97.1250	6,444,244	6,635,000	6,444,244	(96,081)				4.125	4.592	FA	104,916		10/17/2018	02/13/2022
02154C-AD-5	ALTICE FINANCING SA SERIES 144A		D	1	4FE	3,440,250	96.0000	3,168,000	3,300,000	3,168,000	(287,430)				6.625	5.804	AO	54,656	218,625	11/09/2016	02/15/2023
02154C-AE-3	ALTICE FINANCING SA SERIES 144A		D	1	4FE	7,477,295	91.2500	6,843,750	7,500,000	6,843,750	(1,143,750)				7.500	7.538	JJ	259,375	562,500	05/05/2016	05/15/2026
02209S-AJ-2	ALTRIA GROUP INC				2FE	361,353	103.3529	344,165	333,000	344,165	(17,187)				9.250	2.825	FA	12,407	15,401	03/23/2018	08/06/2019
02209S-AR-4	ALTRIA GROUP INC				2FE	606,575	93.2467	489,545	525,000	489,545	(149,102)				5.375	4.384	JJ	11,836	28,219	03/28/2017	01/31/2044
023135-AP-1	AMAZON COM INC			1	1FE	529,798	107.1141	508,792	475,000	508,792	(39,421)				4.800	3.882	JD	1,647	22,800	02/16/2018	12/05/2034
023135-AQ-9	AMAZON COM INC			1	1FE	843,816	110.8627	859,186	775,000	859,186	(44,341)				4.950	4.381	JD	2,771	34,650	07/05/2018	12/05/2044
023135-BF-2	AMAZON COM INC SERIES WI			1	1FE	1,595,572	96.5756	1,521,065	1,575,000	1,521,065	(74,507)				3.875	3.778	FA	21,870	30,516	06/06/2018	08/22/2037
023135-BJ-4	AMAZON COM INC SERIES WI			1	1FE	22,191,230	97.7099	21,779,538	22,290,000	21,779,538	(411,693)				4.050	4.076	FA	323,484	449,348	09/10/2018	08/22/2047
02343U-AA-3	AMCOR FINANCE USA INC SERIES 144A			1	2FE	23,646,430	94.6965	22,377,720	23,631,000	22,377,720	(865,884)				3.625	3.625	AO	149,909	820,374	12/12/2018	04/28/2026
023551-AJ-3	AMERADA HESS				3FE	800,082	108.2044	730,380	675,000	730,380	(88,230)				7.300	5.425	FA	18,615	49,275	03/29/2017	08/15/2031
023608-AF-9	AMEREN CORP			1	2FE	10,032,692	98.6632	9,900,849	10,035,000	9,900,849	(167,258)				2.700	2.705	MN	34,621	270,945	11/17/2015	11/15/2020
023608-AG-7	AMEREN CORP			1	2FE	1,633,545	98.2049	1,605,650	1,635,000	1,605,650	(69,881)				3.650	3.661	FA	22,545	59,678	11/17/2015	02/15/2026
02361D-AQ-3	AMEREN ILLINOIS CO			1	1FE	1,743,473	100.1093	1,751,912	1,750,000	1,751,912	8,439				4.150	4.172	MS	21,384	36,313	05/17/2018	03/15/2046
02364W-AJ-4	AMERICA MOVIL SA DE CV		D		1FE	506,460	117.4908	469,963	400,000	469,963	(35,338)				6.375	4.213	MS	8,500	25,500	08/14/2017	03/01/2035
02364W-AW-5	AMERICA MOVIL SA DE CV		C		1FE	512,452	117.7320	541,567	460,000	541,567	(42,960)				6.125	5.327	MS	7,122	28,175	02/29/2012	03/30/2040
02376R-AA-0	AMERICAN AIRLINES GROUP INC SERIES 144A				3FE	35,827,819	100.2500	34,655,423	34,569,000	34,655,423	(834,356)				5.500	3.746	AO	475,324	1,862,108	06/13/2018	10/01/2019
025537-AM-3	AMERICAN ELECTRIC POWER SERIES J			1	2FE	1,201,602	101.6120	1,224,424	1,205,000	1,224,424	22,822				4.300	4.335	JD	4,462		11/28/2018	12/01/2028
025816-AZ-2	AMERICAN EXPRESS CO				1FE	146,665	140.6645	154,731	110,000	154,731	(17,373)				8.150	5.739	MS	2,540	8,965	04/23/2010	03/19/2038
025932-AK-0	AMERICAN FINANCIAL GROUP INC			1	2FE	675,515	94.3356	669,783	710,000	669,783	(5,732)				3.500	4.192	FA	9,388	12,425	03/23/2018	08/15/2026
026351-AZ-9	AMERICAN GENERAL CORP				2FE	878,858	114.0132	855,099	750,000	855,099	(51,828)				6.625	4.991	FA	18,771	49,688	01/06/2014	02/15/2029
02665W-CQ-2	AMERICAN HONDA FINANCE SERIES MTN				1FE	1,094,102	100.7087	1,102,760	1,095,000	8,658					3.625	3.643	AO	8,931		10/03/2018	10/10/2023
026874-AZ-0	AMERICAN INTERNATIONAL GROUP				2FE	823,629	108.7353	761,147	700,000	761,147	(126,929)				6.250	4.912	MN	7,292	43,750	03/27/2018	05/01/2036
026874-BW-6	AMERICAN INTERNATIONAL GROUP				2FE	1,763,850	105.5990	1,583,985	1,500,000	1,583,985	(78,944)				6.400	3.668	JD	4,267	96,000	07/11/2013	12/15/2020
026874-CU-9	AMERICAN INTERNATIONAL GROUP				2FE	2,959,028	103.7527	2,982,889	2,875,000	2,982,889	23,862				4.875	3.997	JD	11,680	12,188	11/30/2018	06/01/2022
026874-DA-2	AMERICAN INTERNATIONAL GROUP			1	2FE	10,484,779	89.2429	9,035,843	10,125,000	9,035,843	(1,792,143)				4.500	4.275	JJ	208,828	435,938	11/28/2018	07/16/2044
026874-DC-8	AMERICAN INTERNATIONAL GROUP			1	2FE	318,516	85.8868	279,132	325,000	279,132	(47,094)				3.875	4.032	JJ	5,807	12,594	06/02/2017	01/15/2035
026874-DF-1	AMERICAN INTERNATIONAL GROUP			1	2FE	321,550	93.2843	303,174	325,000	303,174	(18,377)				4.800	4.871	JJ	7,410	2,400	09/14/2018	07/10/2045
026874-DG-9	AMERICAN INTERNATIONAL GROUP			1	2FE	16,451,865	99.6609	16,269,636	16,325,000	16,269,636	(363,257)				3.300	3.074	MS	179,575	530,145	07/09/2018	03/01/2021
026874-DH-7	AMERICAN INTERNATIONAL GROUP			1	2FE	14,024,527	96.2068	13,416,036	13,945,000	13,416,036	(1,045,041)				3.900	3.819	AO	135,964	543,855	11/08/2017	04/01/2026
026874-DK-0	AMERICAN INTERNATIONAL GROUP			1	2FE	8,261,401	96.3363	7,991,100	8,295,000	7,991,100	(270,301)				4.200	4.250	AO	87,098	179,034	07/23/2018	04/01/2028
026874-DL-8	AMERICAN INTERNATIONAL GROUP			1	2FE	6,382,315	91.5122	5,875,083	6,420,000	5,875,083	(507,231)				4.750	4.787	AO	76,238	156,710	03/19/2018	04/01/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027X-AC-4	AMERICAN TOWER CORP				2FE	1,908,300	100.0565	1,911,080	1,910,000	1,911,080	(20,561)				3.400	3.418	FA	24,533	64,940	08/14/2013	02/15/2019
03027X-AL-4	AMERICAN TOWER CORP				2FE	7,084,146	95.7007	6,813,893	7,120,000	6,813,893	(112,746)				2.250	2.381	JJ	73,870	152,325	10/23/2018	01/15/2022
03027X-AQ-3	AMERICAN TOWER CORP				2FE	5,160,465	96.2124	5,003,044	5,200,000	5,003,044	(155,250)				3.000	3.169	JD	6,933	149,372	11/20/2018	06/15/2023
03027X-AH-3	AMERICAN TOWER CORP SERIES 5YR			1	2FE	8,981,777	99.4264	8,943,403	8,995,000	8,943,403	(216,526)				3.300	3.331	FA	112,138	296,835	01/08/2016	02/15/2021
03040W-AJ-4	AMERICAN WATER CAP CORP			1	1FE	249,545	99.1968	247,992	250,000	247,992	(27,809)				4.300	4.311	JD	896	10,750	12/12/2012	12/01/2042
03040W-AT-2	AMERICAN WATER CAPITAL C SERIES 30YR			1	1FE	672,442	97.2757	656,611	675,000	656,611	(15,830)				4.200	4.222	MS	11,183		09/13/2018	09/01/2048
030981-AH-7	AMERIGAS FINANCE LLC/COR			1	3FE	3,500,000	94.5000	3,307,500	3,500,000	3,307,500	(332,500)				5.625	5.625	MN	22,422	196,875	06/20/2016	05/20/2024
030981-AJ-3	AMERIGAS FINANCE LLC/COR			1	3FE	4,000,000	91.2500	3,650,000	4,000,000	3,650,000	(470,000)				5.875	5.875	FA	85,514	235,000	06/20/2016	08/20/2026
03073E-AN-5	AMERISOURCEBERGEN CORP			1	2FE	1,251,074	85.7233	1,071,541	1,250,000	1,071,541	(177,720)				4.250	4.245	MS	17,708	53,125	02/18/2015	03/01/2045
031162-AW-0	AMGEN INC				2FE	492,996	118.4740	473,896	400,000	473,896	(50,674)				6.375	4.765	JD	2,125	25,500	08/23/2012	06/01/2037
031162-BA-7	AMGEN INC				2FE	240,173	119.4445	238,889	200,000	238,889	(27,179)				6.400	5.029	FA	5,333	12,800	03/13/2012	02/01/2039
031162-BC-3	AMGEN INC				2FE	170,131	113.8912	193,615	170,000	193,615	(17,179)				5.750	5.744	MS	2,878	9,775	04/20/2010	03/15/2040
031162-BK-5	AMGEN INC			1	2FE	3,597,920	103.0151	3,651,884	3,545,000	3,651,884	(602,493)				5.150	5.045	MN	23,328	182,568	03/04/2015	11/15/2041
031162-BP-4	AMGEN INC			1	2FE	706,140	109.5503	657,302	600,000	657,302	(48,249)				5.375	4.323	MN	4,121	32,250	01/07/2013	05/15/2043
031162-BZ-2	AMGEN INC			1	2FE	908,603	93.5188	883,753	945,000	883,753	(63,053)				4.400	4.647	MN	6,930	26,510	08/14/2018	05/01/2045
031162-CD-0	AMGEN INC SERIES WI			1	2FE	216,014	95.7660	191,532	200,000	191,532	(24,482)				4.563	4.099	JD	406	9,126	01/31/2018	06/15/2048
031162-CF-5	AMGEN INC SERIES WI			1	2FE	2,385,614	94.2188	2,261,251	2,400,000	2,261,251	(272,101)				4.663	4.699	JD	4,974	86,266	06/26/2018	06/15/2051
898361-AP-5	AMHERST COLLEGE			4	1FE	750,000	101.0185	757,639	750,000	757,639	10,817				3.694	3.694	MN	4,618	27,705	10/03/2012	11/01/2032
032479-AD-9	ANADARKO FINANCE COMPANY		C		2FE	619,903	118.2547	644,488	545,000	644,488	(55,073)				7.500	6.299	MN	6,813	40,875	05/23/2011	05/01/2031
032511-AY-3	ANADARKO PETROLEUM CORP				2FE	4,399,060	107.9996	4,033,784	3,735,000	4,033,784	(540,887)				6.450	5.027	MS	70,934	240,908	08/29/2017	09/15/2036
032511-BF-3	ANADARKO PETROLEUM CORP				2FE	3,473,820	101.3947	3,193,932	3,150,000	3,193,932	(150,448)				6.950	3.345	JD	9,730	218,925	06/02/2016	06/15/2019
032511-BN-6	ANADARKO PETROLEUM CORP			1	2FE	707,799	104.7339	743,611	710,000	743,611	(52,998)				5.550	5.591	MS	11,603	39,405	03/14/2016	03/15/2026
032511-BP-1	ANADARKO PETROLEUM CORP			1	2FE	21,279,034	110.4179	20,898,789	18,927,000	20,898,789	(2,898,611)				6.600	5.688	MS	367,815	955,911	12/11/2018	03/15/2046
032654-AK-1	ANALOG DEVICES INC			1	2FE	1,194,748	105.1939	1,262,327	1,200,000	1,262,327	(163,875)				5.300	5.329	JD	2,827	63,600	12/03/2015	12/15/2045
032654-AL-9	ANALOG DEVICES INC			1	2FE	4,780,512	97.6151	4,685,524	4,800,000	4,685,524	(67,200)				2.500	2.587	JD	8,667	120,000	11/30/2016	12/05/2021
03350W-AB-5	ANDEAVOR LOGIS LP CORP			1	2FE	1,446,828	90.0281	1,327,915	1,475,000	1,327,915	(118,912)				5.200	5.329	JD	6,392	77,339	05/22/2018	12/01/2047
03522A-AD-2	ANHEUSER BUSCH CO INBEV SERIES 144A			1	2FE	2,356,508	94.5548	2,363,871	2,500,000	2,363,871	7,363				3.650	4.591	FA	38,021		11/08/2018	02/01/2026
03522A-AE-0	ANHEUSER BUSCH CO INBEV SERIES 144A			1	2FE	6,168,954	92.7398	5,935,346	6,400,000	5,935,346	(233,608)				4.700	5.015	FA	125,333		11/08/2018	02/01/2036
03522A-AF-7	ANHEUSER BUSCH CO INBEV SERIES REGS			1	2FE	30,409,441	92.7385	29,611,418	31,930,000	29,611,418	(798,023)				4.900	5.229	FA	651,904		12/12/2018	02/01/2046
03524B-AF-3	ANHEUSER BUSCH INBEV FIN				2FE	343,742	88.9597	311,359	350,000	311,359	(74,817)				4.625	4.740	FA	6,745	16,188	10/08/2015	02/01/2044
03523T-BF-4	ANHEUSER BUSCH INBEV WORLDWIDE				2FE	5,668,947	128.5771	4,519,484	3,515,000	4,519,484	(1,070,691)				8.200	4.241	JJ	132,906	288,230	03/23/2017	01/15/2039
03523T-BP-2	ANHEUSER BUSCH INBEV WORLDWIDE				2FE	6,773,239	95.4791	6,468,706	6,775,000	6,468,706	(254,914)				2.500	2.504	JJ	78,101	169,375	03/28/2016	07/15/2022
03523T-BT-4	ANHEUSER BUSCH INBEV WORLDWIDE SERIES 144A			1	2FE	550,377	86.3561	456,824	529,000	456,824	(119,461)				4.439	4.205	AO	5,544	23,482	08/17/2017	10/06/2048
035240-AE-0	ANHEUSER-BUSCH INBEV WOR				2FE	640,995	117.5070	587,535	500,000	587,535	(79,350)				6.625	4.246	FA	12,514	33,125	11/29/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WOR				2FE	352,430	93.3308	303,325	325,000	303,325	(72,869)				4.950	4.391	JJ	7,418	16,088	11/29/2016	01/15/2042
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR			1	2FE	24,696,033	97.8145	24,272,679	24,815,000	24,272,679	(423,353)				3.500	3.596	JJ	407,724	235,479	10/04/2018	01/12/2024
035240-AN-0	ANHEUSER-BUSCH INBEV WOR			1	2FE	11,451,741	89.6260	10,320,432	11,515,000	10,320,432	(1,131,310)				4.600	4.634	AO	111,823	281,030	07/05/2018	04/15/2048
03666H-AA-9	ANTARES HOLDINGS SERIES 144A			1	2FE	33,510,776	98.8543	33,126,088	33,510,000	33,126,088	(384,687)				6.000	5.998	FA	865,675		09/05/2018	08/15/2023
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SERIES WI			1	3FE	26,848,439	96.5000	25,696,020	26,628,000	25,696,020	(1,204,731)				5.375	5.171	MN	238,543	754,811	12/20/2018	11/01/2021
036752-AB-9	ANTHEM INC			1	2FE	1,435,868	95.5427	1,433,140	1,500,000	1,433,140	(2,728)				3.650	4.191	JD	4,563	56,271	03/23/2018	12/01/2027
036752-AD-5	ANTHEM INC			1	2FE	836,579	93.0043	813,788	875,000	813,788	(22,791)				4.375	4.651	JD	3,190	19,141	09/13/2018	12/01/2047
94973V-BB-2	ANTHEM INC				2FE	2,475,223	97.1407	2,428,517	2,500,000	2,428,517	(46,706)				4.650	4.719	JJ	53,604		09/11/2018	01/15/2043
94973V-BL-0	ANTHEM INC			1	2FE	496,930	95.6036	478,018	500,000	478,018	(71,079)				4.850	4.885	FA	9,161	24,250	08/14/2014	08/15/2054
00182E-BE-8	ANZ NATIONAL INTL SERIES 144A		D		1FE	2,927,071	98.3191	2,890,582	2,940,000	2,890,582	(26,178)				2.200	2.387	JJ	29,465	58,484	04/05/2018	07/17/2020
00182E-BH-1	ANZ NEW ZEALAND INTL LDN SERIES 144A		D		1FE	19,663,683	98.9505	19,785,162	19,995,000	19,785,162	121,479				2.750	3.490	JJ	242,856		09/13/2018	01/22/2021
037411-AR-6	APACHE CORP				2FE	183,063	102.4616	162,914	159,000	162,914	(25,148)				6.000	4.812	JJ	4,399	9,540	01/20/2017	01/15/2037
037411-BA-2	APACHE CORP			1	2FE	619,536	85.7760	514,656	600,000	514,656	(101,986)				4.750	4.537	AO	6,017	28,500	11/07/2016	04/15/2043
037735-CG-0	APPALACHIAN POWER CO				2FE	494,456	118.7263	474,905	400,000	474,905	(48,048)				6.375	4.583	AO	6,375	25,500	10/16/2015	04/01/2036
037735-CM-7	APPALACHIAN POWER CO				2FE	501,356	125.7593	528,189	420,000	528,189	(69,737)				7.000	5.612	AO	7,350	29,400	09/13/2010	04/01/2038
037735-CU-9	APPALACHIAN POWER CO			1	2FE	4,023,206	97.9192	3,955,935	4,040,000	3,955,935	(158,323)				3.400	3.453	JD	11,447	133,450	07/13/2018	06/01/2025
037833-AL-4	APPLE INC				1FE	1,638,909	94.6979	1,491,492	1,575,000	1,491,492	(133,610)				3.850	3.616	MN	9,601	57,750	09/27/2018	05/04/2043
037833-BA-7	APPLE INC				1FE	66,884	88.5480	66,411	75,000	66,411	(474)				3.450	4.127	FA	1,021		09/19/2018	02/09/2045
037833-BH-2	APPLE INC				1FE	403,976	101.5568	406,227	400,000	406,227	(44,400)				4.375	4.315	MN	2,333	17,500	10/19/2015	05/13/2045
037833-BS-8	APPLE INC			1	1FE	132,796	98.8281	133,418	135,000	133,418	622				2.250	2.838	FA	1,080	1,519	03/23/2018	02/23/2021
037833-BW-9	APPLE INC			1	1FE	407,383	105.1608	394,353	375,000	394,353	(35,507)				4.500	3.853	FA	6,000	16,875	03/28/2017	02/23/2036
037833-BX-7	APPLE INC			1	1FE	5,792,748	105.8538	5,557,326	5,250,000	5,557,326	(448,430)				4.650	4.034	FA	86,800	161,588	09/20/2018	02/23/2046
037833-CC-2	APPLE INC			1	1FE	8,373,345	96.9594	8,130,045	8,385,000	8,130,045	(16,164)				1.550	1.579	FA	53,070	129,968	07/28/2016	08/04/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-CH-1	APPLE INC			1	1FE	411,140	99.6513	398,605	400,000	398,605	(12,535)				4.250	4.083	FA	6,706		09/10/2018	02/09/2047
038222-AG-0	APPLIED MATERIALS INC				1FE	891,199	117.9764	1,002,799	850,000	1,002,799	(110,731)				5.850	5.490	JD	2,210	49,725	10/19/2015	06/15/2041
03835V-AA-4	APTIV PLC		D	1	2FE	94,850	99.0000	94,050	95,000	94,050	(800)				3.150	3.212	MN	349	2,993	03/23/2018	11/19/2020
03938L-AP-9	ARCELORMITTAL		C		2FE	836,822	105.3600	753,324	715,000	753,324	(83,498)				7.000	5.612	AO	10,566	25,025	08/16/2018	10/15/2039
03938L-AQ-7	ARCELORMITTAL		C		2FE	10,615,671	101.4711	10,158,272	10,011,000	10,158,272	(405,683)				5.250	3.343	FA	213,151	536,304	04/24/2018	08/05/2020
03938L-AX-2	ARCELORMITTAL		D		2FE	10,832,703	105.7000	10,354,372	9,796,000	10,354,372	(354,108)				6.250	3.507	FA	214,288	485,558	08/07/2018	02/25/2022
03938L-AY-0	ARCELORMITTAL		D		2FE	5,975,000	101.6596	6,074,164	5,975,000	6,074,164	(169,711)				5.125	5.125	JD	25,518	306,219	05/27/2015	06/01/2020
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1	2FE	3,718,378	104.4240	3,832,360	3,670,000	3,832,360	(401,616)				5.031	4.943	JD	8,206	176,462	12/19/2018	12/15/2046
03937L-AA-3	ARCH CAPITAL GROUP LTD		D		2FE	132,589	127.7650	127,765	100,000	127,765	(8,693)				7.350	4.568	MN	1,225	7,350	05/10/2017	05/01/2034
03938J-AA-7	ARCH CAPITAL GRP US INC				2FE	7,129,746	104.7415	7,408,364	7,073,000	7,408,364	(808,394)				5.144	5.088	MN	60,639	353,547	08/09/2018	11/01/2043
039483-BE-1	ARCHER DANIELS				1FE	1,587,040	101.0269	1,414,377	1,400,000	1,414,377	(172,663)				4.535	3.695	MS	16,754	63,490	01/11/2018	03/26/2042
039483-AT-9	ARCHER DANIELS MIDLAND				1FE	173,253	116.7194	192,587	165,000	192,587	(13,780)				5.935	5.541	AO	2,448	9,793	01/06/2011	10/01/2032
039483-BH-4	ARCHER DANIELS MIDLAND				1FE	358,029	94.2640	494,886	525,000	494,886	(60,597)				4.016	6.411	AO	4,393	21,084	02/05/2013	04/16/2043
03969A-AM-2	ARDAGH PKG FINHLDGS USA SERIES 144A		D	1	3FE	2,306,000	95.2500	2,196,465	2,306,000	2,196,465	(149,890)				4.250	4.250	MS	28,857	98,005	02/24/2017	09/15/2022
04010L-AP-8	ARES CAPITAL CORP			1	2FE	43,460,149	100.2098	43,295,650	43,205,000	43,295,650	(660,795)				3.875	3.563	JJ	771,989	1,651,428	08/24/2018	01/15/2020
04010L-AR-4	ARES CAPITAL CORP			1	2FE	4,974,628	97.0836	4,839,615	4,985,000	4,839,615	(133,181)				3.625	3.697	JJ	81,318	154,697	06/28/2018	01/19/2022
04010L-AU-7	ARES CAPITAL CORP			1	2FE	30,751,738	95.0480	29,388,855	30,920,000	29,388,855	(975,859)				3.500	3.625	FA	423,862	1,023,575	07/23/2018	02/10/2023
04015C-AA-6	ARES FINANCE CO LLC SERIES 144A			1	2FE	12,930,072	95.5510	12,593,624	13,180,000	12,593,624	(73,595)				4.000	4.250	AO	121,549	507,200	10/31/2018	10/08/2024
040555-CK-8	ARIZONA PUBLIC SERVICE				1FE	553,685	126.0972	630,486	500,000	630,486	(45,568)				6.875	6.045	FA	14,323	34,375	12/09/2010	08/01/2036
040555-CN-2	ARIZONA PUBLIC SERVICE			1	1FE	198,108	101.9330	203,866	200,000	203,866	(21,802)				4.500	4.557	AO	2,250	9,000	01/10/2012	04/01/2042
042735-BA-7	ARROW ELECTRONICS INC				2FE	456,696	102.8278	437,018	425,000	437,018	(18,806)				6.000	4.936	AO	6,375	25,500	07/27/2011	04/01/2020
042735-BC-3	ARROW ELECTRONICS INC			1	2FE	2,908,110	101.2753	2,947,112	2,910,000	2,947,112	(58,687)				4.500	4.460	MS	43,650	74,700	12/11/2018	03/01/2023
042735-BD-1	ARROW ELECTRONICS INC			1	2FE	893,169	98.6560	887,904	900,000	887,904	(24,151)				3.500	3.622	AO	7,875	31,500	02/23/2015	04/01/2022
042735-BF-6	ARROW ELECTRONICS INC			1	2FE	8,553,493	91.0917	7,824,777	8,590,000	7,824,777	(739,471)				3.875	3.924	JJ	156,260	360,601	06/01/2017	01/12/2028
042735-BG-4	ARROW ELECTRONICS INC			1	2FE	10,208,654	93.1110	9,590,432	10,300,000	9,590,432	(481,513)				3.250	3.399	MS	105,074	326,219	08/09/2018	09/08/2024
04273W-AB-7	ARROW ELECTRONICS INC				2FE	771,598	103.1051	793,909	770,000	793,909	(25,142)				5.125	5.072	MS	13,154	39,463	03/27/2014	03/01/2021
04351L-AA-8	ASCENSION HEALTH				1FE	500,000	108.2936	541,468	500,000	541,468	(41,727)				4.847	4.847	MN	3,097	24,235	06/12/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH				1FE	703,946	96.3897	698,825	725,000	698,825	(5,121)				3.945	4.120	MN	3,655	14,301	09/20/2018	11/15/2046
04363U-AB-2	ASCIANO FINANCE SERIES 144A		D		2FE	6,199,987	101.2686	5,970,799	5,896,000	5,970,799	(123,417)				4.625	3.744	MS	74,232	272,690	11/18/2015	09/23/2020
044209-AF-1	ASHLAND INC			1	3FE	3,211,781	98.5000	3,127,375	3,175,000	3,127,375	(174,625)				4.750	4.532	FA	56,974	150,813	06/17/2016	08/15/2022
044209-AM-6	ASHLAND INC			1	3FE	1,158,277	98.5000	1,060,845	1,077,000	1,060,845	(134,625)				6.875	6.303	MN	9,461	74,044	03/04/2015	05/15/2043
045487-AA-3	ASSOCIATED BANC-CORP			2	2FE	28,100,906	99.5255	27,951,734	28,085,000	27,951,734	(228,682)				2.750	2.716	MN	98,688	772,338	11/16/2016	11/15/2019
045487-AB-1	ASSOCIATED BANC-CORP			2	2FE	30,976,739	100.5523	31,059,607	30,889,000	31,059,607	(730,905)				4.250	4.200	JJ	605,339	1,288,345	04/24/2018	01/15/2025
046353-AD-0	ASTRAZENECA PLC		C		2FE	888,596	119.2624	840,800	705,000	840,800	(117,117)				6.450	4.505	MS	13,389	45,473	03/28/2017	09/15/2037
046353-AM-0	ASTRAZENECA PLC		D		2FE	539,979	94.6244	520,434	550,000	520,434	(19,545)				4.375	4.492	MN	3,008	12,031	09/20/2018	11/16/2045
00206R-BK-7	AT&T INC			1	2FE	2,931,259	84.5067	2,725,342	3,225,000	2,725,342	(236,656)				4.350	4.959	JD	6,235	135,938	09/10/2018	06/15/2045
00206R-CM-2	AT&T INC			1	2FE	7,263,032	97.5251	7,046,188	7,225,000	7,046,188	(191,647)				3.000	2.908	JD	602	325,125	11/16/2016	06/30/2022
00206R-CN-0	AT&T INC			1	2FE	13,062,347	94.1653	12,919,477	13,720,000	12,919,477	(142,869)				3.400	4.227	MN	59,606	268,940	09/20/2018	05/15/2025
00206R-CP-5	AT&T INC			1	2FE	832,549	89.7802	785,577	875,000	785,577	(84,231)				4.500	4.906	MN	5,031	39,375	03/30/2017	05/15/2035
00206R-CQ-3	AT&T INC			1	2FE	28,043,960	88.7894	26,880,990	30,275,000	26,880,990	(1,458,286)				4.750	5.252	MN	183,752	1,030,275	10/12/2018	05/15/2046
00206R-CT-7	AT&T INC			1	2FE	1,833,263	97.7202	1,807,824	1,850,000	1,807,824	(25,439)				4.125	4.261	FA	28,405	38,156	03/23/2018	02/17/2026
00206R-DH-2	AT&T INC				2FE	596,254	93.4113	537,115	575,000	537,115	(59,139)				5.150	4.887	MS	8,719	29,613	01/16/2018	03/15/2042
00206R-DR-0	AT&T INC			1	2FE	7,002,100	98.2228	6,888,362	7,013,000	6,888,362	(470,514)				5.250	5.261	MS	122,728	336,683	06/13/2018	03/01/2037
00206R-GD-8	AT&T INC				2FE	535,000	96.9993	518,946	535,000	518,946	(16,054)				3.956	3.506	MJSD	1,176	5,751	08/16/2018	06/12/2024
00206R-DF-6	AT&T INC SERIES WI			1	2FE	748,137	101.0288	737,510	730,000	737,510	(88,626)				6.000	5.808	FA	16,547	43,800	03/03/2016	08/15/2040
00206R-DG-4	AT&T INC SERIES WI				2FE	381,451	108.2918	384,436	355,000	384,436	(34,320)				6.375	5.806	MS	7,544	22,631	03/03/2016	03/01/2041
00206R-DJ-8	AT&T INC SERIES WI			1	2FE	6,974,168	85.5707	6,506,796	7,604,000	6,506,796	(315,304)				4.500	5.035	MS	106,456	211,455	08/16/2018	03/09/2048
00206R-DK-5	AT&T INC SERIES WI			1	2FE	207,466	86.0797	178,185	207,000	178,185	(16,639)				4.550	4.536	MS	2,930	9,419	12/15/2016	03/09/2049
00206R-FU-1	AT&T INC SERIES WI			1	2FE	375,581	92.6408	347,403	375,000	347,403	(28,178)				5.150	5.139	FA	7,349		11/30/2018	02/15/2050
00206R-FW-7	AT&T INC SERIES WI			1	2FE	249,998	93.2388	233,097	250,000	233,097	(16,900)				4.900	4.898	FA	4,662		11/30/2018	08/15/2037
00206R-GH-9	AT&T INC SERIES WI				2FE	413,744	112.9482	372,729	330,000	372,729	(41,015)				7.125	3.203	MS	6,923		11/23/2018	03/15/2026
00206R-GM-8	AT&T INC SERIES WI				2FE	300,024	106.6410	319,923	300,000	319,923	19,898				6.375	6.374	JD	1,594	9,563	11/23/2018	06/01/2028
00206R-GP-1	AT&T INC SERIES WI				2FE	467,200	107.6179	419,710	390,000	419,710	(47,490)				6.500	4.123	MS	7,464		11/23/2018	03/15/2029
00206R-GQ-9	AT&T INC SERIES WI			1	2FE	2,793,485	94.4986	2,764,083	2,925,000	2,764,083	(29,402)				4.300	4.825	FA	47,515		12/20/2018	02/15/2030
00206R-GS-5	AT&T INC SERIES WI				2FE	377,829	109.2933	327,880	300,000	327,880	(49,949)				6.875	4.242	AO	4,354		11/23/2018	10/15/2031
00206R-HA-3	AT&T INC SERIES WI			1	2FE	2,357,357	92.9285	2,158,728	2,323,000	2,158,728	(198,630)				5.150	5.051	MN	15,287		11/23/2018	11/15/2046
00135T-AA-2	ATB GROUP PLC SERIES 144A		D		2FE	743,294	99.0103	737,627	745,000	737,627	(5,666)				4.750	4.802	AO	7,766		10/04/2018	10/12/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04685A-2B-6	ATHENE GLOBAL FUNDING SERIES 144A				1FE	6,210,571	101.0240	6,243,281	6,180,000	6,243,281	(127,988)				4.000	3.881	JJ	107,120	242,200	07/09/2018	01/25/2022
04685A-2C-4	ATHENE GLOBAL FUNDING SERIES 144A				1FE	689,644	99.0794	688,602	695,000	688,602	(1,042)				2.750	3.137	AO	3,769	19,113	03/23/2018	04/20/2020
04685A-2E-0	ATHENE GLOBAL FUNDING SERIES 144A				1FE	344,873	97.6842	346,779	355,000	346,779	1,906				3.000	3.729	JJ	5,266	5,325	03/23/2018	07/01/2022
04686J-AA-9	ATHENE HOLDING LTD		D	1	2FE	56,870,863	90.8360	53,754,951	59,178,000	53,754,951	(3,115,912)				4.125	4.630	JJ	1,145,957	1,023,413	12/11/2018	01/12/2028
05253J-AM-3	AUST & NZ BANKING GRP NY SERIES MTN		D		1FE	5,579,750	97.5936	5,450,601	5,585,000	5,450,601	(86,588)				2.300	2.320	JD	10,705	128,455	05/23/2016	06/01/2021
05329W-AM-4	AUTONATION INC			1	2FE	597,926	96.6481	584,721	605,000	584,721	(35,421)				4.500	4.688	AO	6,806	20,025	11/28/2018	10/01/2025
05329W-AN-2	AUTONATION INC			1	2FE	182,364	92.5158	175,780	190,000	175,780	(6,584)				3.500	4.200	MN	850	6,742	03/23/2018	11/15/2024
05330G-AA-2	AUTORIDAD CANAL DE PANAM SERIES 144A		D	4	1FE	3,958,750	101.7510	4,100,565	4,030,000	4,100,565	(392,885)				4.950	5.096	JJ	84,227	199,485	09/24/2015	07/29/2035
05369A-AA-9	AVIATION CAPITAL GROUP SERIES 144A			1	2FE	688,576	90.3319	632,323	700,000	632,323	(53,716)				3.500	3.696	MN	4,083	25,385	10/11/2017	11/01/2027
05369A-AC-5	AVIATION CAPITAL GROUP SERIES 144A			1	1FE	4,452,522	97.9727	4,379,378	4,470,000	4,379,378	(73,145)				3.875	3.962	MN	28,869	86,606	04/24/2018	05/01/2023
05369A-AF-8	AVIATION CAPITAL GROUP SERIES 144A			1	1FE	1,023,004	100.1289	1,036,334	1,035,000	1,036,334	13,330				4.375	4.628	JJ	3,522		11/28/2018	01/30/2024
054561-AG-0	AXA EQUITABLE HOLDINGS I SERIES 144A			1	2FE	1,447,318	94.5008	1,370,261	1,450,000	1,370,261	(77,057)				4.350	4.373	AO	12,440	31,538	04/17/2018	04/20/2028
054561-AK-1	AXA EQUITABLE HOLDINGS I SERIES 144A			1	2FE	843,156	88.7031	798,328	900,000	798,328	(44,828)				5.000	5.431	AO	8,875	22,500	09/13/2018	04/20/2048
05464H-AA-8	AXIS SPECIALTY FINANCE PLC		D		2FE	354,631	99.7961	354,276	355,000	354,276	462				2.650	2.672	AO	2,352	9,408	03/06/2014	04/01/2019
05464H-AC-4	AXIS SPECIALTY FINANCE PLC		D	1	2FE	29,129,452	95.7007	28,590,570	29,875,000	28,590,570	(639,791)				4.000	4.321	JD	82,986	1,059,500	12/11/2018	12/06/2027
067316-AF-6	BACARDI LTD SERIES 144A		D	1	2FE	1,031,698	96.0985	994,619	1,035,000	994,619	(37,079)				4.700	4.740	MN	6,216	26,349	04/24/2018	05/15/2028
067316-AH-2	BACARDI LTD SERIES 144A		D	1	2FE	468,800	90.2766	428,814	475,000	428,814	(39,986)				5.300	5.388	MN	3,217	13,636	09/10/2018	05/15/2048
057224-AZ-0	BAKER HUGHES INC				1FE	99,570	95.2800	95,280	100,000	95,280	(22,280)				5.125	5.153	MS	1,509	5,125	08/19/2010	09/15/2040
05723K-AD-2	BAKER HUGHES LLC CO OBL SERIES WI			1	1FE	629,946	95.9397	618,811	645,000	618,811	(11,135)				2.773	3.311	JD	795	18,085	03/23/2018	12/15/2022
05723K-AE-0	BAKER HUGHES LLC CO OBL SERIES WI			1	1FE	3,377,646	92.0093	3,398,825	3,694,000	3,398,825	21,180				3.337	4.504	JD	5,479	61,634	12/10/2018	12/15/2027
05723K-AF-7	BAKER HUGHES LLC CO OBL SERIES WI			1	1FE	199,226	82.4050	164,810	200,000	164,810	(34,416)				4.080	4.102	JD	363	8,251	01/31/2018	12/15/2047
05765W-AA-1	BALBOA MERGER BUB INC SERIES 144A			1	5FE	2,840,500	104.7500	2,723,500	2,600,000	2,723,500	(108,888)				11.375	8.616	JD	24,646	295,750	11/10/2017	12/01/2021
059165-EC-0	BALTIMORE GAS & ELECTRIC				1FE	430,545	120.7203	404,413	335,000	404,413	(42,057)				6.350	4.396	AO	5,318	21,273	01/15/2013	10/01/2036
059597-AE-4	BANCO GENERAL SA SERIES 144A		D	1	2FE	5,686,216	91.7500	5,266,450	5,740,000	5,266,450	(474,583)				4.125	4.241	FA	94,710	236,775	07/31/2017	08/07/2027
05964H-AB-1	BANCO SANTANDER SA		D		1FE	9,722,588	93.4301	9,156,153	9,800,000	9,156,153	(1,003,405)				4.250	4.348	AO	92,556	416,500	09/20/2017	04/11/2027
05964H-AE-5	BANCO SANTANDER SA		D		1FE	8,684,096	94.5446	8,319,924	8,800,000	8,319,924	(341,357)				3.125	3.451	FA	97,778	187,500	12/11/2018	02/23/2023
05964H-AG-0	BANCO SANTANDER SA		D		1FE	8,800,000	97.1664	8,550,640	8,800,000	8,550,640	(249,360)				3.848	3.848	AO	74,309	169,312	04/09/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER SA		D		1FE	200,000	93.3725	186,745	200,000	186,745	(13,255)				4.379	4.379	AO	1,922	4,379	04/09/2018	04/12/2028
05968L-AG-7	BANCOLOMBIA SA		D		2FE	5,299,465	103.7500	4,990,375	4,810,000	4,990,375	(211,640)				5.950	3.661	JD	22,260	286,195	07/07/2016	06/03/2021
06051G-EN-5	BANK OF AMERICA CORP				1FE	890,721	116.0686	957,566	825,000	957,566	(134,865)				5.875	5.303	FA	19,388	48,469	10/08/2015	02/07/2042
06051G-FF-1	BANK OF AMERICA CORP				1FE	189,288	100.5542	191,053	190,000	191,053	(9,801)				4.000	4.046	AO	1,900	7,600	03/27/2014	04/01/2024
06051G-GM-5	BANK OF AMERICA CORP			1	1FE	11,360,000	95.1296	10,806,720	11,360,000	10,806,720	(1,513,548)				4.244	4.244	AO	89,728	482,118	04/19/2017	04/24/2038
06051G-EU-9	BANK OF AMERICA CORP MTN				1FE	634,756	98.4859	615,537	625,000	615,537	(23,838)				3.300	3.019	JJ	9,740	20,625	11/16/2016	01/11/2023
06051G-FH-7	BANK OF AMERICA CORP MTN				2FE	24,136,472	99.1800	23,857,751	24,055,000	23,857,751	(343,486)				4.200	4.157	FA	350,802	333,165	10/16/2018	08/26/2024
06051G-GV-5	BANK OF AMERICA CORP SERIES 144A			1	1FE	291,066	97.2010	291,603	300,000	291,603	537				3.004	3.600	JD	275	9,012	05/24/2018	12/20/2023
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN				2FE	2,410,043	98.8595	2,397,343	2,425,000	2,397,343	(46,401)				4.450	4.551	MS	35,371	22,250	12/20/2018	03/03/2026
06051G-GQ-6	BANK OF AMERICA CORP SERIES GMTN			1	1FE	75,520,643	96.7272	73,986,646	76,490,000	73,986,646	(1,528,616)				2.816	3.078	JJ	957,315	1,786,752	12/06/2018	07/21/2023
06051G-GC-7	BANK OF AMERICA CORP SERIES L			2	2FE	30,043,964	96.1166	28,935,902	30,105,000	28,935,902	(2,170,556)				4.183	4.209	MN	125,929	1,208,992	07/18/2018	11/25/2027
06051G-GE-3	BANK OF AMERICA CORP SERIES MTN			1	1FE	1,430,606	98.3170	1,425,597	1,450,000	1,425,597	(5,009)				3.124	3.427	JJ	20,258	22,649	03/23/2018	01/20/2023
06051G-GG-8	BANK OF AMERICA CORP SERIES MTN			1	1FE	3,389,907	96.1032	3,195,432	3,325,000	3,195,432	(301,530)				4.443	4.324	JJ	66,068	76,642	12/10/2018	01/20/2048
06051G-HC-6	BANK OF AMERICA CORP SERIES WI			1	1FE	4,324,518	97.2008	4,141,728	4,261,000	4,141,728	(182,791)				3.004	2.693	JD	3,911	128,000	05/22/2018	12/20/2023
06051G-HD-4	BANK OF AMERICA CORP SERIES WI			1	1FE	3,043,441	93.4149	2,862,234	3,064,000	2,862,234	(181,206)				3.419	3.495	JD	3,201	104,758	05/22/2018	12/20/2028
06050T-JZ-6	BANK OF AMERICA NA BKNT				1FE	808,347	115.3929	750,054	650,000	750,054	(97,595)				6.000	4.203	AO	8,233	39,000	11/08/2016	10/15/2036
06279J-AA-7	BANK OF IRELAND GROUP SERIES 144A		D		2FE	624,106	97.7986	611,241	625,000	611,241	(12,865)				4.500	4.529	MN	7,500		09/18/2018	11/25/2023
06368B-GS-1	BANK OF MONTREAL		A	2	2FE	16,530,000	92.6000	15,306,780	16,530,000	15,306,780	(1,035,274)				3.803	3.803	JD	27,939	633,875	12/07/2017	12/15/2032
06367T-PX-2	BANK OF MONTREAL SERIES MTN		A		1FE	6,957,007	99.0512	6,893,963	6,960,000	6,893,963	(46,749)				2.100	2.115	JD	7,714	146,160	12/07/2016	12/12/2019
064159-FL-5	BANK OF NOVA SCOTIA		A		1FE	6,918,811	99.1352	6,729,300	6,788,000	6,729,300	(119,938)				2.800	2.313	JJ	84,473	190,064	05/17/2017	07/21/2021
064159-HB-5	BANK OF NOVA SCOTIA		A		2FE	14,346,986	99.5719	14,212,900	14,274,000	14,212,900	(681,891)				4.500	4.430	JD	26,764	642,330	06/07/2018	12/16/2025
064159-JG-2	BANK OF NOVA SCOTIA		A		1FE	13,544,248	97.8179	13,327,690	13,625,000	13,327,690	(165,738)				2.700	2.880	MS	116,494	314,550	12/06/2018	03/07/2022
064159-KD-7	BANK OF NOVA SCOTIA SERIES BKNT		A		1FE	10,369,797	96.5518	10,427,593	10,800,000	10,427,593	57,796				2.450	3.463	MS	74,970	132,300	06/28/2018	09/19/2022
064159-LG-9	BANK OF NOVA SCOTIA SERIES BKNT		A		1FE	1,457,226	99.8423	1,457,698	1,460,000	1,457,698	472				3.125	3.192	AO	8,998	22,813	04/17/2018	04/20/2021
06406R-AA-5	BANK OF NY MELLON CORP SERIES MTN			2	1FE	18,753,662	98.2299	18,329,694	18,660,000	18,329,694	(348,875)				2.600	2.492	FA	194,064	470,860	06/28/2018	02/07/2022
06406R-AE-7	BANK OF NY MELLON CORP SERIES MTN			2	1FE	6,967,385	98.4262	6,988,258	7,100,000	6,988,258	20,873				2.950	3.389	JJ	88,434	101,775	12/06/2018	01/29/2023
06406R-AJ-6	BANK OF NY MELLON CORP SERIES MTN				1FE	7,866,828	100.3267	7,895,711	7,870,000	7,895,711	28,883				3.450	3.459	FA	104,081		10/23/2018	08/11/2023
059438-AH-4	BANK ONE CORP				1FE	3,631,270	118.8334	3,267,919	2,750,000	3,267,919	(280,826)				7.625	3.880	AO	44,267	209,688	05/24/2016	10/15/2026
059438-AK-7	BANK ONE CORP				1FE	282,778	122.5660	245,132	200,000	245,132	(22,329)				8.000	4.136	AO	2,756	16,000	01/08/2013	04/29/2027
06675F-AR-8	BANQUE FED CRED MUTUEL SERIES 144A		D		1FE	1,030,477	99.8178	1,033,114	1,035,000	1,033,114	2,637				3.750	3.847	JJ	17,358		07/16/2018	07/20/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06739F-FU-0	BARCLAYS BANK PLC SERIES 144A		D		2FE	200,114	112.4149	196,726	175,000	196,726	(3,388)				10.179	10.179	JD	940	8,907	09/19/2018	06/12/2021
06738E-AC-9	BARCLAYS PLC		D		3FE	5,406,728	94.4056	5,239,511	5,550,000	5,239,511	(167,217)				4.375	4.865	MS	74,193	121,406	08/24/2018	09/11/2024
06738E-AU-9	BARCLAYS PLC		D	1	2FE	13,949,269	92.5339	13,116,676	14,175,000	13,116,676	(1,136,688)				4.337	4.544	JJ	292,016	381,873	07/26/2018	01/10/2028
06738E-AV-7	BARCLAYS PLC		D		2FE	1,595,782	88.3697	1,391,823	1,575,000	1,391,823	(355,900)				4.950	4.866	JJ	37,032	77,963	01/13/2017	01/10/2047
06738E-BB-0	BARCLAYS PLC		D	1	2FE	1,470,000	97.2247	1,429,203	1,470,000	1,429,203	(40,797)				4.338	4.338	MN	7,971	31,884	05/09/2018	05/16/2024
06738E-BC-8	BARCLAYS PLC		D	2	2FE	20,146,664	95.2219	19,182,459	20,145,000	19,182,459	(964,205)				4.009	3.708	FMAN	103,195	381,232	05/11/2018	05/16/2024
06849R-AG-7	BARRICK NA FINANCE LLC				2FE	938,229	105.4245	864,481	820,000	864,481	(143,091)				5.700	4.738	MN	4,025	46,740	11/01/2016	05/30/2041
06849R-AK-8	BARRICK NA FINANCE LLC				2FE	256,335	105.0343	315,103	300,000	315,103	(61,628)				5.750	6.942	MN	2,875	17,250	10/08/2015	05/01/2043
05526D-BD-6	BAT CAPITAL CORP SERIES WI			1	2FE	275,000	81.8469	225,079	275,000	225,079	(49,921)				4.390	4.390	FA	4,561		11/20/2018	08/15/2037
05526D-BF-1	BAT CAPITAL CORP SERIES WI			1	2FE	1,807,680	79.6051	1,432,891	1,800,000	1,432,891	(374,789)				4.540	4.513	FA	30,872		11/20/2018	08/15/2047
91911K-AJ-1	BAUSCH HEALTH COMPANIES INC SERIES 144A		A	1	3FE	1,400,000	100.5000	1,407,000	1,400,000	1,407,000	(63,000)				6.500	6.500	MS	26,794	91,000	03/09/2017	03/15/2022
91911K-AK-8	BAUSCH HEALTH COMPANIES INC SERIES 144A		A	1	3FE	2,450,000	101.0000	2,474,500	2,450,000	2,474,500	(147,000)				7.000	7.000	MS	50,497	171,500	03/09/2017	03/15/2024
91911K-AN-2	BAUSCH HEALTH COMPANIES INC SERIES 144A		C	1	3FE	12,183,000	93.2500	11,360,648	12,183,000	11,360,648	(1,035,555)				5.500	5.500	MN	111,678	696,123	11/14/2017	11/01/2025
07177M-AB-9	BAXALTA INC SERIES WI			1	2FE	168,851	97.7659	166,202	170,000	166,202	(9,506)				4.000	4.090	JD	151	6,800	05/27/2016	06/23/2025
07177M-AD-5	BAXALTA INC SERIES WI			1	2FE	2,184,301	99.1066	2,165,479	2,185,000	2,165,479	(33,634)				2.875	2.883	JD	1,396	62,819	05/27/2016	06/23/2020
07177M-AL-7	BAXALTA INC SERIES WI			1	2FE	117,899	99.2415	117,105	118,000	117,105	(3,579)				3.600	3.616	JD	94	4,248	05/27/2016	06/23/2022
07177M-AN-3	BAXALTA INC SERIES WI			1	2FE	496,710	101.3618	506,809	500,000	506,809	(75,906)				5.250	5.294	JD	583	26,250	05/27/2016	06/23/2045
07274N-BF-9	BAYER US FINANCE II LLC				2FE	11,267,018	85.5883	10,625,785	12,415,000	10,625,785	(641,233)				4.400	5.118	JJ	251,887	134,090	10/15/2018	07/15/2044
07274N-BH-5	BAYER US FINANCE II LLC				2FE	337,680	82.3609	320,384	389,000	320,384	(17,297)				4.700	5.489	JJ	8,430	6,792	07/24/2018	07/15/2064
07274N-AG-8	BAYER US FINANCE II LLC SERIES 144A			2	2FE	18,415,095	95.7166	17,626,207	18,415,000	17,626,207	(788,888)				3.345	3.345	MJSD	25,666	297,837	10/23/2018	12/15/2023
07274N-AJ-2	BAYER US FINANCE II LLC SERIES 144A			1	2FE	5,414,747	97.3261	5,279,940	5,425,000	5,279,940	(134,807)				4.250	4.280	JD	10,247	108,877	06/18/2018	12/15/2025
07274N-AL-7	BAYER US FINANCE II LLC SERIES 144A			1	2FE	2,522,097	95.4752	2,410,750	2,525,000	2,410,750	(111,347)				4.375	4.388	JD	4,910	52,166	07/10/2018	12/15/2028
07274N-AN-3	BAYER US FINANCE II LLC SERIES 144A			1	2FE	10,931,318	90.8141	10,084,904	11,105,000	10,084,904	(846,414)				4.625	4.747	JD	8,560	256,803	06/18/2018	06/25/2038
07274N-AQ-6	BAYER US FINANCE II LLC SERIES 144A			1	2FE	376,496	89.8741	337,028	375,000	337,028	(39,468)				4.875	4.850	JD	305	9,141	06/19/2018	06/25/2048
07274N-AW-3	BAYER US FINANCE II LLC SERIES 144A				2FE	383,442	95.1273	375,753	395,000	375,753	(7,689)				3.375	3.932	JJ	6,147		08/06/2018	07/15/2024
07274N-AZ-6	BAYER US FINANCE II LLC SERIES 144A				2FE	184,180	87.4335	174,867	200,000	174,867	(9,313)				4.200	4.918	JJ	3,873	4,200	06/25/2018	07/15/2034
05531F-BF-9	BB&T CORPORATION SERIES MTN			2	1FE	1,452,759	100.8414	1,467,242	1,455,000	1,467,242	14,483				3.750	3.784	JD	3,789		11/29/2018	12/06/2023
075887-BG-3	BECTON DICKINSON			1	2FE	9,615,488	93.5964	8,774,660	9,375,000	8,774,660	(1,318,016)				4.685	4.522	JD	19,521	407,595	06/13/2018	12/15/2044
075887-BT-5	BECTON DICKINSON			1	2FE	2,065,000	96.8520	1,999,994	2,065,000	1,999,994	(52,089)				2.894	2.894	JD	4,150	59,761	05/22/2017	06/06/2022
075887-BW-8	BECTON DICKINSON			1	2FE	17,929,149	94.5838	16,968,332	17,940,000	16,968,332	(1,092,621)				3.700	3.708	JD	46,096	663,780	05/30/2018	06/06/2027
075887-BX-6	BECTON DICKINSON			1	2FE	2,163,186	94.0555	2,036,302	2,165,000	2,036,302	(155,832)				4.669	4.674	JD	7,020	62,214	08/15/2018	06/06/2047
075887-CF-4	BECTON DICKINSON			2	2FE	22,457,461	98.9949	22,229,314	22,455,000	22,229,314	(228,147)				3.300	2.591	MJSD	1,959	582,768	05/16/2018	12/29/2020
0778FP-AA-7	BELL CANADA		A	1	2FE	275,000	96.6662	265,832	275,000	265,832	(9,169)				4.464	4.464	AO	3,069	6,206	03/26/2018	04/01/2048
084664-BV-2	BERKSHIRE HATHAWAY FIN				1FE	91,032	101.5620	101,562	100,000	101,562	(10,237)				4.300	4.873	MN	549	4,300	07/10/2013	05/15/2043
084664-CQ-2	BERKSHIRE HATHAWAY FIN			1	1FE	1,092,592	99.1537	1,140,267	1,150,000	1,140,267	47,675				4.200	4.506	FA	18,247		11/16/2018	08/15/2048
084670-BQ-0	BERKSHIRE HATHAWAY INC			1	1FE	4,380,693	98.6885	4,332,423	4,390,000	4,332,423	(43,807)				2.200	2.245	MS	28,437	96,580	03/08/2016	03/15/2021
084659-AF-8	BERKSHIRE HATHWAY ENERGY SERIES WI			1	1FE	3,999,852	99.8507	3,594,625	3,600,000	3,594,625	(429,924)				4.500	3.856	FA	67,500	162,000	06/03/2016	02/01/2045
084659-AP-6	BERKSHIRE HATHWAY ENERGY SERIES WI			1	1FE	380,846	89.7528	359,011	400,000	359,011	(21,835)				3.800	4.075	JJ	7,009	4,011	09/10/2018	07/15/2048
08652B-AA-7	BEST BUY CO INC			1	2FE	702,236	95.3821	672,444	705,000	672,444	(29,793)				4.450	4.499	AO	8,192		09/25/2018	10/01/2028
055451-AV-0	BHP BILLITON FIN USA LTD		D		1FE	2,298,927	109.2490	2,266,917	2,075,000	2,266,917	(106,241)				5.000	4.303	MS	26,226	50,000	12/11/2018	09/30/2043
09247X-AH-4	BLACKROCK INC				1FE	3,790,449	102.9466	3,618,573	3,515,000	3,618,573	(101,489)				4.250	2.238	MN	15,354	149,388	04/19/2017	05/24/2021
09247X-AJ-0	BLACKROCK INC				1FE	7,712,485	100.7455	7,555,916	7,500,000	7,555,916	(143,880)				3.375	2.715	JD	21,094	253,125	01/30/2018	06/01/2022
09258B-AC-9	BLACKSTONE CQP				4FE	1,200,000	100.2575	1,203,090	1,200,000	1,203,090	(14,910)				6.500	6.498	JD	217	117,000	03/06/2017	03/20/2021
09256B-AE-7	BLACKSTONE HOLDINGS FIN SERIES 144A				1FE	3,410,037	114.5628	3,064,556	2,675,000	3,064,556	(439,862)				6.250	4.424	FA	63,160	167,188	07/25/2017	08/15/2042
09256B-AG-2	BLACKSTONE HOLDINGS FIN SERIES 144A				1FE	1,027,019	99.4980	1,004,930	1,010,000	1,004,930	(163,038)				5.000	4.887	JD	2,244	50,500	03/08/2017	06/15/2044
05565E-AH-8	BMW US CAPITAL LLC SERIES 144A			1	1FE	711,044	91.6688	687,516	750,000	687,516	(23,528)				2.800	3.548	AO	4,667	21,000	03/23/2018	04/11/2026
05565E-AL-9	BMW US CAPITAL LLC SERIES 144A			1	1FE	541,324	95.8616	541,618	565,000	541,618	294				1.850	3.134	MS	3,078	5,226	03/23/2018	09/15/2021
05579T-5G-7	BNP PARIBAS SA		D		2FE	2,010,248	98.8654	1,977,308	2,000,000	1,977,308	(32,940)				4.250	4.159	AO	17,944	85,000	03/23/2018	10/15/2024
05581K-AA-9	BNP PARIBAS SERIES 144A		D		2FE	1,639,226	97.1673	1,603,261	1,650,000	1,603,261	(35,965)				4.375	4.478	MS	18,648	72,188	03/23/2018	09/28/2025
05581K-AC-5	BNP PARIBAS SERIES 144A		D		2FE	754,715	97.0659	733,818	756,000	733,818	(20,897)				4.625	4.649	MS	10,490	17,483	08/20/2018	03/13/2027
09659W-2D-5	BNP PARIBAS SERIES 144A		D		1FE	1,727,204	94.1077	1,689,233	1,795,000	1,689,233	(37,970)				3.375	4.031	JJ	28,944	22,275	09/25/2018	01/09/2025
09659W-2F-0	BNP PARIBAS SERIES 144A		D		1FE	696,248	97.6041	683,229	700,000	683,229	(13,019)				4.400	4.467	FA	11,721		08/07/2018	08/14/2028
097023-BA-2	BOEING CO				1FE	129,052	124.3892	149,267	120,000	149,267	(10,707)				5.875	5.364	FA	2,663	7,050	05/18/2010	02/15/2040
097023-BT-1	BOEING CO			1	1FE	6,065,706	97.0503	5,958,891	6,140,000	5,958,891	(129,012)				2.125	2.381	MS	43,492	130,475	02/14/2017	03/01/2022
097023-BZ-7	BOEING CO			1	1FE	837,461	92.0874	810,369	880,000	810,369	(27,092)				3.625	3.902	MS	10,633	16,659	08/14/2018	03/01/2048
097023-CB-9	BOEING CO			1	1FE	817,763	95.6045	836,539	875,000	836,539	18,776				3.850	4.237	MN	5,708		10/30/2018	11/01/2048
09952A-AC-0	BORAL FINANCE PTY LTD SERIES 144A		D	1	2FE	497,680	92.9504	464,752	500,000	464,752	(38,953)				3.750	3.804	MN	3,125	18,750	10/24/2017	05/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
100743-AJ-2	BOSTON GAS COMPANY SERIES 144A				1FE	250,000	100.8992	252,248	250,000	252,248	(27,938)				4.487	4.487	FA	4,238	11,218	02/14/2012	02/15/2042
10112R-AU-8	BOSTON PROPERTIES INC			1	2FE	356,449	100.1780	350,623	350,000	350,623	(5,826)				3.850	3.433	FA	5,615	6,738	03/23/2018	02/01/2023
10112R-BA-1	BOSTON PROPERTIES INC			1	2FE	672,577	102.2447	690,152	675,000	690,152	17,575				4.500	4.545	JD	2,784		11/13/2018	12/01/2028
10112R-AV-6	BOSTON PROPERTIES LP			1	2FE	1,824,713	96.6100	1,811,438	1,875,000	1,811,438	(13,275)				3.125	3.681	MS	19,531	29,297	04/20/2018	09/01/2023
05578Q-AA-1	BPCE SA SERIES 144A		D		2FE	1,594,762	103.5424	1,579,022	1,525,000	1,579,022	(15,740)				5.700	4.676	AO	16,661	23,655	10/22/2018	10/22/2023
05583J-AC-6	BPCE SA SERIES 144A		D		1FE	17,982,206	90.8577	16,440,701	18,095,000	16,440,701	(1,329,508)				3.500	3.575	AO	119,628	628,950	05/11/2018	10/23/2027
10510K-AA-5	BRAMBLES USA INC SERIES 144A				2FE	4,769,995	102.2273	4,359,994	4,265,000	4,359,994	(127,789)				5.350	2.954	AO	57,044	228,178	11/18/2015	04/01/2020
10510K-AC-1	BRAMBLES USA INC SERIES 144A			1	2FE	513,749	100.1340	515,690	515,000	515,690	(18,402)				4.125	4.155	AO	4,013	21,244	10/19/2015	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN SERIES WI			1	2FE	465,394	84.4972	426,711	505,000	426,711	(38,683)				3.700	4.766	JD	467	18,685	04/25/2018	06/22/2027
111021-AE-1	BRITISH TELECOM PLC		C		2FE	1,994,970	135.2473	1,836,659	1,358,000	1,836,659	(165,702)				9.625	4.816	JD	5,809	109,063	09/12/2018	12/15/2030
111021-AM-3	BRITISH TELECOMMUNICATIO		D	1	2FE	1,169,684	101.3551	1,185,855	1,170,000	1,185,855	16,171				4.500	4.506	JD	3,949		11/29/2018	12/04/2023
11120V-AF-0	BRIXMOR OPERATING PART			1	2FE	560,301	97.1122	558,395	575,000	558,395	(1,905)				3.650	4.119	JD	933	20,988	03/23/2018	06/15/2024
11134L-AD-1	BROADCOM CRP CAYMN FI SERIES WI			1	2FE	6,309,153	96.1703	6,092,391	6,335,000	6,092,391	(216,762)				3.000	3.111	JJ	87,634	95,025	02/14/2018	01/15/2022
11134L-AF-6	BROADCOM CRP CAYMN FI SERIES WI			1	2FE	316,040	94.6102	307,483	325,000	307,483	(8,557)				3.625	4.211	JJ	5,432		10/03/2018	01/15/2024
11134L-AP-4	BROADCOM CRP CAYMN FI SERIES WI			1	2FE	579,025	90.2760	564,225	625,000	564,225	(14,799)				3.125	4.481	JJ	9,006		10/04/2018	01/15/2025
11133T-AB-9	BROADRIDGE FINANCIAL SOLUTIONS				2FE	404,478	101.0010	409,054	405,000	409,054	(10,668)				3.950	3.971	MS	5,333	15,998	08/14/2013	09/01/2020
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS			1	2FE	707,082	95.1414	675,504	710,000	675,504	(28,686)				3.400	3.449	JD	268	24,140	06/21/2016	06/27/2026
11271L-AA-0	BROOKFIELD FINANCE INC		A	1	1FE	9,165,874	97.9646	9,071,518	9,260,000	9,071,518	(424,936)				4.250	4.382	JD	31,703	364,863	06/13/2018	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC		A	1	2FE	595,314	91.9515	551,709	600,000	551,709	(77,077)				4.700	4.749	MS	7,912	28,670	09/11/2017	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC		A	1	1FE	597,924	94.4013	566,408	600,000	566,408	(31,516)				3.900	3.942	JJ	10,140	12,220	01/11/2018	01/25/2028
11283W-AC-8	BROOKFIELD RESIDENTIAL SERIES 144A		A	1	4FE	4,692,345	91.2500	5,318,963	5,829,000	5,318,963	(859,778)				6.375	9.613	MN	47,482	371,599	02/29/2016	05/15/2025
115236-AA-9	BROWN & BROWN INC			1	2FE	63,798	99.4313	63,636	64,000	63,636	(3,453)				4.200	4.239	MS	791	2,688	09/15/2014	09/15/2024
115637-AT-7	BROWN FORMAN CORP			1	1FE	296,803	99.7977	299,393	300,000	299,393	2,590				4.000	4.078	AO	2,533	6,633	03/23/2018	04/15/2038
115637-AP-5	BROWN-FORMAN CORPORATION			1	1FE	735,915	105.1417	788,563	750,000	788,563	(60,436)				4.500	4.616	JJ	15,563	33,750	06/24/2015	07/15/2045
117043-AP-4	BRUNSWICK CORP SERIES 144A			1	2FE	4,524,289	98.2086	4,359,479	4,439,000	4,359,479	(152,612)				4.625	4.167	MN	26,233	205,304	09/01/2016	05/15/2021
118230-AQ-4	BUCKEYE PARTNERS LP			1	2FE	151,203	87.8506	140,561	160,000	140,561	(10,643)				3.950	4.729	JD	527	6,320	03/23/2018	12/01/2026
120111-BM-0	BUILDING MATLS CORP AMER SERIES 144A			1	3FE	6,833,694	93.8750	6,069,019	6,465,000	6,069,019	(683,846)				5.375	4.460	MN	44,402	347,494	04/03/2018	11/15/2024
120568-AW-0	BUNGE LIMITED FINANCE CO			1	2FE	19,939,044	99.7582	19,396,975	19,444,000	19,396,975	(452,657)				3.500	2.844	MN	69,944	680,540	07/13/2017	11/24/2020
120568-AX-8	BUNGE LIMITED FINANCE CO			1	2FE	19,517,333	87.6171	17,680,254	20,179,000	17,680,254	(1,379,315)				3.250	3.711	FA	247,753	442,000	08/24/2018	08/15/2026
120568-AY-6	BUNGE LTD FINANCE CORP			1	2FE	4,108,365	95.5743	4,009,341	4,195,000	4,009,341	(89,558)				3.000	3.546	MS	33,560	74,100	12/06/2018	09/25/2022
120568-BA-7	BUNGE LTD FINANCE CORP			1	2FE	20,546,044	98.1115	20,186,447	20,575,000	20,186,447	(359,597)				4.350	4.379	MS	275,962		10/31/2018	03/15/2024
12189L-AA-9	BURLINGTON NORTHERN SANTA FE			1	1FE	1,572,903	117.1067	1,563,375	1,335,000	1,563,375	(176,179)				5.750	4.550	MN	12,794	76,763	04/15/2016	05/01/2040
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE			1	1FE	1,543,845	100.6875	1,444,866	1,435,000	1,444,866	(167,248)				4.400	3.960	MS	18,591	63,140	11/27/2012	03/15/2042
12189L-AK-7	BURLINGTON NORTHERN SANTA FE			1	1FE	1,069,266	99.7812	1,097,593	1,100,000	1,097,593	(131,048)				4.375	4.556	MS	16,042	48,125	10/07/2015	09/01/2042
12189L-AR-2	BURLINGTON NORTHERN SANTA FE			1	1FE	1,937,533	102.2157	1,942,098	1,900,000	1,942,098	4,566				3.750	3.384	AO	17,813	71,250	03/23/2018	04/01/2024
12189L-AS-0	BURLINGTON NORTHERN SANTA FE			1	1FE	2,919,688	107.8160	2,937,987	2,725,000	2,937,987	(260,597)				4.900	4.431	AO	33,381	117,600	09/20/2018	04/01/2044
12189L-AW-1	BURLINGTON NORTHERN SANTA FE			1	1FE	133,693	96.9520	121,190	125,000	121,190	(14,646)				4.150	3.741	AO	1,297	5,188	12/20/2017	04/01/2045
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE			1	1FE	495,995	94.2774	471,387	500,000	471,387	(59,250)				3.900	3.945	FA	8,125	19,500	05/09/2016	08/01/2046
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE				1FE	2,351,782	121.8152	2,868,748	2,355,000	2,868,748	(257,364)				6.150	5.933	MN	24,139	135,608	09/10/2018	05/01/2037
12189T-BC-7	BURLINGTON NORTHERN SANTA FE				1FE	4,297,962	101.2188	3,866,558	3,820,000	3,866,558	(115,229)				4.700	2.784	AO	44,885	179,540	06/26/2012	10/01/2019
12429T-AD-6	BWAY HOLDING CO SERIES 144A			1	4FE	8,000,000	94.0000	7,520,000	8,000,000	7,520,000	(800,000)				5.500	5.500	AO	92,889	440,000	03/22/2017	04/15/2024
12673P-AJ-4	CA INC			1	2FE	400,000	94.8258	379,303	400,000	379,303	(39,172)				4.700	4.700	MS	5,536	18,800	03/15/2017	03/15/2027
129268-AA-6	CALEDONIA GENERATING SERIES 144A			4	1FE	174,484	98.3269	171,252	174,166	171,252	(481)				1.950	1.893	MON	9	3,679	05/02/2016	02/28/2022
13034V-AC-8	CALIFORNIA INSTITUTE OF				1FE	600,000	96.5772	579,463	600,000	579,463	(3,165)				4.283	4.283	MS	8,566	25,698	09/07/2016	09/01/2116
13342B-AD-7	CAMERON INTERNATIONAL CORP				2FE	606,987	126.4916	588,186	465,000	588,186	(23,779)				7.000	4.903	JJ	15,009	32,550	01/08/2013	07/15/2038
136069-XY-2	CANADIAN IMPERIAL BANK		A		1FE	291,521	98.9888	292,017	295,000	292,017	496				2.700	3.135	FA	3,297	3,983	03/23/2018	02/02/2021
136375-BX-9	CANADIAN NATL RAILWAY		A	1	1FE	2,258,719	96.2436	2,261,724	2,350,000	2,261,724	3,005				2.250	3.157	MN	6,756	52,875	03/23/2018	11/15/2022
136375-BD-3	CANADIAN NATL RAILWAY CO		C		1FE	181,085	125.1123	193,924	155,000	193,924	(11,337)				6.900	5.428	JJ	4,932	10,695	01/06/2011	07/15/2028
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD		C		2FE	424,554	113.1451	396,008	350,000	396,008	(28,546)				6.500	4.772	FA	8,594	8,125	09/10/2018	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		C		2FE	514,863	108.7629	489,433	450,000	489,433	(72,524)				6.250	5.120	MS	8,281	28,125	03/29/2017	03/15/2038
136385-AP-6	CANADIAN NATURAL RESOURCES LTD		C		2FE	219,796	116.9036	227,962	195,000	227,962	(23,107)				6.750	5.830	FA	5,484	13,163	01/06/2011	02/01/2039
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		A	1	2FE	477,650	96.3843	434,693	451,000	434,693	(42,956)				4.950	4.581	JD	1,860	22,325	02/22/2018	06/01/2047
13645R-AU-8	CANADIAN PAC RR CO		A	1	2FE	409,908	104.5088	418,035	400,000	418,035	(57,689)				4.800	4.645	FA	8,000	19,200	10/19/2015	08/01/2045
13645R-AX-2	CANADIAN PAC RR CO		A	1	2FE	760,542	116.3038	697,823	600,000	697,823	(103,275)				6.125	4.822	MS	10,821	36,750	07/31/2017	09/15/2115
14040H-BT-1	CAPITAL ONE FINANCIAL CO			2	2FE	994,550	94.5747	978,848	1,035,000	978,848	(15,702)				3.300	3.979	AO	5,787	34,155	03/23/2018	10/30/2024
14040H-AY-1	CAPITAL ONE FINANCIAL CORP				2FE	1,458,506	102.4773	1,434,682	1,400,000	1,434,682	(23,824)				4.750	3.400	JJ	30,664	33,250	03/23/2018	07/15/2021
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP			2	2FE	687,325	96.2124	673,487	700,000	673,487	(13,838)				4.200	4.483	AO	5,063	29,400	03/23/2018	10/29/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
14040H-BP-9	CAPITAL ONE FINANCIAL CORP			2	2FE	2,121,643	98.7060	2,097,502	2,125,000	2,097,502	(24,837)				2.500	2.555	MN	7,231	53,125	05/09/2017	05/12/2020
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR			1	2FE	709,080	85.1583	681,266	800,000	681,266	(27,814)				4.368	5.128	JD	1,553	17,472	09/20/2018	06/15/2047
141781-BG-8	CARGILL INC SERIES 144A				1FE	4,025,003	99.8478	4,023,867	4,030,000	4,023,867	(1,136)				3.250	3.277	MS	43,658	65,488	02/26/2018	03/01/2023
14314C-AA-3	CARLYLE FINANCE LLC SERIES 144A			1	2FE	849,269	99.2194	843,365	850,000	843,365	(5,904)				5.650	5.656	MS	14,274		09/07/2018	09/15/2048
144141-CU-0	CAROLINA POWER & LIGHT				1FE	3,143	118.6333	3,559	3,000	3,559	(278)				6.125	5.772	MS	54	184	03/05/2007	09/15/2033
14912L-6N-6	CATERPILLAR FIN SERV CORP SERIES MTN				1FE	1,935,572	98.8512	1,843,575	1,865,000	1,843,575	(30,921)				2.500	1.589	MN	6,217	46,625	07/14/2016	11/13/2020
14912L-6R-7	CATERPILLAR FIN SERV CORP SERIES MTN				1FE	3,478,236	99.4064	3,444,433	3,465,000	3,444,433	13,346				1.350	1.212	MN	5,587	46,778	07/14/2016	05/18/2019
149123-BL-4	CATERPILLAR INC				1FE	225,668	110.8190	221,638	200,000	221,638	(24,242)				5.300	4.331	MS	3,121	10,600	10/14/2015	09/15/2035
149123-CB-5	CATERPILLAR INC				1FE	3,943,903	93.0331	3,709,231	3,987,000	3,709,231	(471,209)				3.803	3.874	FA	57,281	118,540	08/15/2018	08/15/2042
14916R-AC-8	CATHOLIC HEALTH INITIATIVES				2FE	15,495,360	97.8095	15,649,516	16,000,000	15,649,516	154,156				2.950	3.795	MN	78,667	236,000	10/04/2018	11/01/2022
14916R-AD-6	CATHOLIC HEALTH INITIATIVES				2FE	357,318	90.4559	352,778	390,000	352,778	(4,540)				4.350	4.948	MN	2,828	8,483	09/11/2018	11/01/2042
12503M-AB-4	CBOE HOLDINGS INC				1FE	533,663	99.4787	537,185	540,000	537,185	3,522				1.950	2.907	JD	88	10,530	03/23/2018	06/28/2019
124857-AJ-2	CBS CORP				2FE	935,050	91.7711	917,711	1,000,000	917,711	(17,339)				4.850	5.338	JJ	24,250		12/20/2018	07/01/2042
124857-AY-9	CBS CORP SERIES WI			1	2FE	665,679	95.3097	657,637	690,000	657,637	(8,042)				2.900	3.764	JD	1,668		12/12/2018	06/01/2023
12505F-AB-7	CBS OUTDOOR AMERS CAP LLC			1	4FE	5,838,400	99.5000	5,667,520	5,696,000	5,667,520	(170,880)				5.250	4.740	MN	38,211	299,040	06/20/2016	02/15/2022
1248EP-BE-2	CCO HOLDINGS LLC			1	3FE	14,314,593	99.0000	14,256,000	14,400,000	14,256,000	(540,000)				5.750	5.823	JJ	381,800	828,000	07/28/2014	01/15/2024
1248EP-BP-7	CCO HOLDINGS LLC SERIES 144A			2	3FE	1,750,000	99.5000	1,741,250	1,750,000	1,741,250	(83,125)				5.875	5.875	AO	25,703	102,813	02/04/2016	04/01/2024
1248EP-BT-9	CCO HOLDINGS LLC SERIES 144A			1	3FE	8,065,024	93.1400	7,614,195	8,175,000	7,614,195	(390,829)				5.125	5.310	MN	69,828	416,406	09/05/2018	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC SERIES 144A			1	3FE	7,176,723	92.0000	6,716,000	7,300,000	6,716,000	(351,723)				5.000	5.216	FA	152,083	327,868	03/09/2018	02/01/2028
151020-AJ-3	CELGENE CORP				2FE	8,288,149	100.4551	8,180,057	8,143,000	8,180,057	(111,549)				4.000	3.635	FA	123,050	191,760	10/22/2018	08/15/2023
151020-AM-6	CELGENE CORP			1	2FE	7,633,071	87.8442	6,434,591	7,325,000	6,434,591	(1,283,618)				4.625	4.355	MN	43,289	320,859	09/20/2018	05/15/2044
151020-AR-5	CELGENE CORP				2FE	1,388,286	98.9016	1,335,172	1,350,000	1,335,172	(55,368)				3.550	2.893	FA	18,105	47,925	12/19/2017	08/15/2022
151020-AU-8	CELGENE CORP			1	2FE	996,910	92.4683	924,683	1,000,000	924,683	(209,907)				5.000	5.020	FA	18,889	50,000	08/03/2015	08/15/2045
151020-AW-4	CELGENE CORP			1	2FE	6,948,375	84.2105	6,016,837	7,145,000	6,016,837	(1,150,747)				4.350	4.517	MN	39,714	274,409	09/11/2018	11/15/2047
151020-AY-0	CELGENE CORP			1	2FE	24,778,523	90.9994	23,027,406	25,305,000	23,027,406	(1,764,474)				3.450	3.711	MN	111,553	743,814	07/26/2018	11/15/2027
151020-BA-1	CELGENE CORP			1	2FE	10,203,267	97.6452	10,215,646	10,462,000	10,215,646	12,379				3.250	3.829	FA	123,728	170,008	06/12/2018	02/20/2023
151290-BS-1	CEMEX SAB SERIES 144A		D	1	3FE	960,000	97.5220	975,220	1,000,000	975,220	(91,780)				6.125	6.701	MN	9,528	61,250	11/03/2015	05/05/2025
15135U-AF-6	CENOVUS ENERGY		C		2FE	9,797,434	97.5912	8,290,373	8,495,000	8,290,373	(1,514,598)				6.750	5.529	MN	73,269	548,100	09/13/2018	11/15/2039
15135U-AG-4	CENOVUS ENERGY		A	1	2FE	18,196,427	94.9310	17,714,126	18,660,000	17,714,126	(535,412)				3.000	3.673	FA	211,480	378,450	11/29/2018	08/15/2022
15135U-AM-1	CENOVUS ENERGY INC SERIES WI		A	1	2FE	24,024,987	91.0822	22,292,375	24,475,000	22,292,375	(1,748,383)				4.250	4.508	AO	219,595	736,313	11/02/2018	04/15/2027
15135U-AR-0	CENOVUS ENERGY SERIES WI		A	1	2FE	221,769	86.1058	193,738	225,000	193,738	(28,031)				5.400	5.499	JD	540	6,075	09/26/2018	06/15/2047
15189W-AH-3	CENTERPOINT ENERGY			1	2FE	149,894	117.3573	176,036	150,000	176,036	(15,342)				5.850	5.854	JJ	4,046	8,775	09/13/2011	01/15/2041
15189W-AJ-9	CENTERPOINT ENERGY			1	2FE	740,657	92.5626	689,591	745,000	689,591	(93,204)				4.100	4.134	MS	10,182	31,224	08/21/2017	09/01/2047
15189Y-AD-8	CENTERPOINT ENERGY RESOU				2FE	157,074	112.9840	141,230	125,000	141,230	(15,843)				6.250	4.269	FA	3,255	7,813	01/04/2018	02/01/2037
156700-AN-6	CENTURYLINK INC				4FE	115,713	101.2783	116,470	115,000	116,470	(2,555)				6.150	6.052	MS	2,082	7,073	04/07/2011	09/15/2019
161175-BM-5	CHARTER COMM OPT LLC CAP			1	2FE	193,656	93.1025	186,205	200,000	186,205	(7,451)				5.375	5.645	AO	2,688	4,897	09/10/2018	04/01/2038
161175-BN-3	CHARTER COMM OPT LLC CAP			1	2FE	209,649	93.6418	210,694	225,000	210,694	1,045				5.750	6.260	AO	3,234		11/30/2018	04/01/2048
161175-AX-2	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	23,047,002	99.8922	22,945,236	22,970,000	22,945,236	(420,786)				3.579	3.454	JJ	360,809	765,727	10/23/2018	07/23/2020
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	4,556,193	99.4360	4,469,647	4,495,000	4,469,647	(86,546)				4.908	4.685	JJ	96,825	110,307	04/25/2018	07/23/2025
161175-AZ-7	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	612,594	102.6447	615,868	600,000	615,868	(84,707)				6.384	6.188	AO	7,235	38,304	12/01/2016	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	9,573,412	102.7939	9,333,684	9,080,000	9,333,684	(1,247,835)				6.484	6.069	AO	111,208	588,747	04/13/2018	10/23/2045
161175-BC-7	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	500,000	101.6964	508,482	500,000	508,482	(92,940)				6.834	6.834	AO	6,454	34,170	12/01/2016	10/23/2055
161175-BJ-2	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	2,368,890	90.4617	2,189,172	2,420,000	2,189,172	(129,692)				3.750	4.003	FA	34,283	100,581	11/27/2017	02/15/2028
161175-BL-7	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	673,317	90.6169	638,849	705,000	638,849	(34,468)				5.375	5.694	MN	6,316	18,947	08/15/2018	05/01/2047
161175-BK-9	CHARTER COMMUNICATIONS OPERATI SERIES WI			1	2FE	747,315	94.2001	706,501	750,000	706,501	(40,814)				4.200	4.243	MS	9,275	31,238	01/11/2018	03/15/2028
171232-AE-1	CHUBB CORP				1FE	160,504	128.8529	180,394	140,000	180,394	(6,501)				6.800	5.619	MN	1,216	9,520	04/23/2010	11/15/2031
171340-AH-5	CHURCH & DWIGHT CO INC				2FE	12,439,475	98.3480	12,554,122	12,765,000	12,554,122	114,648				2.875	3.559	AO	91,748	182,059	10/23/2018	10/01/2022
171340-AN-2	CHURCH & DWIGHT CO INC			1	2FE	709,269	94.0639	667,854	710,000	667,854	(31,658)				3.150	3.162	FA	9,319	22,738	07/20/2017	08/01/2027
125509-BH-1	CIGNA CORP				2FE	518,085	110.5893	497,652	450,000	497,652	(71,449)				6.150	5.066	MN	3,536	27,675	04/19/2012	11/15/2036
125509-BM-0	CIGNA CORP				2FE	5,007,238	102.5587	4,717,698	4,600,000	4,717,698	(162,482)				5.125	2.385	JD	10,478	235,750	01/24/2017	06/15/2020
125509-BP-3	CIGNA CORP			1	2FE	10,098,787	102.1784	9,524,045	9,321,000	9,524,045	(272,870)				4.500	2.609	MS	123,503	419,445	07/07/2017	03/15/2021
125509-BS-7	CIGNA CORP			1	2FE	12,201,729	101.0235	11,760,150	11,641,000	11,760,150	(289,300)				4.000	2.997	FA	175,908	384,640	07/09/2018	02/15/2022
125509-BT-5	CIGNA CORP			1	2FE	486,855	103.8765	477,832	460,000	477,832	(78,583)				5.375	4.989	FA	9,341	24,725	01/08/2013	02/15/2042
17275R-AD-4	CISCO SYSTEMS INC				1FE	715,175	123.1191	695,623	565,000	695,623	(76,842)				5.900	4.199	FA	12,593	33,335	03/04/2015	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC				1FE	4,359,543	117.9929	4,477,829	3,795,000	4,477,829	(481,800)				5.500	4.482	JJ	96,245	178,475	08/15/2018	01/15/2040
125581-GW-2	CIT GROUP INC			1	3FE	6,500,000	97.7500	6,353,750	6,500,000	6,353,750	(146,250)				5.250	5.250	MS	106,167	170,625	03/06/2018	03/07/2025
125581-GX-0	CIT GROUP INC				3FE	4,016,000	99.5000	3,995,920	4,016,000	3,995,920	(20,080)				6.125	6.125	MS	76,527	122,990	03/06/2018	03/09/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125581-GY-8	CIT GROUP INC			1	3FE	9,510,000	96.2500	9,153,375	9,510,000	9,153,375	(356,625)				4.750	4.750	FA	168,142		08/14/2018	02/16/2024
172967-BL-4	CITIGROUP INC				2FE	325,225	116.3882	354,984	305,000	354,984	(33,686)				6.625	6.052	JD	898	20,206	02/28/2012	06/15/2032
172967-EW-7	CITIGROUP INC				2FE	4,696,827	138.7350	4,932,031	3,555,000	4,932,031	(665,525)				8.125	5.581	JJ	133,189	254,313	12/10/2018	07/15/2039
172967-LF-6	CITIGROUP INC			1	2FE	812,045	99.1970	813,415	820,000	813,415	1,370				2.450	3.010	JJ	9,543	10,045	03/23/2018	01/10/2020
172967-KU-4	CITIGROUP INC				2FE	8,073,165	93.8446	7,413,726	7,900,000	7,413,726	(687,751)				4.125	3.872	JJ	141,213	298,031	08/16/2018	07/25/2028
172967-KR-1	CITIGROUP INC				2FE	7,737,528	92.4459	7,280,115	7,875,000	7,280,115	(1,393,969)				4.750	4.860	MN	44,680	374,063	02/02/2018	05/18/2046
172967-KJ-9	CITIGROUP INC				2FE	9,389,941	98.6941	9,188,417	9,310,000	9,188,417	(719,487)				4.600	4.477	MS	133,236	428,260	05/04/2017	03/09/2026
172967-KA-8	CITIGROUP INC				2FE	949,046	96.3817	915,626	950,000	915,626	(90,141)				4.450	4.461	MS	10,804	42,275	10/23/2015	09/29/2027
172967-JL-6	CITIGROUP INC				2FE	14,569,155	96.7189	14,114,183	14,593,000	14,114,183	(819,162)				3.875	3.896	MS	149,224	563,541	09/05/2018	03/26/2025
172967-JC-6	CITIGROUP INC				2FE	841,661	96.1621	817,378	850,000	817,378	(24,164)				4.300	4.445	MN	4,163	19,350	09/10/2018	11/20/2026
172967-LV-1	CITIGROUP INC			1	2FE	50,588,841	98.2251	50,011,305	50,915,000	50,011,305	(577,536)				3.142	3.285	JJ	697,668	792,020	10/23/2018	01/24/2023
172967-HV-6	CITIGROUP INC				2FE	2,280,044	98.7955	2,247,598	2,275,000	2,247,598	(32,446)				4.000	3.960	FA	36,906	45,500	03/23/2018	08/05/2024
172967-HB-0	CITIGROUP INC				2FE	5,525,124	104.9389	5,296,264	5,047,000	5,296,264	(388,006)				5.500	4.248	MS	83,276	277,585	01/25/2018	09/13/2025
172967-HA-2	CITIGROUP INC				2FE	1,696,979	117.9679	1,592,567	1,350,000	1,592,567	(275,781)				6.675	4.983	MS	27,034	90,113	11/18/2015	09/13/2043
172967-GL-9	CITIGROUP INC				2FE	1,039,996	98.4359	1,008,968	1,025,000	1,008,968	(30,996)				3.375	3.116	MS	11,531	34,594	11/16/2016	03/01/2023
172967-GK-1	CITIGROUP INC				2FE	3,398,688	100.4546	3,264,774	3,250,000	3,264,774	(117,830)				4.050	3.223	JJ	55,209	131,625	06/02/2016	07/30/2022
172967-FX-4	CITIGROUP INC				2FE	2,234,097	113.0204	2,531,656	2,240,000	2,531,656	(414,444)				5.875	5.890	JJ	55,199	131,600	03/27/2014	01/30/2042
172967-FT-3	CITIGROUP INC				2FE	6,156,771	102.1734	5,936,275	5,810,000	5,936,275	(244,183)				4.500	3.261	JJ	121,284	261,450	02/14/2017	01/14/2022
172967-FF-3	CITIGROUP INC				2FE	435,904	103.1873	412,749	400,000	412,749	(16,265)				5.375	4.060	FA	8,481	21,500	07/06/2012	08/09/2020
172967-HS-3	CITIGROUP INC				2FE	626,104	99.6585	590,975	593,000	590,975	(109,166)				5.300	4.934	MN	4,802	31,429	10/08/2015	05/06/2044
172967-LW-9	CITIGROUP INC			1	2FE	4,160,000	97.2950	4,047,474	4,160,000	4,047,474	(112,526)				4.075	4.075	AO	32,020	84,760	04/16/2018	04/23/2029
17858P-AB-7	CITY OF HOPE SERIES 2018			1	1FE	3,498,029	98.5592	3,572,770	3,625,000	3,572,770	74,741				4.378	4.595	FA	59,954		11/02/2018	08/15/2048
18551P-AD-1	CLECO CORPORATION			1	2FE	300,000	97.7937	293,381	300,000	293,381	(37,607)				4.973	4.973	MN	2,487	14,919	04/25/2017	05/01/2046
186108-CE-4	CLEVELAND ELECTRIC ILLUM				2FE	2,663,450	112.1048	2,522,359	2,250,000	2,522,359	(217,836)				5.950	4.462	JD	5,950	133,875	04/03/2018	12/15/2036
186108-CK-0	CLEVELAND ELECTRIC ILLUM SERIES 144A			1	2FE	8,629,381	95.2644	8,245,130	8,655,000	8,245,130	(419,320)				3.500	3.534	AO	75,731	299,559	10/02/2017	04/01/2028
186108-CL-8	CLEVELAND ELECTRIC ILLUM SERIES 144A			1	2FE	314,764	102.4594	322,747	315,000	322,747	7,983				4.550	4.558	MN	2,349		10/30/2018	11/15/2030
125720-AF-2	CME GROUP INC			1	1FE	748,650	116.7116	875,337	750,000	875,337	(87,553)				5.300	5.312	MS	11,704	39,750	09/04/2013	09/15/2043
125896-BL-3	CMS ENERGY CORP			1	2FE	3,023,390	101.3179	2,742,676	2,707,000	2,742,676	(280,715)				4.700	3.962	MS	32,161	127,229	01/03/2018	03/31/2043
125896-BN-9	CMS ENERGY CORP			1	2FE	5,684,737	104.3841	5,793,319	5,550,000	5,793,319	(91,734)				4.875	4.710	MS	90,188	63,375	11/09/2018	03/01/2044
126117-AE-0	CNA FINANCIAL CORP				2FE	3,348,913	113.4230	3,170,174	2,795,000	3,170,174	(163,706)				7.250	3.512	MN	25,893	202,638	12/12/2017	11/15/2023
126117-AQ-3	CNA FINANCIAL CORP				2FE	1,096,872	103.7390	980,334	945,000	980,334	(41,847)				5.875	3.224	FA	20,974	55,519	06/03/2015	08/15/2020
126117-AR-1	CNA FINANCIAL CORP				2FE	14,009,289	105.5341	13,270,909	12,575,000	13,270,909	(487,836)				5.750	3.326	FA	273,157	708,688	10/23/2018	08/15/2021
126117-AS-9	CNA FINANCIAL CORP			1	2FE	679,918	99.0729	673,696	680,000	673,696	(34,021)				3.950	3.952	MN	3,432	26,860	02/24/2014	05/15/2024
126117-AU-4	CNA FINANCIAL CORP			1	2FE	11,419,020	93.0401	10,648,437	11,445,000	10,648,437	(630,122)				3.450	3.477	FA	149,167	400,337	08/07/2017	08/15/2027
12592B-AF-1	CNH INDUSTRIAL CAPITAL LLC				2FE	1,098,889	101.6100	1,122,791	1,105,000	1,122,791	(37,460)				4.875	5.000	AO	13,467	53,869	03/14/2016	04/01/2021
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC				2FE	17,749,615	99.3300	17,700,606	17,820,000	17,700,606	(416,779)				3.875	3.957	AO	145,778	674,056	10/23/2018	10/15/2021
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC SERIES WI				2FE	1,426,337	99.2500	1,434,163	1,445,000	1,434,163	(21,675)				3.375	3.691	JJ	22,488	48,769	03/21/2017	07/15/2019
12621E-AJ-2	CNO FINANCIAL GROUP INC				3FE	3,728,025	98.7500	3,681,400	3,728,000	3,681,400	(157,265)				4.500	4.500	MN	14,446	165,960	12/11/2018	05/30/2020
12621E-AK-9	CNO FINANCIAL GROUP INC			1	3FE	22,666,528	95.2500	21,430,298	22,499,000	21,430,298	(2,292,699)				5.250	5.135	MN	101,714	1,179,229	09/05/2018	05/30/2025
P3143N-AY-0	CODELCO INC SERIES REGS		D	1	1FE	982,370	95.2350	952,350	1,000,000	952,350	(30,020)				3.625	3.849	FA	15,104	18,125	02/07/2018	08/01/2027
20030N-AM-3	COMCAST CORP				1FE	5,629,102	119.2681	5,259,724	4,410,000	5,259,724	(595,088)				6.450	4.387	MS	83,753	245,745	12/11/2018	03/15/2037
20030N-AV-3	COMCAST CORP				1FE	2,110,736	122.9672	1,918,288	1,560,000	1,918,288	(309,642)				6.950	4.525	FA	40,959	108,420	11/10/2014	08/15/2037
20030N-AX-9	COMCAST CORP				1FE	1,391,810	117.3129	1,571,993	1,340,000	1,571,993	(237,520)				6.400	6.108	MN	10,958	85,760	03/29/2011	05/15/2038
20030N-BB-6	COMCAST CORP				1FE	501,344	117.3592	440,097	375,000	440,097	(70,825)				6.400	4.082	MS	8,000	24,000	11/29/2017	03/01/2040
20030N-BD-2	COMCAST CORP				1FE	1,514,262	99.7356	1,520,968	1,525,000	1,520,968	6,705				3.125	3.301	JJ	21,975	23,828	03/23/2018	07/15/2022
20030N-BQ-3	COMCAST CORP			1	1FE	1,547,635	97.4342	1,485,871	1,525,000	1,485,871	(132,994)				4.600	4.509	FA	26,501	36,800	09/11/2018	08/15/2045
20030N-BU-4	COMCAST CORP			1	1FE	7,897,070	82.8576	6,703,180	8,090,000	6,703,180	(884,419)				3.400	3.529	JJ	126,833	259,760	04/10/2018	07/15/2046
20030N-BV-2	COMCAST CORP			1	1FE	3,106,921	95.7033	2,976,373	3,110,000	2,976,373	(31,108)				1.625	1.644	JJ	23,303	50,538	07/12/2016	01/15/2022
20030N-CK-5	COMCAST CORP			1	1FE	201,944	91.1227	205,026	225,000	205,026	3,082				4.000	4.642	MS	3,000		09/25/2018	03/01/2048
20030N-CM-1	COMCAST CORP			1	1FE	4,937,766	101.0881	5,029,131	4,975,000	5,029,131	91,364				4.700	4.746	AO	55,858		12/20/2018	10/15/2048
20030N-CN-9	COMCAST CORP			1	1FE	1,498,680	101.6651	1,524,977	1,500,000	1,524,977	26,297				4.950	4.955	AO	17,738		10/02/2018	10/15/2058
20030N-CR-0	COMCAST CORP			1	1FE	649,961	100.6105	653,968	650,000	653,968	4,007				3.700	3.701	AO	5,745		10/02/2018	04/15/2024
20030N-CC-3	COMCAST CORP SERIES WI			1	1FE	717,776	89.3854	715,083	800,000	715,083	(2,693)				3.969	4.614	MN	5,292	15,876	09/20/2018	11/01/2047
20030N-CE-9	COMCAST CORP SERIES WI			1	1FE	508,349	89.6061	458,783	512,000	458,783	(65,516)				3.999	4.038	MN	3,413	21,157	12/14/2017	11/01/2049
200339-DW-6	COMERICA BANK				1FE	321,216	98.7578	320,963	325,000	320,963	(253)				2.500	3.054	JD	655	8,125	03/23/2018	06/02/2020
200340-AS-6	COMERICA INC			2	1FE	914,918	99.9444	914,491	915,000	914,491	(426)				3.700	3.702	JJ	14,200		07/26/2018	07/31/2023
202795-HK-9	COMMONWEALTH EDISON				1FE	2,150,357	117.9016	2,116,333	1,795,000	2,116,333	(118,168)				5.900	4.332	MS	31,183	71,243	05/17/2018	03/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
202795-HT-0	COMMONWEALTH EDISON				1FE	1,762,176	125.8788	1,636,424	1,300,000	1,636,424	(163,094)				6.450	4.152	JJ	38,664	83,850	01/07/2013	01/15/2038
202795-JA-9	COMMONWEALTH EDISON			1	1FE	733,116	93.8181	680,181	725,000	680,181	(71,219)				3.800	3.731	AO	6,888	27,550	06/14/2016	10/01/2042
202795-JJ-0	COMMONWEALTH EDISON			1	1FE	571,268	90.5264	520,527	575,000	520,527	(60,260)				3.650	3.686	JD	933	20,988	06/20/2016	06/15/2046
202795-JH-4	COMMONWEALTH EDISON CO			1	1FE	1,676,074	93.6144	1,685,059	1,800,000	1,685,059	8,985				2.550	3.522	JD	2,040	45,900	03/23/2018	06/15/2026
205887-BW-1	CONAGRA BRANDS INC				2FE	1,491,086	98.8795	1,473,304	1,490,000	1,473,304	(17,782)				2.910	2.175	JAJO	10,116	29,680	03/23/2018	10/09/2020
20605P-AL-5	CONCHO RESOURCES INC			1	2FE	530,402	95.6829	502,335	525,000	502,335	(28,067)				4.850	4.784	FA	12,661		07/05/2018	08/15/2048
20825U-AC-8	CONOCO FUNDING COMPANY		A		1FE	330,480	130.2460	325,615	250,000	325,615	(19,145)				7.250	4.278	AO	3,826	18,125	02/07/2017	10/15/2031
208251-AE-8	CONOCO INCORPORATED				1FE	820,051	123.6508	779,000	630,000	779,000	(48,448)				6.950	4.452	AO	9,244	43,785	01/25/2012	04/15/2029
20825C-AF-1	CONOCO PHILLIPS				1FE	336,562	117.7116	323,707	275,000	323,707	(16,831)				5.900	3.942	AO	3,425	16,225	06/05/2017	10/15/2032
20825C-AQ-7	CONOCO PHILLIPS				1FE	2,265,535	123.7589	2,258,600	1,825,000	2,258,600	(295,362)				6.500	4.758	FA	49,427	118,625	07/26/2017	02/01/2039
20826F-AR-7	CONOCOPHILLIPS COMPANY			1	1FE	603,860	121.8456	609,228	500,000	609,228	(64,279)				5.950	4.639	MS	8,760	29,750	03/29/2017	03/15/2046
209111-EY-5	CONS EDISON CO OF NY				1FE	185,858	113.1016	209,238	185,000	209,238	(25,125)				5.500	5.468	JD	848	10,175	05/18/2010	12/01/2039
209111-FD-0	CONS EDISON CO OF NY			1	1FE	565,289	99.8164	499,082	500,000	499,082	(70,566)				4.450	3.686	MS	6,551	22,250	07/19/2016	03/15/2044
209111-FF-5	CONS EDISON CO OF NY			1	1FE	1,851,512	97.7746	1,745,277	1,785,000	1,745,277	(162,441)				4.625	4.419	JD	6,880	52,841	08/14/2018	12/01/2054
21036P-AZ-1	CONSTELLATION BRANDS INC				2FE	175,180	84.2870	168,574	200,000	168,574	(6,606)				4.100	4.901	FA	3,098		09/10/2018	02/15/2048
210518-CU-8	CONSUMERS ENERGY CO			1	1FE	197,236	97.0355	194,071	200,000	194,071	(3,165)				3.950	4.039	MN	1,009	3,950	09/10/2018	05/15/2043
210518-DB-9	CONSUMERS ENERGY CO			1	1FE	505,855	98.6078	493,039	500,000	493,039	(12,816)				4.050	3.983	MN	2,588	10,181	05/30/2018	05/15/2048
210518-DD-5	CONSUMERS ENERGY CO			1	1FE	224,141	103.8578	233,680	225,000	233,680	9,540				4.350	4.373	AO	1,305		10/29/2018	04/15/2049
212015-AH-4	CONTINENTAL RESOURCES			1	2FE	5,289,815	99.2905	5,232,608	5,270,000	5,232,608	(57,207)				5.000	4.887	MS	77,586		12/11/2018	09/15/2022
212015-AS-0	CONTINENTAL RESOURCES SERIES WI			1	2FE	6,532,114	94.0762	6,152,582	6,540,000	6,152,582	(379,532)				4.375	4.391	JJ	131,935	171,151	11/29/2018	01/15/2028
21688A-AL-6	COOPERAT RABOBANK UA NY		D		1FE	737,927	96.7518	735,314	760,000	735,314	(2,612)				2.750	3.412	JJ	9,928	10,450	03/23/2018	01/10/2023
21684A-AB-2	COOPERATIEVE CENTRALE RAIFFEIS		D		2FE	844,235	108.8813	762,169	700,000	762,169	(128,491)				5.750	4.435	JD	3,354	40,250	11/01/2016	12/01/2043
21684A-AD-8	COOPERATIEVE CENTRALE RAIFFEIS		D		2FE	578,114	103.1120	541,338	525,000	541,338	(90,510)				5.250	4.609	FA	11,255	27,563	01/13/2017	08/04/2045
21688A-AJ-1	COOPERATIEVE CNT RAIFFEISEN NY		D		1FE	707,694	98.0400	710,790	725,000	710,790	3,096				2.750	3.474	JJ	9,470	9,969	06/27/2018	01/10/2022
219023-AC-2	CORN PRODUCTS INTL INC				2FE	290,635	118.9916	297,479	250,000	297,479	(24,543)				6.625	5.429	AO	3,497	16,563	04/12/2012	04/15/2037
224044-CE-5	COX COMMUNICATIONS INC SERIES 144A			1	2FE	4,452,516	98.5178	4,433,301	4,500,000	4,433,301	(19,215)				3.850	4.027	FA	72,188	86,625	03/23/2018	02/01/2025
224044-CH-8	COX COMMUNICATIONS INC SERIES 144A			1	2FE	486,638	96.2004	490,622	510,000	490,622	3,983				3.150	3.969	FA	6,069	8,033	03/23/2018	08/15/2024
225433-AF-8	CRED SUIS GP FUN LTD SERIES WI		D		2FE	839,931	98.6910	804,332	815,000	804,332	(35,599)				4.875	4.673	MN	5,077	19,866	08/14/2018	05/15/2045
225433-AR-2	CRED SUIS GP FUN LTD SERIES WI		D		2FE	849,796	99.0086	841,573	850,000	841,573	(68,509)				4.550	4.553	AO	7,950	38,675	11/16/2016	04/17/2026
22535W-AE-7	CREDIT AGRICOLE LONDON SERIES 144A		D		1FE	1,111,075	97.8540	1,091,072	1,115,000	1,091,072	(20,003)				3.750	3.828	AO	7,782	20,906	04/17/2018	04/24/2023
22541L-AE-3	CREDIT SUISSE				1FE	160,970	125.7800	163,514	130,000	163,514	(15,987)				7.125	5.268	JJ	4,271	9,263	11/05/2010	07/15/2032
225401-AC-2	CREDIT SUISSE SERIES 144A		D	1	2FE	9,050,358	96.4705	8,735,404	9,055,000	8,735,404	(690,044)				4.282	4.288	JJ	185,251	382,383	05/11/2018	01/09/2028
225401-AF-5	CREDIT SUISSE SERIES 144A		D	1	2FE	12,785,003	93.0311	11,912,629	12,805,000	11,912,629	(872,374)				3.869	3.887	JJ	232,575	247,713	05/31/2018	01/12/2029
22546D-AA-4	CREDIT SUISSE SERIES 144A		D		2FE	21,383,926	104.2500	20,789,535	19,942,000	20,789,535	(594,391)				6.500	4.831	FA	514,891		10/29/2018	08/08/2023
12636Y-AC-6	CRH AMERICA FINANCE INC SERIES 144A			1	2FE	18,729,034	95.2858	17,985,191	18,875,000	17,985,191	(743,843)				3.950	4.045	AO	180,178	362,906	10/31/2018	04/04/2028
12626P-AM-5	CRH AMERICA INC SERIES 144A			1	2FE	1,382,759	96.1106	1,321,521	1,375,000	1,321,521	(61,238)				3.875	3.784	MN	6,364	53,281	03/23/2018	05/18/2025
22663A-AA-7	CRIMSON MERGER			1	5FE	6,062,435	90.0000	5,509,800	6,122,000	5,509,800	(552,635)				6.625	6.893	MN	51,824	405,583	03/06/2018	05/15/2022
22822V-AA-9	CROWN CASTLE INTL CORP			1	2FE	16,606,032	99.9651	16,040,404	16,046,000	16,040,404	(330,810)				3.400	2.586	FA	206,102	525,164	10/23/2018	02/15/2021
22822V-AC-5	CROWN CASTLE INTL CORP			1	2FE	3,372,948	96.1253	3,220,197	3,350,000	3,220,197	(127,521)				3.700	3.617	JD	5,509	123,950	05/24/2016	06/15/2026
22822V-AF-8	CROWN CASTLE INTL CORP			1	2FE	1,502,986	92.6943	1,404,318	1,515,000	1,404,318	(190,521)				4.750	4.800	MN	9,195	71,963	04/26/2017	05/15/2047
22822V-AH-4	CROWN CASTLE INTL CORP			1	2FE	2,373,338	92.7040	2,201,721	2,375,000	2,201,721	(167,463)				3.650	3.658	MS	28,896	93,911	07/25/2017	09/01/2027
22822R-BB-5	CROWN CASTLE TOWERS LLC SERIES 144A			1	1FE	100,000	98.3370	98,337	100,000	98,337	(2,666)				3.222	3.222	MON	143	3,222	01/21/2016	05/15/2022
22822R-BH-2	CROWN CASTLE TOWERS LLC SERIES 144A			1	1FE	9,210,000	99.5150	9,165,332	9,210,000	9,165,332	(44,669)				4.241	4.241	MON	17,360	167,088	06/26/2018	07/15/2028
126408-GK-3	CSX CORP				2FE	811,704	118.2634	863,323	730,000	863,323	(94,517)				6.150	5.344	MN	7,483	44,895	02/29/2012	05/01/2037
126408-GS-6	CSX CORP				2FE	981,896	118.5766	948,613	800,000	948,613	(33,283)				6.220	4.556	AO	8,432	24,880	09/10/2018	04/30/2040
126408-GU-1	CSX CORP			1	2FE	1,094,980	110.8688	1,236,187	1,115,000	1,236,187	(141,756)				5.500	5.618	AO	12,946	61,325	03/27/2014	04/15/2041
126408-GY-3	CSX CORP			1	2FE	513,664	92.7330	486,848	525,000	486,848	(60,069)				4.100	4.216	MS	6,338	21,525	08/23/2016	03/15/2044
126408-HC-0	CSX CORP			1	2FE	495,490	87.7476	438,738	500,000	438,738	(58,768)				3.950	3.998	MN	3,292	19,750	04/16/2015	05/01/2050
126408-HF-3	CSX CORP			1	2FE	881,107	88.0778	836,739	950,000	836,739	(44,364)				3.800	4.242	MN	6,017	20,900	09/20/2018	11/01/2046
126408-HH-9	CSX CORP			1	2FE	2,279,580	94.0862	2,258,068	2,400,000	2,258,068	(21,513)				3.250	3.905	JD	6,500	78,000	03/23/2018	06/01/2027
126408-HK-2	CSX CORP			1	2FE	583,374	95.2103	571,262	600,000	571,262	(12,112)				4.300	4.470	MS	8,600		09/12/2018	03/01/2048
126408-HN-6	CSX CORP			1	2FE	7,326,079	101.0852	7,475,250	7,395,000	7,475,250	149,171				4.750	4.809	MN	44,884		11/07/2018	11/15/2048
22966R-AD-8	CUBESMART LP			1	2FE	6,617,016	91.7052	6,098,399	6,650,000	6,098,399	(241,072)				3.125	3.183	MS	69,271	207,813	08/08/2016	09/01/2026
126650-BR-0	CVS CAREMARK CORP				2FE	3,388,911	110.7653	3,461,416	3,125,000	3,461,416	(442,670)				6.125	5.472	MS	56,359	179,156	04/13/2018	09/15/2039
126650-BW-9	CVS CAREMARK CORP			1	2FE	4,854,461	101.1839	4,502,683	4,450,000	4,502,683	(120,708)				4.125	2.237	MN	23,455	183,563	03/28/2016	05/15/2021
126650-CD-0	CVS CAREMARK CORP			1	2FE	295,890	101.0352	252,588	250,000	252,588	(38,320)				5.300	4.199	JD	957	13,250	12/10/2014	12/05/2043
126650-CL-2	CVS CAREMARK CORP			1	2FE	153,164	97.4500	146,175	150,000	146,175	(6,988)				3.875	3.553	JJ	2,599	4,844	01/25/2018	07/20/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
126650-CM-0	CVS CAREMARK CORP			1	2FE	689,101	96.6453	676,517	700,000	676,517	(98,362)				4.875	4.999	JJ	15,261	34,125	07/13/2015	07/20/2035
126650-CN-8	CVS CAREMARK CORP			1	2FE	5,352,937	97.3409	4,794,040	4,925,000	4,794,040	(690,186)				5.125	4.569	JJ	112,882	217,172	07/05/2018	07/20/2045
126650-CT-5	CVS CAREMARK CORP			1	2FE	18,509,123	96.4865	17,936,833	18,590,000	17,936,833	(199,341)				2.125	2.237	JD	32,920	395,038	04/24/2018	06/01/2021
126650-BY-5	CVS CAREMARK CORP SERIES 144A				2FE	6,030,057	107.7011	6,277,163	5,828,316	6,277,163	(366,814)				5.926	5.612	MON	20,148	345,386	05/04/2017	01/10/2034
126650-CV-0	CVS HEALTH CORP			1	2FE	5,706,300	98.9295	5,683,501	5,745,000	5,683,501	(22,799)				3.700	3.851	MS	66,131	103,508	10/23/2018	03/09/2023
126650-CX-6	CVS HEALTH CORP			1	2FE	15,386,160	97.7609	15,238,970	15,588,000	15,238,970	(147,190)				4.300	4.461	MS	178,742	364,932	03/23/2018	03/25/2028
126650-CZ-1	CVS HEALTH CORP			1	2FE	17,312,089	97.2610	16,777,520	17,250,000	16,777,520	(534,569)				5.050	5.026	MS	232,300	474,279	09/12/2018	03/25/2048
23371D-AC-8	DAE FUNDING LLC SERIES 144A			1	3FE	4,161,000	97.5000	4,056,975	4,161,000	4,056,975	(145,635)				4.000	4.000	FA	69,350	165,053	07/21/2017	08/01/2020
233851-DG-6	DAIMLER FINANCE NA LLC SERIES 144A				1FE	1,024,252	99.4468	1,019,330	1,025,000	1,019,330	(4,922)				3.100	3.138	MN	5,031	15,888	04/30/2018	05/04/2020
233835-AQ-0	DAIMLERCHRYSLER NA HOLDINGS				1FE	157,205	136.6544	170,818	125,000	170,818	(18,016)				8.500	6.262	JJ	4,811	10,625	04/23/2010	01/18/2031
235851-AR-3	DANAHER CORP			1	1FE	149,676	103.1660	154,749	150,000	154,749	(15,221)				4.375	4.388	MS	1,932	6,563	09/10/2015	09/15/2045
244199-BF-1	DEERE & CO			2	1FE	1,088,657	96.9428	1,056,677	1,090,000	1,056,677	(59,589)				3.900	3.905	JD	2,598	26,130	08/16/2018	06/09/2042
24422E-UF-4	DEERE JOHN CAPITAL CORP SERIES GMTN				1FE	1,410,000	99.9792	1,409,707	1,410,000	1,409,707	(293)				2.946	2.555	JAJO	8,789	12,409	06/04/2018	01/07/2020
24668P-AE-7	DELHAIZE GROUP		D		2FE	1,134,639	108.1984	1,206,412	1,115,000	1,206,412	(103,152)				5.700	5.562	AO	15,889	63,555	10/19/2015	10/01/2040
24702R-AF-8	DELL INC				3FE	490,000	89.0000	445,000	500,000	445,000	(63,750)				6.500	6.678	AO	6,861	32,500	03/28/2017	04/15/2038
247361-ZJ-0	DELTA AIR LINES INC			1	2FE	2,679,625	97.8590	2,622,622	2,680,000	2,622,622	(103,683)				3.625	3.628	MS	28,605	97,150	03/09/2017	03/15/2022
250847-DZ-0	DETROIT EDISON CO SERIES BR				1FE	187,796	111.3587	172,606	155,000	172,606	(15,190)				5.450	3.761	FA	3,191	8,448	01/04/2018	02/15/2035
251526-BL-2	DEUTSCHE BANK NY		D		2FE	99,406	92.6752	97,309	105,000	97,309	(2,097)				3.300	4.677	MN	433	1,733	07/19/2018	11/16/2022
251526-BP-3	DEUTSCHE BANK NY		D		2FE	17,103,732	96.6379	16,660,374	17,240,000	16,660,374	(443,358)				3.150	3.447	JJ	239,852	271,530	04/03/2018	01/22/2021
251526-BZ-1	DEUTSCHE BANK NY		D		2FE	395,240	91.6974	385,129	420,000	385,129	(10,111)				4.100	5.041	JJ	8,036	8,610	05/30/2018	01/13/2026
25160P-AC-1	DEUTSCHE BANK NY		D		2FE	978,991	98.5516	965,806	980,000	965,806	(13,185)				4.250	4.299	FA	10,065		10/01/2018	02/04/2021
25156P-AC-7	DEUTSCHE TELEKOM INT FIN		C		2FE	1,448,091	130.4277	1,330,363	1,020,000	1,330,363	(178,820)				8.750	4.717	JD	3,967	89,250	08/14/2017	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INT FIN SERIES 144A		D		2FE	190,122	96.3120	192,624	200,000	192,624	(34,460)				4.875	5.202	MS	3,115	9,750	03/19/2012	03/06/2042
25156P-BB-8	DEUTSCHE TELEKOM INT FIN SERIES 144A		D	1	2FE	423,096	98.4614	418,461	425,000	418,461	(4,635)				4.375	4.431	JD	516	9,297	06/14/2018	06/21/2028
25179M-AL-7	DEVON ENERGY CORP			1	2FE	2,019,065	94.8203	1,754,175	1,850,000	1,754,175	(426,368)				5.600	4.959	JJ	47,771	103,600	07/26/2017	07/15/2041
25179M-AN-3	DEVON ENERGY CORP			1	2FE	353,151	86.4869	302,704	350,000	302,704	(49,031)				4.750	4.695	MN	2,124	11,875	09/10/2018	05/15/2042
25179M-AU-7	DEVON ENERGY CORP			1	2FE	598,338	88.0902	528,541	600,000	528,541	(140,787)				5.000	5.018	JD	1,333	30,000	03/29/2017	06/15/2045
25179M-AV-5	DEVON ENERGY CORP			1	2FE	134,476	106.0633	135,761	128,000	135,761	1,285				5.850	4.988	JD	333	3,744	11/30/2018	12/15/2025
25243Y-AH-2	DIAGEO CAPITAL PLC		C		1FE	232,486	120.7232	223,338	185,000	223,338	(20,347)				5.875	4.188	MS	2,747	10,869	04/09/2012	09/30/2036
25245B-AA-5	DIAGEO INVESTMENT CORP				1FE	323,315	101.4849	329,826	325,000	329,826	(27,351)				4.250	4.281	MN	1,918	13,813	05/09/2012	05/11/2042
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	2FE	16,436,862	99.8350	16,243,159	16,270,000	16,243,159	(416,606)				4.420	4.074	JD	31,962	547,859	11/16/2018	06/15/2021
25272K-AG-8	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	2FE	467,500	101.7640	432,497	425,000	432,497	(26,774)				5.450	3.486	JD	1,029	23,163	10/16/2017	06/15/2023
25272K-AK-9	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	2FE	2,629,737	100.4522	2,642,897	2,631,000	2,642,897	(258,093)				6.020	6.026	JD	7,039	158,386	05/17/2016	06/15/2026
25272K-AR-4	DIAMOND 1 FIN DIAMOND 2 SERIES 144A			1	2FE	10,258,477	108.2790	8,776,015	8,105,000	8,776,015	(1,591,776)				8.350	6.324	JJ	312,065	358,215	11/28/2018	07/15/2046
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A			1	3FE	10,118,640	96.5000	9,788,960	10,144,000	9,788,960	(329,680)				4.750	4.797	MN	80,307	240,920	09/18/2018	11/01/2024
25389J-AN-6	DIGITAL REALTY TRUST LP SERIES WI			1	2FE	8,389,068	99.6807	8,373,182	8,400,000	8,373,182	(192,722)				3.400	3.430	AO	71,400	285,600	04/04/2016	10/01/2020
25466A-AD-3	DISCOVER BANK				2FE	19,990,832	100.0230	19,455,475	19,451,000	19,455,475	(535,357)				4.200	3.632	FA	324,508	403,221	10/23/2018	08/08/2023
25466A-AK-7	DISCOVER BANK			2	2FE	11,781,141	97.3359	11,520,683	11,836,000	11,520,683	(260,458)				3.350	3.455	FA	159,704	198,253	04/20/2018	02/06/2023
25466A-AN-1	DISCOVER BANK SERIES BKNT			2	2FE	19,025,000	97.8600	18,617,865	19,025,000	18,617,865	(407,135)				4.682	4.682	FA	351,352		08/06/2018	08/09/2028
254709-AM-0	DISCOVER FINANCIAL SERVICES			1	2FE	18,253,283	93.3569	17,014,289	18,225,000	17,014,289	(1,636,539)				4.100	4.080	FA	294,739	739,025	04/16/2018	02/09/2027
254709-AG-3	DISCOVER FINANCIAL SERVICES WI				2FE	649,982	103.7434	496,931	479,000	496,931	(18,647)				5.200	1.203	AO	4,428	24,908	11/06/2012	04/27/2022
25470D-AJ-8	DISCOVERY COMMUNICATIONS				2FE	2,847,680	88.4777	2,654,331	3,000,000	2,654,331	(223,428)				4.875	5.241	AO	36,563	97,500	07/31/2018	04/01/2043
25470D-AQ-2	DISCOVERY COMMUNICATIONS			1	2FE	6,841,369	95.6742	6,553,682	6,850,000	6,553,682	(225,602)				2.950	2.975	MS	56,693	201,514	09/07/2017	03/20/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS			1	2FE	10,135,252	92.7239	9,740,643	10,505,000	9,740,643	(391,672)				3.950	4.387	MS	116,416	402,502	09/05/2018	03/20/2028
25470D-AS-8	DISCOVERY COMMUNICATIONS			1	2FE	10,567,845	92.7573	9,846,191	10,615,000	9,846,191	(1,078,306)				5.000	5.036	MS	148,905	504,415	06/13/2018	09/20/2037
25470D-AT-6	DISCOVERY COMMUNICATIONS			1	2FE	2,234,850	91.9038	2,081,620	2,265,000	2,081,620	(192,492)				5.200	5.290	MS	33,044	82,031	08/15/2018	09/20/2047
25470X-AW-5	DISH DBS CORP SERIES WI				4FE	9,679,611	80.5000	8,192,485	10,177,000	8,192,485	(1,717,369)				5.875	6.608	MN	76,398	597,899	06/14/2016	11/15/2024
25468P-DB-9	DISNEY WALT CO				1FE	646,326	99.0503	594,302	600,000	594,302	(52,024)				4.125	3.666	JD	2,063	24,750	01/11/2018	06/01/2044
256746-AF-5	DOLLAR TREE INC			1	2FE	12,103,888	98.3335	11,986,848	12,190,000	11,986,848	(117,040)				3.700	3.856	MN	57,632	258,089	05/11/2018	05/15/2023
256746-AG-3	DOLLAR TREE INC			1	2FE	8,157,073	96.1354	8,171,509	8,500,000	8,171,509	14,436				4.000	4.729	MN	43,444	81,553	12/07/2018	05/15/2025
256746-AH-1	DOLLAR TREE INC			1	2FE	23,405,719	94.7198	22,401,233	23,650,000	22,401,233	(1,004,486)				4.200	4.330	MN	126,922	568,388	10/22/2018	05/15/2028
25746U-BD-0	DOMINION ENERGY INC				2FE	266,355	124.4200	279,945	225,000	279,945	(30,793)				7.000	5.681	JD	700	15,750	01/06/2011	06/15/2038
25746U-BH-1	DOMINION ENERGY INC				2FE	22,572	101.0950	20,219	20,000	20,219	(659)				5.200	3.507	FA	393	1,040	09/13/2010	08/15/2019
25746U-CC-1	DOMINION ENERGY INC			1	2FE	925,710	99.6369	881,787	885,000	881,787	(58,698)				4.700	4.407	JD	3,466	26,085	08/16/2018	12/01/2044
25746U-BQ-1	DOMINION ENERGY INC SERIES C			1	2FE	761,941	90.3980	723,184	800,000	723,184	(80,173)				4.050	4.360	MS	9,540	26,325	10/30/2018	09/15/2042
260543-CM-3	DOW CHEMICAL CO THE SERIES 144A			1	2FE	279,717	101.7318	284,849	280,000	284,849	5,132				4.550	4.567	MN	1,097		11/28/2018	11/30/2025
260543-BY-8	DOW CHEMICAL CORPORATION				2FE	481,210	144.6406	455,618	315,000	455,618	(82,828)				9.400	5.511	MN	3,784	29,610	01/07/2014	05/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
260543-CG-6	DOW CHEMICAL CORPORATION			1	2FE	1,905,912	87.7546	1,798,970	2,050,000	1,798,970	(106,941)				4.375	4.871	MN	11,460	26,797	12/20/2018	11/15/2042
260543-CH-4	DOW CHEMICAL CORPORATION			1	2FE	2,106,265	96.9993	2,085,484	2,150,000	2,085,484	(20,781)				3.000	3.478	MN	8,242	64,500	03/23/2018	11/15/2022
260543-CK-7	DOW CHEMICAL CORPORATION			1	2FE	99,546	91.6390	91,639	100,000	91,639	(13,465)				4.250	4.287	AO	1,063	4,250	03/15/2017	10/01/2034
26078J-AC-4	DOWDUPONT INC			1	2FE	540,000	102.9576	555,971	540,000	555,971	15,971				4.493	4.493	MN	2,224		11/14/2018	11/15/2025
26078J-AE-0	DOWDUPONT INC			1	2FE	20,758,250	102.9684	21,371,083	20,755,000	21,371,083	612,832				5.319	5.318	MN	101,196		12/11/2018	11/15/2038
26078J-AF-7	DOWDUPONT INC			1	2FE	1,385,477	103.8943	1,402,573	1,350,000	1,402,573	17,096				5.419	5.244	MN	6,706		12/10/2018	11/15/2048
26138E-AT-6	DR PEPPER SNAPPLE GROUP			1	2FE	406,211	87.0898	391,904	450,000	391,904	(14,306)				4.500	5.171	MN	2,588	10,125	10/11/2018	11/15/2045
23338V-AG-1	DTE ELECTRIC CO			1	1FE	2,298,758	93.0225	2,139,517	2,300,000	2,139,517	(253,161)				3.750	3.753	FA	32,583	87,688	07/31/2017	08/15/2047
233331-AJ-6	DTE ENERGY COMPANY				2FE	444,570	119.3311	417,659	350,000	417,659	(35,461)				6.375	4.181	AO	4,710	22,313	10/16/2015	04/15/2033
26442C-AA-2	DUKE ENERGY CAROLINAS				1FE	423,879	119.9621	461,854	385,000	461,854	(47,611)				6.100	5.380	JD	1,957	23,485	01/07/2011	06/01/2037
26442C-AH-7	DUKE ENERGY CAROLINAS				1FE	580,406	113.7525	546,012	480,000	546,012	(50,953)				5.300	4.004	FA	9,611	22,790	04/04/2018	02/15/2040
26442C-AN-4	DUKE ENERGY CAROLINAS			1	1FE	835,674	96.0748	816,636	850,000	816,636	(90,236)				4.000	4.103	MS	8,594	34,000	10/09/2015	09/30/2042
26442C-AP-9	DUKE ENERGY CAROLINAS			1	1FE	147,886	92.1574	142,844	155,000	142,844	(16,791)				3.750	4.016	JD	484	5,813	10/16/2015	06/01/2045
26442C-AU-8	DUKE ENERGY CAROLINAS			1	1FE	1,105,961	95.4197	1,097,326	1,150,000	1,097,326	(8,635)				3.950	4.177	MS	13,375	8,514	09/20/2018	03/15/2048
26441C-AP-0	DUKE ENERGY CORP			1	2FE	488,053	101.8503	483,789	475,000	483,789	(65,161)				4.800	4.622	JD	1,013	22,800	06/14/2016	12/15/2045
26441C-AS-4	DUKE ENERGY CORP			1	2FE	2,024,326	90.9135	1,881,910	2,070,000	1,881,910	(79,637)				2.650	2.940	MS	18,285	48,893	05/30/2018	09/01/2026
26441C-AT-2	DUKE ENERGY CORP			1	2FE	13,966,565	86.4554	12,289,639	14,215,000	12,289,639	(1,728,138)				3.750	3.848	MS	177,688	533,063	02/07/2018	09/01/2046
26441C-AY-1	DUKE ENERGY CORP			1	2FE	4,333,832	90.2546	3,971,203	4,400,000	3,971,203	(482,937)				3.950	4.036	FA	65,658	164,035	06/06/2018	08/15/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC			1	1FE	1,994,620	92.1732	1,843,463	2,000,000	1,843,463	(208,053)				3.750	3.765	MN	9,583	75,000	05/09/2016	05/15/2046
26441Y-AZ-0	DUKE REALTY LP			1	2FE	520,118	95.1097	499,326	525,000	499,326	(21,004)				3.250	3.360	JD	47	25,594	06/16/2016	06/30/2026
277432-AK-6	EASTMAN CHEMICAL CO			1	2FE	6,205	101.5500	6,093	6,000	6,093	(112)				4.500	3.213	JJ	125	135	03/23/2018	01/15/2021
277432-AW-0	EASTMAN CHEMICAL CO			1	2FE	857,440	99.2395	858,422	865,000	858,422	982				4.500	4.609	JD	5,947		10/30/2018	12/01/2028
278062-AE-4	EATON CORP				2FE	484,485	93.8778	469,389	500,000	469,389	(51,255)				4.150	4.344	MN	3,401	20,750	10/14/2015	11/02/2042
278865-AM-2	ECOLAB INC				1FE	197,942	115.2200	230,440	200,000	230,440	(19,951)				5.500	5.571	JD	703	11,000	12/05/2011	12/08/2041
278865-AT-7	ECOLAB INC				1FE	9,774,140	99.9618	9,786,258	9,790,000	9,786,258	12,512				2.000	2.056	JJ	90,829	195,800	01/11/2016	01/14/2019
278865-BA-7	ECOLAB INC SERIES WI			1	1FE	92,726	93.7000	87,141	93,000	87,141	(5,585)				3.950	3.967	JD	306	3,714	04/17/2018	12/01/2047
279158-AJ-8	ECOPETROL SA		D		2FE	595,563	94.4220	613,743	650,000	613,743	(49,907)				5.875	6.528	MN	3,501	38,188	03/29/2017	05/28/2045
26835P-AE-0	EDP FINANCE BV SERIES 144A		D		2FE	2,497,509	100.1040	2,443,539	2,441,000	2,443,539	(67,009)				4.125	3.356	JJ	46,430	92,441	10/23/2018	01/15/2020
26835P-AF-7	EDP FINANCE BV SERIES 144A		D		2FE	10,426,349	93.5081	9,794,974	10,475,000	9,794,974	(745,465)				3.625	3.701	JJ	175,093	389,778	04/16/2018	07/15/2024
28368E-AD-8	EL PASO CORP				2FE	217,401	119.8029	209,655	175,000	209,655	(16,065)				7.800	5.379	FA	5,688	13,650	01/12/2017	08/01/2031
28368E-AE-6	EL PASO CORP				2FE	620,000	119.7010	598,505	500,000	598,505	(21,495)				7.750	5.244	JJ	17,868		07/19/2018	01/15/2032
283695-BK-9	EL PASO NATURAL GAS				2FE	666,300	120.7219	645,862	535,000	645,862	(56,880)				8.375	6.230	JD	1,991	44,806	01/08/2013	06/15/2032
28370T-AD-1	EL PASO PIPELINE PART OP				2FE	967,239	115.3619	1,015,185	880,000	1,015,185	(111,135)				7.500	6.708	MN	8,433	66,000	02/28/2012	11/15/2040
28370T-AF-6	EL PASO PIPELINE PART OP			1	2FE	201,073	87.0345	174,069	200,000	174,069	(19,547)				4.700	4.667	MN	1,567	9,400	11/02/2012	11/01/2042
283837-AA-0	EL PUERTO DE LIVERPOL SERIES 144A		D		2FE	12,894,071	93.7510	12,304,819	13,125,000	12,304,819	(869,706)				3.950	4.176	AO	128,169	518,438	02/07/2018	10/02/2024
268317-AR-5	ELECTRICITE DE FRANCE SERIES 144A		D	1	1FE	625,074	88.7902	532,741	600,000	532,741	(164,228)				5.250	5.005	AO	6,825	31,500	10/20/2016	10/13/2055
290408-AB-9	ELWOOD ENERGY LLC			4	3FE	171,530	108.9997	174,079	159,706	174,079	(3,993)				8.159	6.956	JJ	6,370	13,030	06/05/2006	07/05/2026
29078E-AA-3	EMBARQ CORP				3FE	492,647	90.5000	514,945	569,000	514,945	(38,408)				7.995	9.320	JD	3,791	45,492	03/27/2014	06/01/2036
26867L-AG-5	EMD FINANCE LLC SERIES 144A			1	2FE	1,377,576	98.5239	1,379,334	1,400,000	1,379,334	1,758				2.950	3.383	MS	11,702	20,650	03/23/2018	03/19/2022
29103D-AM-8	EMERA US FINANCE LP SERIES WI			1	2FE	372,330	96.1496	360,561	375,000	360,561	(49,998)				4.750	4.795	JD	792	17,813	01/13/2017	06/15/2046
29245V-AA-3	EMPRESA NACIONAL DE TELE SERIES 144A		D	4	2FE	5,368,855	97.3127	5,303,541	5,450,000	5,303,541	(203,072)				4.875	5.201	AO	45,019	192,563	10/16/2018	10/30/2024
29250N-AH-8	ENBRIDGE INC		A		2FE	140,585	97.3676	141,183	145,000	141,183	599				3.500	4.059	JD	296	5,075	03/23/2018	06/10/2024
29250N-AR-6	ENBRIDGE INC		A	1	2FE	499,870	94.7144	473,572	500,000	473,572	(28,536)				3.700	3.703	JJ	8,531	18,911	06/27/2017	07/15/2027
292505-AD-6	ENCANA CORP		A		2FE	1,272,194	105.8057	1,163,863	1,100,000	1,163,863	(195,433)				6.500	5.111	FA	27,011	71,500	08/09/2017	08/15/2034
292505-AG-9	ENCANA CORP		C		2FE	9,620,156	108.4192	9,025,902	8,325,000	9,025,902	(1,380,411)				6.500	5.254	FA	225,469	459,875	10/03/2018	02/01/2038
292505-AH-7	ENCANA CORP		A		2FE	700,869	101.0280	681,939	675,000	681,939	(18,929)				6.500	3.038	MN	5,606	43,875	03/23/2018	05/15/2019
292505-AK-0	ENCANA CORP		A	1	2FE	581,964	98.8788	578,441	585,000	578,441	(59,039)				5.150	5.184	MN	3,850	30,128	03/02/2012	11/15/2041
29278G-AJ-7	ENEL FINANCE INTL NV SERIES 144A		D		2FE	814,826	95.9478	786,772	820,000	786,772	(28,053)				4.625	4.732	MS	11,272		09/11/2018	09/14/2025
29364D-AT-7	ENERGY ARKANSAS INC			1	1FE	1,474,964	100.2547	1,403,566	1,400,000	1,403,566	(62,452)				4.950	4.608	JD	3,080	69,300	09/29/2016	12/15/2044
29364D-AU-4	ENERGY ARKANSAS INC			1	1FE	284,062	99.3968	283,281	285,000	283,281	(10,812)				3.500	3.539	AO	2,494	9,975	01/05/2016	04/01/2026
29273V-AC-4	ENERGY TRANSFER LP				3FE	13,453,573	104.0000	13,178,880	12,672,000	13,178,880	(274,693)				7.500	4.300	AO	200,640	176,250	12/18/2018	10/15/2020
29273V-AD-2	ENERGY TRANSFER LP			1	3FE	5,084,951	101.7500	5,006,100	4,920,000	5,006,100	(78,851)				5.875	5.171	JJ	133,284	83,366	07/16/2018	01/15/2024
29273R-AK-5	ENERGY TRANSFER PARTNERS				2FE	1,623,830	101.1881	1,644,307	1,625,000	1,644,307	(114,415)				9.700	9.700	MS	46,412	157,625	12/18/2008	03/15/2019
29273R-AP-4	ENERGY TRANSFER PARTNERS			1	2FE	317,498	95.5542	296,218	310,000	296,218	(35,932)				6.050	5.874	JD	1,563	18,755	03/01/2012	06/01/2041
29273R-AR-0	ENERGY TRANSFER PARTNERS			1	2FE	109,219	99.8024	124,753	125,000	124,753	(16,786)				6.500	7.624	FA	3,385	8,125	03/18/2016	02/01/2042
29273R-AS-8	ENERGY TRANSFER PARTNERS			1	2FE	2,990,504	96.3426	2,842,108	2,950,000	2,842,108	(110,998)				3.600	3.324	FA	44,250	106,200	08/07/2017	02/01/2023
29273R-AT-6	ENERGY TRANSFER PARTNERS			1	2FE	1,212,166	86.6580	1,104,889	1,275,000	1,104,889	(102,273)				5.150	5.489	FA	27,359	64,375	09/19/2018	02/01/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29273R-AY-5	ENERGY TRANSFER PARTNERS			1	2FE	256,020	101.2084	253,021	250,000	253,021	(2,999)				4.900	4.427	FA	5,104	6,125	03/23/2018	02/01/2024
29273R-AZ-2	ENERGY TRANSFER PARTNERS			1	2FE	228,469	95.0790	190,158	200,000	190,158	(22,487)				5.950	5.008	AO	2,975	11,900	02/17/2015	10/01/2043
29273R-BF-5	ENERGY TRANSFER PARTNERS			1	2FE	474,350	86.5100	432,550	500,000	432,550	(41,800)				5.150	5.521	MS	7,582	12,875	09/10/2018	03/15/2045
29273R-BG-3	ENERGY TRANSFER PARTNERS			1	2FE	4,521,415	97.1660	4,372,471	4,500,000	4,372,471	(296,200)				4.750	4.668	JJ	98,563	213,750	05/11/2017	01/15/2026
29273R-BJ-7	ENERGY TRANSFER PARTNERS			1	2FE	12,277,497	97.7997	11,198,069	11,450,000	11,198,069	(1,041,334)				6.125	5.609	JD	31,169	628,578	10/31/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER PARTNERS			1	2FE	10,648,943	93.1931	9,985,646	10,715,000	9,985,646	(636,788)				4.200	4.279	AO	95,006	430,080	06/13/2018	04/15/2027
29273R-BL-2	ENERGY TRANSFER PARTNERS			1	2FE	3,427,257	88.1376	3,111,259	3,530,000	3,111,259	(316,948)				5.300	5.500	AO	39,497	127,995	08/14/2018	04/15/2047
29273R-AX-7	ENERGY TRANSFER PARTNERS LP			1	2FE	1,216,733	100.6035	1,187,121	1,180,000	1,187,121	(31,401)				4.150	3.497	AO	12,243	48,970	06/18/2015	10/01/2020
29278N-AF-0	ENERGY TRANSFER PARTNERS SERIES 10Y			1	2FE	97,332	97.8410	97,841	100,000	97,841	509				4.950	5.310	JD	220	2,571	11/29/2018	06/15/2028
29278N-AE-3	ENERGY TRANSFER PARTNERS SERIES 30Y			1	2FE	241,381	97.3812	238,584	245,000	238,584	(2,797)				6.000	6.107	JD	653	7,636	11/29/2018	06/15/2048
29278N-AC-7	ENERGY TRANSFER PARTNERS SERIES 5Y			1	2FE	1,443,931	98.5540	1,424,105	1,445,000	1,424,105	(19,825)				4.200	4.217	MS	17,870	16,353	06/05/2018	09/15/2023
29336U-AA-5	ENLINK MIDSTREAM PARTNER			1	3FE	4,415,203	99.3750	4,382,439	4,410,000	4,382,439	(23,612)				2.700	2.630	AO	29,768	119,070	06/22/2017	04/01/2019
29336U-AE-7	ENLINK MIDSTREAM PARTNER			1	3FE	13,558,434	90.1537	12,486,290	13,850,000	12,486,290	(1,106,887)				4.150	4.499	JD	47,898	574,775	05/02/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER			1	3FE	8,986,724	90.1767	7,894,969	8,755,000	7,894,969	(1,264,888)				4.850	4.482	JJ	195,796	392,486	02/07/2018	07/15/2026
29359U-AA-7	ENSTAR GROUP LTD		D	1	2FE	21,158,502	100.6677	21,311,346	21,170,000	21,311,346	(13,643)				4.500	4.523	MS	293,734	706,388	07/24/2018	03/10/2022
29364W-AV-0	ENTERGY LOUISIANA LLC			1	1FE	7,340,906	102.2035	7,506,850	7,345,000	7,506,850	(165,491)				4.950	4.952	JJ	167,650	310,365	09/21/2018	01/15/2045
29364N-AT-5	ENTERGY MISSISSIPPI INC			1	1FE	871,668	93.4858	841,372	900,000	841,372	(30,030)				2.850	3.194	JD	2,138	25,650	06/30/2017	06/01/2028
29365T-AA-2	ENTERGY TEXAS INC				1FE	16,365,786	100.2762	14,174,039	14,135,000	14,174,039	(675,431)				7.125	2.122	FA	419,633	1,007,119	10/14/2015	02/01/2019
29365T-AE-4	ENTERGY TEXAS INC			1	2FE	4,858,910	98.3880	4,786,577	4,865,000	4,786,577	(42,654)				2.550	2.575	JD	10,338	124,058	10/10/2017	06/01/2021
29365T-AF-1	ENTERGY TEXAS INC			1	2FE	654,646	95.8319	642,074	670,000	642,074	(12,572)				3.450	3.734	JD	1,926	24,014	03/23/2018	12/01/2027
29379V-AG-8	ENTERPRISE PRODUCTS				2FE	677,141	112.8360	761,643	675,000	761,643	(87,490)				6.125	6.097	AO	8,728	41,344	05/23/2011	10/15/2039
29379V-AP-8	ENTERPRISE PRODUCTS				2FE	1,750,609	103.0762	1,592,527	1,545,000	1,592,527	(58,197)				5.200	2.579	MS	26,780	80,340	03/04/2015	09/01/2020
29379V-AT-0	ENTERPRISE PRODUCTS				2FE	954,217	109.3002	950,912	870,000	950,912	(122,888)				5.950	5.278	FA	21,569	51,765	08/17/2012	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS				2FE	225,050	106.3610	212,722	200,000	212,722	(29,145)				5.700	4.893	FA	4,307	11,400	08/17/2012	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS			1	2FE	27,632	96.2880	24,072	25,000	24,072	(3,381)				4.850	4.201	FA	458	1,213	02/04/2015	08/15/2042
29379V-BA-0	ENTERPRISE PRODUCTS			1	2FE	1,518,548	96.9629	1,357,481	1,400,000	1,357,481	(166,477)				4.850	4.314	MS	19,993	67,900	09/07/2017	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS			1	2FE	367,117	100.3629	351,270	350,000	351,270	(48,104)				5.100	4.783	FA	6,743	17,850	09/17/2015	02/15/2045
29379V-BH-5	ENTERPRISE PRODUCTS			1	2FE	525,142	98.5293	517,279	525,000	517,279	(20,290)				3.700	3.696	FA	7,338	19,425	11/16/2016	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS			1	2FE	467,585	96.8578	484,289	500,000	484,289	(66,609)				4.900	5.332	MN	3,131	24,500	10/14/2015	05/15/2046
29379V-BQ-5	ENTERPRISE PRODUCTS			1	2FE	1,453,036	88.6380	1,289,683	1,455,000	1,289,683	(163,352)				4.250	4.258	FA	23,361	30,919	02/01/2018	02/15/2048
29379V-BU-6	ENTERPRISE PRODUCTS			1	2FE	521,798	97.1451	510,012	525,000	510,012	(11,785)				4.800	4.839	FA	5,600		10/03/2018	02/01/2049
26875P-AN-1	EOG RESOURCES INC			1	1FE	109,844	94.4105	99,131	105,000	99,131	(8,040)				3.900	3.575	AO	1,024	4,095	04/08/2015	04/01/2035
26875P-AQ-4	EOG RESOURCES INC			1	1FE	64,052	108.6333	65,180	60,000	65,180	(4,119)				5.100	4.561	JJ	1,411	3,060	03/16/2017	01/15/2036
268787-AF-5	EP ENER/EVEREST ACQ FIN SERIES 144A			1	5FE	4,541,000	41.2500	1,971,750	4,780,000	1,971,750	(1,517,650)				8.000	8.889	FA	144,462	382,400	03/06/2017	02/15/2025
268787-AH-1	EP ENER/EVEREST ACQ FIN SERIES 144A			1	5FE	532,184	44.5000	324,405	729,000	324,405	(207,779)				9.375	9.375	MN	11,391	56,573	12/28/2017	05/01/2024
26884L-AF-6	EQT CORP			1	2FE	40,575,134	86.2082	35,289,311	40,935,000	35,289,311	(5,179,345)				3.900	4.011	AO	399,116	1,530,430	09/11/2018	10/01/2027
26885B-AE-0	EQT MIDSTREAM PARTNERS L SERIES 30Y			1	2FE	612,151	98.4587	572,045	581,000	572,045	(40,106)				6.500	6.106	JJ	19,512		09/10/2018	07/15/2048
26885B-AD-2	EQT MIDSTREAM PARTNERS L SERIES 5Y			1	2FE	9,462,331	99.7850	9,464,605	9,485,000	9,464,605	2,274				4.750	4.803	JJ	232,778		06/20/2018	07/15/2023
26882P-AR-3	ERAC USA FINANCE COMPANY SERIES 144A				2FE	697,661	118.7796	791,072	666,000	791,072	(49,560)				6.700	6.319	JD	3,719	44,622	03/27/2014	06/01/2034
26882P-BE-1	ERAC USA FINANCE COMPANY SERIES 144A				2FE	1,823,231	124.3272	2,082,481	1,675,000	2,082,481	(157,411)				7.000	6.298	AO	24,753	117,250	03/27/2014	10/15/2037
26884T-AN-2	ERAC USA FINANCE COMPANY SERIES 144A			1	2FE	8,311,520	94.0779	7,526,232	8,000,000	7,526,232	(691,889)				4.500	4.263	FA	136,000	360,000	06/06/2016	02/15/2045
294829-AA-4	ERICSSON LM		D		3FE	17,529,910	98.3615	17,085,392	17,370,000	17,085,392	(395,382)				4.125	3.919	MN	91,554	712,388	10/22/2018	05/15/2022
26884A-BA-0	ERP OPERATING LP			1	1FE	2,084,401	98.3607	2,075,410	2,110,000	2,075,410	(8,992)				3.000	3.262	AO	13,363	63,300	03/23/2018	04/15/2023
26884A-BB-8	ERP OPERATING LP			1	1FE	490,675	100.7764	478,688	475,000	478,688	(41,294)				4.500	4.293	JJ	10,688	21,375	03/28/2017	07/01/2044
29736R-AC-4	ESTEE LAUDER CO INC				1FE	314,580	122.8160	307,040	250,000	307,040	(22,580)				6.000	4.172	MN	1,917	15,000	10/14/2015	05/15/2037
30040W-AF-5	EVERSOURCE ENERGY SERIES O			1	2FE	600,795	101.8048	615,919	605,000	615,919	15,124				4.250	4.335	AO	1,286		12/10/2018	04/01/2029
30040W-AG-3	EVERSOURCE ENERGY SERIES N			1	2FE	8,289,882	100.9631	8,400,130	8,320,000	8,400,130	110,248				3.800	3.881	JD	15,808		12/10/2018	12/01/2023
30161N-AC-5	EXELON CORP				2FE	1,050,874	107.8747	997,841	925,000	997,841	(73,586)				5.625	4.524	JD	2,313	33,750	09/12/2018	06/15/2035
30161N-AT-8	EXELON CORP			1	2FE	971,718	97.8037	973,147	995,000	973,147	1,429				2.450	3.261	AO	5,146	24,378	03/23/2018	04/15/2021
30161N-AV-3	EXELON CORP			1	2FE	2,806,140	94.0611	2,704,256	2,875,000	2,704,256	(181,704)				4.450	4.604	AO	27,009	40,050	12/20/2018	04/15/2046
30161M-AL-7	EXELON GENERATION CO LLC			1	2FE	520,623	101.3750	511,944	505,000	511,944	(8,680)				4.250	3.455	JD	954	21,463	03/23/2018	06/15/2022
30161M-AP-8	EXELON GENERATION CO LLC			1	2FE	965,806	99.5187	965,331	970,000	965,331	(475)				2.950	3.197	JJ	13,195	14,308	03/23/2018	01/15/2020
30212P-AH-8	EXPEDIA GROUP INC				2FE	5,245,263	103.3189	4,923,144	4,765,000	4,923,144	(202,369)				5.950	2.675	FA	107,107	281,733	04/16/2018	08/15/2020
30212P-AM-7	EXPEDIA GROUP INC SERIES WI			1	2FE	6,761,723	101.0149	6,747,798	6,680,000	6,747,798	(393,277)				5.000	4.820	FA	126,178	334,000	04/06/2017	02/15/2026
30212P-AP-0	EXPEDIA GROUP INC SERIES WI			1	2FE	945,903	90.6834	911,368	1,005,000	911,368	(25,462)				3.800	4.537	FA	14,427	23,275	03/23/2018	02/15/2028
30219G-AE-8	EXPRESS SCRIPTS HOLDING CO				2FE	280,763	102.8630	277,730	270,000	277,730	(3,034)				4.750	3.523	MN	1,639	10,450	08/22/2018	11/15/2021
30219G-AG-3	EXPRESS SCRIPTS HOLDING CO				2FE	230,110	111.6465	223,293	200,000	223,293	(21,969)				6.125	5.077	MN	1,565	12,250	10/08/2015	11/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO			1	2FE	27,268,242	99.6329	27,020,443	27,120,000	27,020,443	(487,017)				3.300	3.175	FA	313,236	854,535	10/23/2018	02/25/2021
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO			1	2FE	14,789,922	95.8671	13,943,865	14,545,000	13,943,865	(1,238,983)				4.800	4.691	JJ	321,929	535,680	12/11/2018	07/15/2046
30219G-AQ-1	EXPRESS SCRIPTS HOLDING CO			1	2FE	124,138	96.2477	125,122	130,000	125,122	985				3.000	3.950	JJ	1,798	1,950	03/23/2018	07/15/2023
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO SERIES 10YR			1	2FE	7,913,990	101.3534	7,802,181	7,698,000	7,802,181	(307,294)				4.500	4.122	FA	121,244	322,560	07/18/2018	02/25/2026
30231G-AW-2	EXXON MOBIL CORP			1	1FE	986,657	101.5150	989,771	975,000	989,771	(101,484)				4.114	4.043	MS	13,370	40,112	03/29/2017	03/01/2046
313747-AW-7	FEDERAL REALTY INVS TRST			1	1FE	7,013,901	98.6228	6,933,181	7,030,000	6,933,181	(101,541)				2.550	2.597	JJ	82,661	179,265	09/21/2015	01/15/2021
31428X-BE-5	FEDEX CORP			1	2FE	1,631,502	94.2836	1,579,251	1,675,000	1,579,251	(52,251)				4.750	4.923	MN	10,166	17,219	11/16/2018	11/15/2045
31428X-BN-5	FEDEX CORP			1	2FE	983,290	89.8354	898,354	1,000,000	898,354	(168,672)				4.400	4.502	JJ	20,289	44,000	03/29/2017	01/15/2047
31428X-BQ-8	FEDEX CORP			1	2FE	454,105	83.7652	418,826	500,000	418,826	(35,279)				4.050	4.624	FA	7,650		09/10/2018	02/15/2048
314890-AA-2	FERGUSON FINANCE PLC SERIES 144A		D	1	2FE	737,410	99.8997	739,258	740,000	739,258	1,848				4.500	4.544	AO	6,198		10/17/2018	10/24/2028
31572U-AG-1	FIBRIA OVERSEAS FINANCE		D	2	2FE	10,341,059	94.3000	10,571,030	11,210,000	10,571,030	229,971				4.000	5.463	JJ	208,008		09/11/2018	01/14/2025
320517-AB-1	FIRST HORIZON NATIONAL CORP			1	2FE	29,231,765	99.9939	29,323,218	29,325,000	29,323,218	(613,974)				3.500	3.553	JD	45,617	1,022,875	08/24/2018	12/15/2020
335934-AK-1	FIRST QUANTUM MINERALS LTD SERIES 144A		A	1	4FE	950,000	88.0000	880,000	1,000,000	880,000	(70,000)				7.250	8.615	AO	18,125		10/01/2018	04/01/2023
335934-AL-9	FIRST QUANTUM MINERALS LTD SERIES 144A		A	1	4FE	713,438	82.5000	618,750	750,000	618,750	(94,688)				7.500	8.486	AO	14,063	28,125	09/17/2018	04/01/2025
335934-AR-6	FIRST QUANTUM MINERALS LTD SERIES 144A		A	1	4FE	10,902,500	80.2500	8,827,500	11,000,000	8,827,500	(2,075,000)				6.875	7.027	MS	252,083	386,528	07/31/2018	03/01/2026
33616C-AB-6	FIRST REPUBLIC BANK/SAN FRAN			1	2FE	38,900,470	92.4693	36,728,788	39,720,000	36,728,788	(3,743,420)				4.375	4.501	FA	724,062	1,672,125	12/11/2018	08/01/2046
337158-AF-6	FIRST TENNESSEE BANK BKNT			2	2FE	1,458,356	99.2248	1,438,760	1,450,000	1,438,760	(20,889)				2.950	2.690	JD	3,565	42,775	12/19/2017	12/01/2019
337932-AC-1	FIRSTENERGY CORPORATION				2FE	728,772	126.3550	726,541	575,000	726,541	(2,231)				7.375	4.601	MN	5,419		12/20/2018	11/15/2031
302445-AD-3	FLIR SYSTEMS INC			1	2FE	834,424	98.5929	823,251	835,000	823,251	(17,927)				3.125	3.140	JD	1,160	26,094	06/01/2016	06/15/2021
341081-EQ-6	FLORIDA POWER & LIGHT				1FE	400,829	117.6948	382,508	325,000	382,508	(26,698)				5.625	4.015	AO	4,570	18,281	04/18/2012	04/01/2034
341081-EV-5	FLORIDA POWER & LIGHT				1FE	251,350	118.2560	236,512	200,000	236,512	(18,999)				5.650	3.868	FA	4,708	11,300	10/16/2015	02/01/2037
341081-FA-0	FLORIDA POWER & LIGHT				1FE	623,003	122.9109	632,991	515,000	632,991	(55,383)				5.950	4.384	FA	12,768	30,643	07/17/2017	02/01/2038
341081-FG-7	FLORIDA POWER & LIGHT			1	1FE	249,650	99.6820	249,205	250,000	249,205	(24,910)				4.050	4.058	JD	844	10,125	05/10/2012	06/01/2042
341081-FL-6	FLORIDA POWER & LIGHT			1	1FE	404,596	99.3240	397,296	400,000	397,296	(40,074)				4.050	3.983	AO	4,050	16,200	10/16/2015	10/01/2044
341081-FQ-5	FLORIDA POWER & LIGHT			1	1FE	1,316,013	97.6643	1,303,818	1,335,000	1,303,818	(12,195)				3.950	4.032	MS	17,578	26,806	08/14/2018	03/01/2048
341099-CN-7	FLORIDA POWER CORP				1FE	28,126	117.8360	29,459	25,000	29,459	(3,140)				5.650	4.849	AO	353	1,413	09/13/2010	04/01/2040
34354P-AD-7	FLOWSERVE CORP			1	2FE	5,454,861	98.7181	5,448,250	5,519,000	5,448,250	(6,611)				4.000	4.240	MN	28,208	110,380	05/22/2018	11/15/2023
30251B-AD-0	FMR LLC SERIES 144A				1FE	538,330	108.5486	542,743	500,000	542,743	(29,366)				4.950	4.366	FA	10,313	24,750	05/01/2013	02/01/2033
344419-AB-2	FOMENTO ECONOMICO MEX		D		1FE	1,016,575	95.6552	1,052,207	1,100,000	1,052,207	(106,234)				4.375	4.844	MN	6,818	48,125	09/18/2013	05/10/2043
345370-CA-6	FORD MOTOR COMPANY				2FE	8,468,851	103.1024	7,629,577	7,400,000	7,629,577	(1,147,432)				7.450	5.871	JJ	252,679	138,198	08/29/2018	07/16/2031
345370-CQ-1	FORD MOTOR COMPANY				2FE	390,060	77.1185	308,474	400,000	308,474	(97,178)				4.750	4.909	JJ	8,761	19,000	01/08/2013	01/15/2043
345370-CS-7	FORD MOTOR COMPANY			2	2FE	2,476,181	82.0981	2,007,298	2,445,000	2,007,298	(644,859)				5.291	5.204	JD	8,265	129,365	01/11/2018	12/08/2046
345397-WK-5	FORD MOTOR CREDIT CO LLC				2FE	15,220,960	94.7240	14,337,424	15,136,000	14,337,424	(859,353)				4.375	4.303	FA	266,719	267,072	10/17/2018	08/06/2023
345397-XK-4	FORD MOTOR CREDIT CO LLC				2FE	3,060,311	97.9931	2,920,193	2,980,000	2,920,193	(96,201)				3.157	2.472	FA	38,415	94,079	05/31/2016	08/04/2020
345397-XW-8	FORD MOTOR CREDIT CO LLC				2FE	31,950,236	97.0313	31,462,386	32,425,000	31,462,386	(469,682)				3.336	4.122	MS	309,486	377,802	12/21/2018	03/18/2021
345397-YE-7	FORD MOTOR CREDIT CO LLC				2FE	2,585,000	98.3434	2,542,177	2,585,000	2,542,177	(49,059)				2.681	2.681	JJ	33,112	69,304	01/04/2017	01/09/2020
345397-YG-2	FORD MOTOR CREDIT CO LLC				2FE	5,225,304	92.2863	5,045,293	5,467,000	5,045,293	(180,011)				3.810	4.762	JJ	99,518		09/18/2018	01/09/2024
345397-ZB-2	FORD MOTOR CREDIT CO LLC			2	2FE	26,545,000	95.0510	25,231,292	26,545,000	25,231,292	(1,313,708)				4.140	4.140	FA	415,164	311,373	04/30/2018	02/15/2023
345397-ZH-9	FORD MOTOR CREDIT CO LLC SERIES FXD				2FE	4,990,711	97.1194	4,846,259	4,990,000	4,846,259	(144,451)				3.813	3.808	AO	41,753	33,297	08/15/2018	10/12/2021
349553-AK-3	FORTIS INC SERIES WI		A	1	2FE	281,819	96.1366	283,603	295,000	283,603	1,784				2.100	3.458	AO	1,497	6,195	03/23/2018	10/04/2021
34964C-AB-2	FORTUNE BRANDS HOME & SECURITY			1	2FE	393,202	99.1754	391,743	395,000	391,743	(1,459)				3.000	3.213	JD	527	11,850	03/23/2018	06/15/2020
349631-AN-1	FORTUNE BRANDS INC				2FE	151,049	108.5800	162,870	150,000	162,870	(9,519)				5.875	5.820	JJ	4,064	8,813	10/21/2011	01/15/2036
35177P-AL-1	FRANCE TELECOM		C		2FE	602,471	138.1677	594,121	430,000	594,121	(51,005)				9.000	5.523	MS	12,900	38,700	04/09/2012	03/01/2031
302635-AA-5	FS INVESTMENT CORP				2FE	35,916,227	99.8869	35,855,408	35,896,000	35,855,408	(415,744)				4.000	3.830	JJ	662,082	1,175,140	10/23/2018	07/15/2019
360271-AK-6	FULTON FINANCIAL CORP				2FE	18,652,909	99.3272	18,599,018	18,725,000	18,599,018	(200,486)				3.600	3.685	MS	196,613	674,100	03/13/2017	03/16/2022
364725-BA-8	GANNETT CO			1	3FE	2,612,500	99.8970	2,497,425	2,500,000	2,497,425	(61,950)				5.125	4.166	JJ	59,080	128,125	03/30/2015	07/15/2020
361448-AT-0	GATX CORP				2FE	1,994,537	99.3873	1,967,869	1,980,000	1,967,869	(7,332)				2.500	2.286	JJ	20,763	46,375	06/22/2018	07/30/2019
361448-AU-7	GATX CORP			1	2FE	646,887	101.7527	615,604	605,000	615,604	(81,473)				5.200	4.760	MS	9,263	31,460	10/19/2015	03/15/2044
361448-BC-6	GATX CORP			1	2FE	2,275,000	98.6194	2,243,591	2,275,000	2,243,591	(31,409)				4.550	4.550	MN	15,527	51,756	05/03/2018	11/07/2028
361448-BD-4	GATX CORP			1	2FE	1,014,350	101.6235	1,031,479	1,015,000	1,031,479	17,128				4.350	4.365	FA	6,868		11/01/2018	02/15/2024
36164Q-MS-4	GE CAPITAL INTL FUNDING SERIES WI		D		2FE	2,677,882	96.5055	2,646,182	2,742,000	2,646,182	(31,700)				2.342	3.285	MN	8,206	60,997	06/25/2018	11/15/2020
36164Q-NA-2	GE CAPITAL INTL FUNDING SERIES WI		D		2FE	20,286,368	83.7567	17,279,000	20,630,000	17,279,000	(3,141,228)				4.418	4.555	MN	116,461	884,925	09/11/2018	11/15/2035
36962G-3A-0	GENERAL ELEC CAP CORP				2FE	455,157	97.5442	408,710	419,000	408,710	(144,636)				6.150	5.457	FA	10,307	25,769	04/30/2015	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP				2FE	1,731,381	95.6091	1,333,747	1,395,000	1,333,747	(470,248)				5.875	4.197	JJ	38,019	81,956	01/13/2017	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP				2FE	2,503,692	104.5504	2,201,832	2,106,000	2,201,832	(732,320)				6.875	5.425	JJ	68,774	105,256	09/20/2018	01/10/2039
36962G-4Y-7	GENERAL ELEC CAP CORP				2FE	907,349	100.2583	879,265	877,000	879,265	(28,084)				4.625	3.310	JJ	19,605	20,281	03/23/2018	01/07/2021
36962G-XZ-2	GENERAL ELEC CAP CORP				2FE	2,717,704	104.2271	2,502,493	2,401,000	2,502,493	(230,712)				6.750	5.384	MS	47,720	42,255	12/20/2018	03/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
369604-BD-4	GENERAL ELECTRIC CO				2FE	10,498,374	92.7926	11,009,845	11,865,000	11,009,845	511,471				2.700	6.072	AO	72,970		11/19/2018	10/09/2022
369604-BF-9	GENERAL ELECTRIC CO				2FE	12,505,814	78.1342	9,520,649	12,185,000	9,520,649	(3,186,536)				4.125	3.959	AO	114,488	493,763	04/23/2018	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO				2FE	1,173,594	81.5579	897,137	1,100,000	897,137	(303,721)				4.500	4.084	MS	15,125	49,500	01/11/2018	03/11/2044
370334-CA-0	GENERAL GROWTH PPTYS INC			1	2FE	1,422,370	96.3374	1,425,793	1,480,000	1,425,793	3,422				2.600	3.535	AO	8,444	38,480	03/23/2018	10/12/2022
370334-CH-5	GENERAL GROWTH PPTYS INC			1	2FE	1,346,730	92.7789	1,275,710	1,375,000	1,275,710	(71,020)				4.550	4.711	AO	12,860	31,281	08/14/2018	04/17/2038
37045V-AH-3	GENERAL MOTORS CO				2FE	176,323	85.0274	148,798	175,000	148,798	(36,656)				5.000	4.936	AO	2,188	8,750	03/01/2017	04/01/2035
37045V-AJ-9	GENERAL MOTORS CO				2FE	5,976,702	82.8755	4,993,249	6,025,000	4,993,249	(1,373,003)				5.200	5.254	AO	78,325	313,300	11/10/2016	04/01/2045
37045V-AN-0	GENERAL MOTORS CO			1	2FE	16,457,262	90.1341	14,903,674	16,535,000	14,903,674	(2,069,376)				4.200	4.259	AO	173,618	720,836	04/03/2018	10/01/2027
37045V-AP-5	GENERAL MOTORS CO			1	2FE	9,176,990	85.4363	7,988,293	9,350,000	7,988,293	(1,664,530)				5.150	5.300	AO	120,381	421,978	10/03/2018	04/01/2038
37045V-AQ-3	GENERAL MOTORS CO			1	2FE	1,698,759	85.1648	1,447,802	1,700,000	1,447,802	(406,445)				5.400	5.404	AO	22,950	105,570	08/02/2017	04/01/2048
37045V-AS-9	GENERAL MOTORS CO			1	2FE	284,900	94.7530	270,046	285,000	270,046	(14,854)				5.000	5.004	AO	4,394		09/05/2018	10/01/2028
37045V-AF-7	GENERAL MOTORS CO WI				2FE	1,127,500	93.7343	937,343	1,000,000	937,343	(247,126)				6.250	5.378	AO	15,451	62,500	08/06/2014	10/02/2043
37045X-AY-2	GENERAL MOTORS FINANCIAL			1	2FE	1,712,445	98.7586	1,693,710	1,715,000	1,693,710	(35,566)				3.200	3.270	JJ	25,611	46,880	06/21/2018	07/13/2020
37045X-BB-1	GENERAL MOTORS FINANCIAL				2FE	1,019,531	99.9961	1,019,960	1,020,000	1,019,960	(5,500)				3.100	3.116	JJ	14,580	31,620	10/07/2015	01/15/2019
37045X-BK-1	GENERAL MOTORS FINANCIAL			1	2FE	3,131,930	95.1429	2,987,488	3,140,000	2,987,488	(215,070)				3.700	3.742	MN	16,782	116,180	05/04/2016	05/09/2023
37045X-BS-4	GENERAL MOTORS FINANCIAL			1	2FE	1,081,045	96.9031	1,056,244	1,090,000	1,056,244	(24,800)				3.450	3.683	JJ	17,445	18,803	03/23/2018	01/14/2022
37045X-CD-6	GENERAL MOTORS FINANCIAL			1	2FE	24,377,893	91.4349	22,543,281	24,655,000	22,543,281	(1,824,605)				3.500	3.690	MN	129,439	862,925	04/13/2018	11/07/2024
37045X-CF-1	GENERAL MOTORS FINANCIAL			1	2FE	38,310,742	94.1722	36,807,200	39,085,000	36,807,200	(1,503,542)				3.250	3.702	JJ	621,017	623,756	11/20/2018	01/05/2023
37045X-CL-8	GENERAL MOTORS FINANCIAL			1	2FE	24,262,155	97.4351	23,865,756	24,494,000	23,865,756	(396,398)				4.150	4.374	JD	33,883	508,251	10/24/2018	06/19/2023
37045X-CJ-3	GENERAL MOTORS FINL CO				2FE	5,286,980	98.6230	5,296,055	5,370,000	5,296,055	9,075				3.550	4.254	AO	43,422		12/11/2018	04/09/2021
37185L-AJ-1	GENESIS ENERGY LP FIN			1	4FE	2,000,000	88.0000	1,760,000	2,000,000	1,760,000	(270,000)				6.500	6.500	AO	32,500	146,972	10/06/2017	10/01/2025
37254B-AB-6	GENPACT LUXEMBOURG SARL SERIES WI		D	1	2FE	26,170,331	99.2396	25,871,752	26,070,000	25,871,752	(298,579)				3.700	3.586	AO	241,148	487,545	07/23/2018	04/01/2022
373298-BU-1	GEORGIA PACIFIC LLC				1FE	207,704	146.2640	219,396	150,000	219,396	(12,952)				8.875	5.585	MN	1,701	13,313	02/16/2012	05/15/2031
375558-AS-2	GILEAD SCIENCES INC			1	1FE	153,509	110.4792	138,099	125,000	138,099	(20,404)				5.650	4.154	JD	589	7,063	06/28/2017	12/01/2041
375558-AX-1	GILEAD SCIENCES INC			1	1FE	976,216	100.2964	952,816	950,000	952,816	(149,492)				4.800	4.621	AO	11,400	45,600	07/06/2017	04/01/2044
375558-BA-0	GILEAD SCIENCES INC			1	1FE	1,260,621	96.1705	1,226,174	1,275,000	1,226,174	(175,946)				4.500	4.572	FA	23,906	52,875	12/12/2018	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1	1FE	1,257,660	99.2092	1,205,392	1,215,000	1,205,392	(134,313)				4.750	4.523	MS	19,237	42,513	08/15/2018	03/01/2046
375558-BJ-1	GILEAD SCIENCES INC			1	1FE	521,070	91.1620	455,810	500,000	455,810	(73,154)				4.000	3.688	MS	6,667	20,000	10/24/2017	09/01/2036
377372-AE-7	GLAXOSMITHKLINE				1FE	791,834	125.6948	791,877	630,000	791,877	(96,881)				6.375	4.492	MN	5,132	40,163	03/28/2017	05/15/2038
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC				1FE	321,987	100.3400	275,935	275,000	275,935	(28,071)				4.200	3.238	MS	3,305	11,550	07/19/2016	03/18/2043
378272-AF-5	GLENCORE FUNDING LLC SERIES 144A				2FE	763,624	98.1988	736,491	750,000	736,491	(39,384)				4.125	3.864	MN	2,664	30,938	03/06/2015	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC SERIES 144A				2FE	19,161,485	99.1240	18,437,064	18,600,000	18,437,064	(1,070,440)				4.625	4.047	AO	148,154	807,063	07/23/2018	04/29/2024
378272-AL-2	GLENCORE FUNDING LLC SERIES 144A				2FE	4,648,090	94.1410	4,401,093	4,675,000	4,401,093	(320,855)				4.000	4.072	AO	38,958	187,000	01/31/2017	04/16/2025
378272-AP-3	GLENCORE FUNDING LLC SERIES 144A			1	2FE	1,847,153	94.9400	1,761,137	1,855,000	1,761,137	(75,777)				3.000	3.092	AO	9,893	55,650	10/20/2017	10/27/2022
378272-AQ-1	GLENCORE FUNDING LLC SERIES 144A			1	2FE	10,287,440	89.3980	9,292,922	10,395,000	9,292,922	(951,853)				3.875	4.002	AO	71,610	402,806	02/07/2018	10/27/2027
36246M-AU-3	GLOBAL TOWER PARTNERS ACQUISIT SERIES 144A			1	1FE	223,875	98.7022	222,080	225,000	222,080	(1,216)				3.482	3.579	MON	326	7,835	03/29/2017	06/16/2025
36186C-BY-8	GMAC LLC				3FE	17,815,361	111.0000	16,793,190	15,129,000	16,793,190	(2,524,271)				8.000	6.137	MN	201,720	1,020,360	09/05/2018	11/01/2031
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	1,523,168	102.2361	1,431,305	1,400,000	1,431,305	(53,159)				5.375	3.864	MS	22,157	75,250	07/10/2013	03/15/2020
38141E-A6-6	GOLDMAN SACHS GROUP INC				1FE	996,520	103.5187	874,733	845,000	874,733	(38,894)				6.000	3.297	JD	2,253	50,700	11/27/2012	06/15/2020
38141G-ES-9	GOLDMAN SACHS GROUP INC				2FE	15,854,769	105.3002	14,599,870	13,865,000	14,599,870	(1,563,624)				5.950	4.188	JJ	380,402	801,168	10/31/2018	01/15/2027
38141G-FD-1	GOLDMAN SACHS GROUP INC				2FE	8,769,607	112.9284	8,989,099	7,960,000	8,989,099	(1,059,336)				6.750	5.845	AO	134,325	401,794	06/27/2018	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC				1FE	6,243,479	114.0557	6,221,738	5,455,000	6,221,738	(1,028,956)				6.250	5.223	FA	142,057	295,625	09/12/2018	02/01/2041
38141G-GS-7	GOLDMAN SACHS GROUP INC				1FE	7,547,842	104.7034	7,030,836	6,715,000	7,030,836	(382,969)				5.750	3.340	JJ	168,388	351,613	04/13/2018	01/24/2022
38141G-VS-0	GOLDMAN SACHS GROUP INC			2	1FE	1,464,946	95.1466	1,450,986	1,525,000	1,450,986	(13,960)				4.750	5.018	AO	14,085		11/16/2018	10/21/2045
38141G-WT-7	GOLDMAN SACHS GROUP INC			1	1FE	56,853,500	96.9964	56,059,077	57,795,000	56,059,077	(794,423)				3.200	3.588	FA	657,579	459,611	12/06/2018	02/23/2023
38141G-WV-2	GOLDMAN SACHS GROUP INC			1	1FE	14,320,000	93.3625	13,369,513	14,320,000	13,369,513	(950,487)				3.814	3.814	AO	103,164	409,624	01/18/2018	04/23/2029
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	10,447,426	93.5140	9,744,155	10,420,000	9,744,155	(1,947,373)				5.150	5.131	MN	58,135	443,673	12/10/2018	05/22/2045
38239J-AA-9	GOODMAN US FIN THREE SERIES 144A			1	2FE	597,786	95.1732	571,039	600,000	571,039	(24,344)				3.700	3.743	MS	6,537	21,460	09/19/2017	03/15/2028
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1	3FE	4,728,150	87.7500	4,201,470	4,788,000	4,201,470	(700,245)				4.875	5.035	MS	68,728	233,415	03/13/2017	03/15/2027
384802-AB-0	GRAINGER WW INC			1	1FE	249,798	102.7392	256,848	250,000	256,848	(16,798)				4.600	4.605	JD	511	11,500	06/04/2015	06/15/2045
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONA			1	3FE	3,974,888	99.7500	3,780,525	3,790,000	3,780,525	(170,986)				4.750	3.565	AO	38,005	172,900	06/22/2018	04/15/2021
39138Q-AC-9	GREAT WEST LIFECO FIN 18 SERIES 144A			1	1FE	250,000	100.5688	251,422	250,000	251,422	1,422				4.581	4.581	MN	1,400	5,726	05/14/2018	05/17/2048
39138Z-AB-4	GREAT WEST LIFECO FINANC SERIES 144A			1	1FE	99,218	93.1580	93,158	100,000	93,158	(11,801)				4.150	4.196	JD	323	4,150	05/23/2017	06/03/2047
40052V-AE-4	GRUPO BIMBO SAB DE CV SERIES 144A		D	1	2FE	808,186	89.9560	728,644	810,000	728,644	(88,614)				4.700	4.714	MN	5,393	38,070	11/07/2017	11/10/2047
40049J-AV-9	GRUPO TELEVISA SA-SPONS		D		2FE	4,349,724	109.7474	4,276,858	3,897,000	4,276,858	(72,865)				6.625	4.620	MS	73,867	129,088	05/17/2018	03/18/2025
40049J-AZ-0	GRUPO TELEVISA SA-SPONS		C		2FE	632,356	107.1430	597,858	558,000	597,858	(88,418)				6.625	5.655	JJ	17,046	36,968	06/29/2012	01/15/2040
40049J-BA-4	GRUPO TELEVISA SA-SPONS		D	1	2FE	482,670	87.3262	436,631	500,000	436,631	(74,548)				5.000	5.227	MN	3,333	25,000	05/08/2014	05/13/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40066N-AA-4	GUANAY FINANCE LTD SERIES 144A		D	4	3FE	2,071,108	100.6250	2,084,052	2,071,108	2,084,052	(43,079)				6.000	6.043	MJSD	4,833	124,957	11/04/2013	12/15/2020
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A				1FE	1,443,280	99.6247	1,439,577	1,445,000	1,439,577	(3,703)				3.400	3.426	AO	9,007	24,565	04/18/2018	04/25/2023
401378-AC-8	GUARDIAN LIFE INSURANCE SERIES 144A				1FE	594,210	98.4092	590,455	600,000	590,455	(68,419)				4.850	4.900	JJ	12,691	29,100	01/17/2017	01/24/2077
40573L-AL-0	HALFMOON PARENT INC SERIES 144A			1	2FE	1,024,457	99.6670	1,021,587	1,025,000	1,021,587	(2,870)				3.750	3.763	JJ	11,104		09/06/2018	07/15/2023
40573L-AU-0	HALFMOON PARENT INC SERIES 144A			1	2FE	1,149,159	98.2115	1,129,432	1,150,000	1,129,432	(19,727)				4.800	4.806	FA	15,947		09/10/2018	08/15/2038
40573L-AW-6	HALFMOON PARENT INC SERIES 144A			1	2FE	2,522,493	97.8397	2,470,453	2,525,000	2,470,453	(52,040)				4.900	4.905	JD	35,743		09/20/2018	12/15/2048
406216-AY-7	HALLIBURTON CO				2FE	981,035	124.3004	832,813	670,000	832,813	(125,276)				7.450	4.473	MS	14,697	49,915	01/08/2013	09/15/2039
406216-BD-2	HALLIBURTON CO			1	2FE	19,477,767	99.2622	19,256,858	19,400,000	19,256,858	(220,909)				3.500	3.410	FA	282,917		08/30/2018	08/01/2023
406216-BJ-9	HALLIBURTON CO			1	2FE	968,305	98.1872	908,232	925,000	908,232	(98,231)				4.850	4.457	MN	5,732	35,163	09/10/2018	11/15/2035
406216-BK-6	HALLIBURTON CO			1	2FE	1,131,629	98.1836	1,104,566	1,125,000	1,104,566	(187,338)				5.000	4.961	MN	7,188	56,250	12/07/2016	11/15/2045
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SVCS SERIES 144A			1	1FE	559,906	97.8347	552,766	565,000	552,766	(7,140)				3.350	3.552	FA	7,150	9,779	03/23/2018	02/15/2023
41283L-AT-2	HARLEY-DAVIDSON FINANCIAL SVCS SERIES 144A				1FE	885,000	99.9988	884,989	885,000	884,989	(11)				3.499	3.512	FMAN	2,924		11/26/2018	03/02/2021
413875-AN-5	HARRIS CORP				2FE	248,635	115.7424	289,356	250,000	289,356	(35,338)				6.150	6.190	JD	683	15,375	11/30/2010	12/15/2040
413875-AQ-8	HARRIS CORP			1	2FE	5,880,000	99.1484	5,829,924	5,880,000	5,829,924	(73,712)				2.700	2.700	AO	28,224	158,760	04/22/2015	04/27/2020
413875-AS-4	HARRIS CORP			1	2FE	500,000	99.2126	496,063	500,000	496,063	(62,731)				4.854	4.854	AO	4,315	24,270	04/22/2015	04/27/2035
413875-AT-2	HARRIS CORP			1	2FE	1,000,000	102.8673	1,028,673	1,000,000	1,028,673	(147,453)				5.054	5.054	AO	8,985	50,540	04/22/2015	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES				2FE	90,931	115.2213	86,416	75,000	86,416	(13,083)				6.100	4.639	AO	1,144	4,575	04/05/2017	10/01/2041
416518-AC-2	HARTFORD FINANCIAL SERVICES GR				2FE	161,398	122.5280	153,160	125,000	153,160	(16,204)				6.625	4.638	AO	1,748	8,281	06/07/2017	04/15/2042
418056-AU-1	HASBRO INC			1	2FE	249,543	90.4572	226,143	250,000	226,143	(36,237)				5.100	5.112	MN	1,629	12,750	05/08/2014	05/15/2044
404119-BQ-1	HCA INC			2	3FE	9,326,500	99.5000	9,154,000	9,200,000	9,154,000	(575,000)				5.250	5.060	AO	101,967	483,000	02/10/2016	04/15/2025
404119-BR-9	HCA INC				3FE	3,288,021	97.5000	3,093,675	3,173,000	3,093,675	(190,380)				5.375	4.845	FA	71,062	170,549	08/30/2016	02/01/2025
404119-BS-7	HCA INC			1	3FE	16,737,133	99.5000	15,935,920	16,016,000	15,935,920	(963,713)				5.875	5.258	FA	355,466	881,250	12/17/2018	02/15/2026
404119-BU-2	HCA INC			1	3FE	10,884,290	94.5000	10,165,365	10,757,000	10,165,365	(645,420)				4.500	4.357	FA	182,869	484,065	09/06/2016	02/15/2027
42225U-AD-6	HEALTHCARE TRUST OF AMERICA			1	2FE	11,337,638	93.9911	10,700,886	11,385,000	10,700,886	(495,137)				3.500	3.553	FA	166,031	391,475	06/21/2018	08/01/2026
42225U-AF-1	HEALTHCARE TRUST OF AMERICA			1	2FE	5,243,228	95.2143	5,017,796	5,270,000	5,017,796	(230,819)				3.750	3.811	JJ	98,813	210,251	06/01/2017	07/01/2027
423012-AE-3	HEINEKEN NV SERIES 144A		D		2FE	196,502	91.0685	182,137	200,000	182,137	(23,127)				4.000	4.102	AO	2,000	8,000	10/02/2012	10/01/2042
423452-AB-7	HELMERICH & PAYNE INC SERIES 144A			1	2FE	11,451,063	101.9655	11,511,900	11,290,000	11,511,900	60,837				4.650	4.387	MS	16,041		12/18/2018	03/15/2025
427096-AG-7	HERCULES CAPITAL INC			1	2FE	40,919,133	97.5850	40,151,334	41,145,000	40,151,334	(1,566,044)				4.625	4.750	AO	359,447	1,900,644	04/24/2018	10/23/2022
427866-AY-4	HERSHEY CO				1FE	494,673	99.9471	494,738	495,000	494,738	65				2.900	2.934	MN	1,834	7,377	05/03/2018	05/15/2020
42809H-AC-1	HESS CORP				3FE	800,009	91.6613	641,629	700,000	641,629	(158,381)				6.000	4.929	JJ	19,367	21,000	01/11/2018	01/15/2040
428236-BR-3	HEWLETT-PACKARD CO				2FE	128,511	99.1245	109,037	110,000	109,037	(8,587)				6.000	4.914	MS	1,943	6,600	02/29/2012	09/15/2041
42981C-AA-6	HIGH STREET FNDG TRUST I			1	2FE	800,000	98.2040	785,632	800,000	785,632	(14,368)				4.111	4.111	FA	12,424	13,703	03/08/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LIMITED			1	2FE	988,180	97.8421	978,421	1,000,000	978,421	(9,759)				4.125	4.271	MS	12,146	21,771	02/22/2018	03/15/2028
43474T-AA-1	HOLCIM US FINANCE SARL & INDUS SERIES 144A		D		2FE	4,882,528	102.4129	4,415,020	4,311,000	4,415,020	(158,502)				6.000	3.082	JD	719	387,990	08/08/2017	12/30/2019
436440-AM-3	HOLOGIC INC SERIES 144A			1	3FE	4,900,000	90.0000	4,410,000	4,900,000	4,410,000	(490,000)				4.625	4.625	FA	94,427	120,867	01/16/2018	02/01/2028
437076-AS-1	HOME DEPOT				1FE	1,143,597	120.1452	1,123,358	935,000	1,123,358	(141,893)				5.875	4.251	JD	2,289	54,931	10/19/2015	12/16/2036
437076-AV-4	HOME DEPOT			1	1FE	3,333,081	122.7110	3,601,569	2,935,000	3,601,569	(373,092)				5.950	4.956	AO	43,658	174,633	04/06/2017	04/01/2041
437076-BA-9	HOME DEPOT			1	1FE	140,767	98.2924	142,524	145,000	142,524	(17,180)				4.200	4.376	AO	1,523	6,090	07/16/2013	04/01/2043
437076-BD-3	HOME DEPOT			1	1FE	441,152	106.7320	426,928	400,000	426,928	(14,224)				4.875	4.212	FA	7,367		09/10/2018	02/15/2044
437076-BF-8	HOME DEPOT			1	1FE	1,016,931	100.7174	981,995	975,000	981,995	(95,212)				4.400	4.142	MS	12,632	30,800	09/25/2018	03/15/2045
437076-BH-4	HOME DEPOT			1	1FE	11,554,072	99.6601	10,558,985	10,595,000	10,558,985	(1,155,892)				4.250	3.742	AO	112,572	408,850	12/11/2018	04/01/2046
437076-BL-5	HOME DEPOT			1	1FE	2,790,032	98.0243	2,744,681	2,800,000	2,744,681	(27,715)				2.000	2.073	AO	14,000	56,000	02/03/2016	04/01/2021
44106M-AY-8	HOSPITALITY PROP TRUST			1	2FE	879,759	91.5550	823,995	900,000	823,995	(55,765)				4.375	4.620	FA	14,875	21,109	01/31/2018	02/15/2030
44107T-AX-4	HOST HOTELS & RESORTS LP			1	2FE	15,585,858	98.6513	15,424,129	15,635,000	15,424,129	(472,904)				3.875	3.927	MN	77,415	601,013	10/31/2018	04/01/2024
44107T-AU-0	HOST HOTELS & RESORTS LP SERIES D			1	2FE	528,486	98.0846	510,040	520,000	510,040	(19,286)				3.750	3.491	AO	4,117	19,500	08/03/2016	10/15/2023
44107T-AV-8	HOST HOTELS & RESORTS LP SERIES E			1	2FE	171,721	97.1047	167,020	172,000	167,020	(8,751)				4.000	4.020	JD	306	6,880	05/06/2015	06/15/2025
42824C-AZ-2	HP ENTERPRISE CO SERIES 144A				2FE	508,154	98.8732	509,197	515,000	509,197	1,043				2.100	3.000	AO	2,614	11,236	03/23/2018	10/04/2019
42824C-AW-9	HP ENTERPRISE CO SERIES WI			1	2FE	375,654	100.7863	367,870	365,000	367,870	(7,784)				4.900	4.440	AO	3,776	17,885	03/23/2018	10/15/2025
42824C-AY-5	HP ENTERPRISE CO SERIES WI			1	2FE	815,665	93.3434	746,747	800,000	746,747	(78,327)				6.350	6.197	AO	10,724	28,575	09/20/2018	10/15/2045
404280-AG-4	HSBC HOLDING PLC		D		1FE	544,650	113.7838	483,581	425,000	483,581	(71,077)				6.500	4.419	MN	4,527	27,625	10/19/2017	05/02/2036
404280-AH-2	HSBC HOLDING PLC		C		1FE	4,744,649	113.3364	4,748,796	4,190,000	4,748,796	(618,708)				6.500	5.395	MS	80,192	227,988	08/15/2018	09/15/2037
404280-AK-5	HSBC HOLDING PLC		D		1FE	3,154,941	103.4110	3,102,331	3,000,000	3,102,331	(52,610)				5.100	3.292	AO	36,550	153,000	03/23/2018	04/05/2021
404280-AP-4	HSBC HOLDING PLC		D		1FE	12,016,201	99.2411	11,784,876	11,875,000	11,784,876	(246,442)				4.250	4.032	MS	150,004	489,813	10/31/2018	03/14/2024
404280-AQ-2	HSBC HOLDING PLC		D		1FE	1,028,652	99.1184	991,184	1,000,000	991,184	(181,447)				5.250	5.058	MS	15,604	52,500	03/22/2016	03/14/2044
404280-AU-3	HSBC HOLDING PLC		D	2	1FE	986,437	97.0589	970,589	1,000,000	970,589	(15,848)				4.250	4.467	FA	15,701	21,250	03/23/2018	08/18/2025
404280-AW-9	HSBC HOLDING PLC		D		1FE	998,550	98.6417	986,417	1,000,000	986,417	(76,763)				4.300	4.318	MS	13,497	43,000	03/01/2016	03/08/2026
404280-BJ-7	HSBC HOLDING PLC		D	2	1FE	2,290,000	97.8658	2,241,126	2,290,000	2,241,126	(80,752)				3.262	3.262	MS	22,410	74,700	03/06/2017	03/13/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
404280-BR-9	HSBC HOLDING PLC		D	2	1FE	18,000,000	97.3836	17,529,048	18,000,000	17,529,048	(470,952)				3.640	3.326	FMAN	78,260	307,467	05/10/2018	05/18/2024
404280-BS-7	HSBC HOLDING PLC		D	2	1FE	3,585,000	99.4600	3,565,641	3,585,000	3,565,641	(19,359)				3.950	3.950	MN	16,914	70,804	05/10/2018	05/18/2024
404280-BT-5	HSBC HOLDING PLC		D	2	1FE	15,806,840	99.1238	15,661,563	15,800,000	15,661,563	(145,277)				4.583	4.578	JD	24,137	362,057	08/01/2018	06/19/2029
404280-BX-6	HSBC HOLDING PLC		D	2	1FE	735,000	98.4977	723,958	735,000	723,958	(11,042)				4.292	4.292	MS	9,551		09/05/2018	09/12/2026
40428H-PN-6	HSBC USA INC				1FE	634,041	99.3634	635,926	640,000	635,926	1,885				2.375	2.963	MN	2,027	15,200	03/23/2018	11/13/2019
G463PC-AC-3	HUARONG FINANCE II SERIES EMTN		D		2FE	294,649	100.2145	290,622	290,000	290,622	(4,027)				5.500	5.196	JJ	7,310		09/27/2018	01/16/2025
444454-AB-8	HUGHES SATELLITE SYSTEMS				3FE	9,122,099	100.8750	8,525,955	8,452,000	8,525,955	(302,010)				6.500	6.750	JD	24,417	549,380	04/06/2018	06/15/2019
444454-AD-4	HUGHES SATELLITE SYSTEMS SERIES WI				3FE	4,477,500	91.6250	4,123,125	4,500,000	4,123,125	(466,875)				5.250	5.318	FA	98,438	236,250	05/11/2017	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEMS SERIES WI				4FE	9,744,048	91.6250	8,961,841	9,781,000	8,961,841	(1,283,756)				6.625	6.679	FA	269,996	647,991	05/11/2017	08/01/2026
444859-AZ-5	HUMANA INC				2FE	697,721	135.4879	819,702	605,000	819,702	(82,853)				8.150	6.815	JD	2,191	49,308	04/12/2017	06/15/2038
444859-BE-1	HUMANA INC			1	2FE	174,930	102.7189	179,758	175,000	179,758	(21,801)				4.950	4.953	AO	2,166	8,663	09/17/2015	10/01/2044
444859-BF-8	HUMANA INC			1	2FE	5,454,459	97.6984	5,365,596	5,492,000	5,365,596	(204,858)				3.950	4.042	MS	63,875	171,035	06/13/2018	03/15/2027
444859-BG-6	HUMANA INC			1	2FE	7,078,269	100.0788	7,090,580	7,085,000	7,090,580	(898,045)				4.800	4.806	MS	100,135	340,080	03/13/2017	03/15/2047
447010-BD-3	HUNTSMAN INTERNATIONAL LLC SERIES WI			1	3FE	4,825,450	100.7500	4,795,700	4,760,000	4,795,700	(29,750)				5.125	4.746	MN	31,171	121,975	11/01/2018	11/15/2022
44891A-AG-2	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	2,673,101	99.3572	2,675,000	2,657,805	2,657,805	14,826				2.000	2.024	JJ	26,750	53,500	06/07/2016	07/01/2019
44891A-AQ-0	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	1,203,205	98.4582	1,201,190	1,220,000	1,201,190	(2,015)				2.750	3.333	MS	9,599	16,775	03/23/2018	09/18/2020
449230-AJ-3	HYUNDAI CAPITAL AMERICA SERIES 144A				2FE	4,755,760	99.9424	4,752,260	4,755,000	4,752,260	5,958				2.550	2.536	FA	48,838	118,703	04/09/2018	02/06/2019
451102-AX-5	ICAHN ENTERPRISES FIN			1	3FE	3,131,344	99.8750	3,171,031	3,175,000	3,171,031	(94,218)				6.000	6.400	FA	79,375	190,500	08/23/2016	08/01/2020
451102-BJ-5	ICAHN ENTERPRISES FIN SERIES WI			1	3FE	13,106,382	98.7500	12,659,750	12,820,000	12,659,750	(446,632)				6.250	5.501	FA	333,854		10/17/2018	02/01/2022
451102-BM-8	ICAHN ENTERPRISES FIN SERIES WI			1	3FE	2,880,500	99.0000	2,772,000	2,800,000	2,772,000	(108,500)				6.750	6.111	FA	78,750		09/17/2018	02/01/2024
451102-BQ-9	ICAHN ENTERPRISES FIN SERIES WI			1	3FE	2,020,000	96.2500	1,925,000	2,000,000	1,925,000	(95,000)				6.375	6.199	JD	5,667	63,750	09/17/2018	12/15/2025
45174X-AA-0	IHC HEALTH SERVICES INC			1	1FE	1,779,793	98.8154	1,747,056	1,768,000	1,747,056	(32,737)				4.131	4.092	MN	9,332	26,374	06/27/2018	05/15/2048
453140-AD-7	IMPERIAL TOBACCO FINANCE SERIES 144A		D		2FE	23,348,820	98.5065	23,041,654	23,391,000	23,041,654	(553,990)				2.950	2.978	JJ	306,682	666,582	11/20/2018	07/21/2020
453140-AE-5	IMPERIAL TOBACCO FINANCE SERIES 144A		D	1	2FE	3,501,180	99.1948	3,471,817	3,500,000	3,471,817	(29,363)				3.750	3.740	JJ	58,333	65,625	03/23/2018	07/21/2022
45326T-AA-6	INCITEC PIVOT FIN LLC SERIES 144A				2FE	22,297,361	102.2081	20,504,995	20,062,000	20,504,995	(746,597)				6.000	3.018	JD	70,217	1,203,720	10/27/2017	12/10/2019
454889-AQ-9	INDIANA MICHIGAN POWER SERIES K			1	2FE	3,164,095	100.7378	2,921,397	2,900,000	2,921,397	(386,206)				4.550	4.008	MS	38,852	131,950	08/09/2017	03/15/2046
455434-BT-6	INDIANAPOLIS PWR & LIGHT SERIES 144A			1	1FE	4,078,374	91.3337	3,685,313	4,035,000	3,685,313	(511,550)				4.050	3.986	MN	27,236	163,418	07/11/2016	05/01/2046
456829-AA-8	INFRAESTRUCTURA ENERGETI SERIES 144A		D		2FE	7,324,243	86.8750	6,580,781	7,575,000	6,580,781	(749,651)				3.750	4.168	JJ	131,773	126,547	10/09/2018	01/14/2028
456837-AK-9	ING GROEP NV		D		1FE	22,105,136	99.9392	22,096,568	22,110,000	22,096,568	(8,568)				4.100	4.105	AO	224,109		09/25/2018	10/02/2023
456837-AM-5	ING GROEP NV		D		1FE	568,051	98.8642	563,526	570,000	563,526	(4,524)				4.550	4.593	AO	6,412		09/25/2018	10/02/2028
45685N-AA-4	ING GROEP NV SERIES 144A		D		1FE	1,466,237	100.6769	1,479,951	1,470,000	1,479,951	13,714				4.625	4.666	JJ	8,687		11/08/2018	01/06/2026
45687A-AM-4	INGERSOLL RAND GL HLD CO				2FE	1,196,233	99.0560	1,188,672	1,200,000	1,188,672	(7,561)				2.900	3.013	FA	12,567	17,400	03/23/2018	02/21/2021
457153-AG-9	INGRAM MICRO INC			1	3FE	4,778,170	97.2597	4,663,602	4,795,000	4,663,602	(98,720)				5.450	4.513	JD	11,615	261,328	12/10/2014	12/15/2024
457187-AB-8	INGREDION INC			1	2FE	929,600	92.9846	864,757	930,000	864,757	(48,315)				3.200	3.205	AO	7,440	29,760	09/15/2016	10/01/2026
458140-AW-0	INTEL CORP			1	1FE	2,954,790	97.1802	2,876,535	2,960,000	2,876,535	(30,457)				1.700	1.737	MN	5,871	50,320	05/12/2016	05/19/2021
458140-BG-4	INTEL CORP SERIES WI			1	1FE	2,637,501	92.5919	2,502,760	2,703,000	2,502,760	(134,741)				3.734	3.872	JD	6,448	50,465	09/12/2018	12/08/2047
4581X0-CE-6	INTER AMERIACAN DEVEL BK		D		1FE	789,556	118.2031	827,422	700,000	827,422	(27,042)				4.375	3.612	JJ	13,356	30,625	03/28/2017	01/24/2044
459200-HF-1	INTERNATIONAL BUSINESS MACHINE				1FE	601,488	89.8472	539,083	600,000	539,083	(96,327)				4.000	3.984	JD	733	24,000	03/28/2017	06/20/2042
460146-CF-8	INTERNATIONAL PAPER COMPANY				2FE	1,109,172	117.8730	1,108,006	940,000	1,108,006	(216,168)				7.300	5.963	MN	8,768	68,620	01/08/2013	11/15/2039
460690-BM-1	INTERPUBLIC GROUP OF COMPANIES				2FE	2,385,387	100.1238	2,392,960	2,390,000	2,392,960	7,572				3.500	3.599	AO	23,236		09/18/2018	10/01/2020
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SERIES 3YR				2FE	5,076,495	100.6238	5,111,690	5,080,000	5,111,690	35,195				3.750	3.774	AO	52,917		09/18/2018	10/01/2021
459506-AE-1	INTL FLAVORS & FRAGRANCE			1	2FE	737,024	91.3584	730,867	800,000	730,867	(6,157)				4.375	4.887	JD	2,917	17,500	08/20/2018	06/01/2047
459745-GH-2	INTL LEASE FINANCE CORP				2FE	11,442,642	100.8846	10,663,503	10,570,000	10,663,503	(412,848)				6.250	3.231	MN	84,413	660,625	03/20/2017	05/15/2019
462613-AK-6	IPALCO ENTERPRISES INC SERIES WI			1	2FE	27,163,205	99.8728	27,125,443	27,160,000	27,125,443	(276,480)				3.450	3.440	JJ	432,070	882,683	06/29/2018	07/15/2020
462613-AM-2	IPALCO ENTERPRISES INC SERIES WI			1	2FE	10,835,873	97.3499	10,606,270	10,895,000	10,606,270	(229,603)				3.700	3.794	MS	134,372	359,289	03/20/2018	09/01/2024
46507M-AA-0	ISRAEL ELECTRIC CORP LTD SERIES 144A		D		2FE	5,596,636	100.0420	5,018,107	5,016,000	5,018,107	(207,963)				7.250	2.451	JJ	167,688	348,289	07/14/2016	01/15/2019
465077-AL-9	ISRAEL ELECTRIC CORP LTD SERIES GMTN		D		2FE	23,157,834	94.9920	22,418,112	23,600,000	22,418,112	(739,722)				4.250	4.478	FA	381,697	507,072	07/24/2018	08/14/2028
465685-AF-2	ITC HOLDINGS CORP SERIES 144A				2FE	1,305,138	101.8873	1,176,798	1,155,000	1,176,798	(35,580)				5.500	2.818	JJ	29,292	63,525	10/09/2014	01/15/2020
450319-AA-6	ITC MIDWEST LLC SERIES 144A				1FE	339,073	116.2532	290,633	250,000	290,633	(31,531)				6.150	3.924	JJ	6,449	15,375	08/13/2012	01/31/2038
466313-AF-0	JABIL INC				2FE	515,676	101.5000	497,350	490,000	497,350	(18,326)				5.625	3.583	JD	1,225	27,563	03/23/2018	12/15/2020
46849L-SW-2	JACKSON NATL LIFE GLOBAL SERIES 144A				1FE	5,059,623	96.6794	4,906,482	5,075,000	4,906,482	(112,054)				2.500	2.565	JD	1,410	126,875	06/20/2017	06/27/2022
47215T-AA-6	JB Y CO SA DE CV SERIES 144A		D		2FE	9,445,924	95.2296	9,070,619	9,525,000	9,070,619	(454,727)				3.750	3.856	MN	47,625	357,188	01/22/2018	05/13/2025
476556-DA-0	JERSEY CENTRAL POWER & LIGHT				2FE	732,173	100.3051	566,724	565,000	566,724	(26,562)				7.350	2.199	FA	17,303	41,528	11/27/2012	02/01/2019
478160-AN-4	JOHNSON & JOHNSON				1FE	177,675	124.7955	193,433	155,000	193,433	(19,209)				5.950	4.964	FA	3,484	9,223	05/18/2010	08/15/2037
478160-AV-6	JOHNSON & JOHNSON				1FE	1,332,591	107.8723	1,294,467	1,200,000	1,294,467	(77,132)				4.500	3.790	MS	18,000	54,000	03/28/2017	09/01/2040
478160-BU-7	JOHNSON & JOHNSON			1	1FE	570,210	94.8103	545,159	575,000	545,159	(50,968)				3.550	3.611	MS	6,804	20,413	03/28/2017	03/01/2036
478160-BV-5	JOHNSON & JOHNSON			1	1FE	1,158,120	94.9807	1,135,019	1,195,000	1,135,019	(23,101)				3.700	3.883	MS	14,738	16,558	09/10/2018	03/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AH-1	JOHNSON CONTROLS INTL PL		D		2FE	180,384	111.7107	167,566	150,000	167,566	(19,745)				6.000	4.410	JJ	4,150	9,000	02/08/2017	01/15/2036
478375-AS-7	JOHNSON CONTROLS INTL PL		D	1	2FE	501,471	99.8456	449,305	450,000	449,305	(78,937)				5.125	4.415	MS	6,855	23,063	03/28/2017	09/14/2045
46625H-HF-0	JP MORGAN CHASE & CO				1FE	2,521,972	121.6056	2,651,002	2,180,000	2,651,002	(348,548)				6.400	5.297	MN	17,828	139,520	11/10/2014	05/15/2038
46625H-HQ-6	JP MORGAN CHASE & CO				1FE	1,297,548	102.1162	1,276,453	1,250,000	1,276,453	(21,095)				4.950	2.974	MS	16,500	30,938	03/23/2018	03/25/2020
46625H-HV-5	JP MORGAN CHASE & CO				1FE	282,825	110.7656	276,914	250,000	276,914	(21,729)				5.500	4.587	AO	2,903	10,313	05/18/2018	10/15/2040
46625H-JB-7	JP MORGAN CHASE & CO				1FE	5,341,673	112.6620	5,075,424	4,505,000	5,075,424	(527,036)				5.600	4.347	JJ	116,329	178,080	08/14/2018	07/15/2041
46625H-JC-5	JP MORGAN CHASE & CO				1FE	1,396,419	102.3326	1,376,374	1,345,000	1,376,374	(50,155)				4.350	3.796	FA	22,103	58,508	07/10/2013	08/15/2021
46625H-JD-3	JP MORGAN CHASE & CO				1FE	59,485,167	103.0386	56,990,624	55,310,000	56,990,624	(2,036,646)				4.500	2.816	JJ	1,085,459	2,335,950	12/06/2018	01/24/2022
46625H-JE-1	JP MORGAN CHASE & CO				1FE	784,858	99.2059	753,965	760,000	753,965	(24,162)				3.250	2.865	MS	6,724	24,700	11/27/2012	09/23/2022
46625H-JH-4	JP MORGAN CHASE & CO				1FE	6,676,832	98.5431	6,523,551	6,620,000	6,523,551	(206,327)				3.200	3.030	JJ	91,797	176,640	01/25/2018	01/25/2023
46625H-JY-7	JP MORGAN CHASE & CO				1FE	1,497,099	98.3975	1,480,883	1,505,000	1,480,883	(89,017)				3.875	3.939	MS	17,982	58,319	09/03/2014	09/10/2024
46625H-LL-2	JP MORGAN CHASE & CO				1FE	7,070,430	101.4137	7,129,383	7,030,000	7,129,383	(1,027,053)				4.950	4.909	JD	28,999	347,985	04/16/2018	06/01/2045
46625H-NJ-5	JP MORGAN CHASE & CO				1FE	1,965,118	98.4409	1,894,987	1,925,000	1,894,987	(108,455)				4.250	4.008	AO	20,453	81,813	03/23/2018	10/01/2027
46625H-RX-0	JP MORGAN CHASE & CO			2	1FE	12,584,792	93.0568	11,730,737	12,606,000	11,730,737	(1,011,100)				3.625	3.643	JD	38,081	456,968	12/13/2017	12/01/2027
48126B-AA-1	JP MORGAN CHASE CO				1FE	2,910,087	109.8369	2,740,431	2,495,000	2,740,431	(290,328)				5.400	4.356	JJ	65,494	114,480	06/13/2018	01/06/2042
46647P-AJ-5	JPMORGAN CHASE & CO			1	1FE	2,405,232	90.8188	2,179,651	2,400,000	2,179,651	(287,472)				3.882	3.866	JJ	40,632	93,168	12/05/2017	07/24/2038
46647P-AR-7	JPMORGAN CHASE & CO			1	1FE	4,160,000	98.0362	4,078,306	4,160,000	4,078,306	(81,694)				4.005	4.005	AO	31,470	83,304	04/16/2018	04/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1	1FE	827,417	101.7144	839,144	825,000	839,144	11,727				4.452	4.418	JD	2,653		12/03/2018	12/05/2029
48203R-AD-6	JUNIPER NETWORKS INC				2FE	1,689,240	99.0924	1,674,661	1,690,000	1,674,661	(217,019)				5.950	5.953	MS	29,608	100,555	02/28/2011	03/15/2041
48299A-NF-9	JUPITER RESOURCES INC		A		6*	23,449	42,501.7945	2,344,824	5,517	2,344,824	2,321,375				8.500	8.500	AO	117		12/14/2018	10/01/2022
48207L-AA-1	JUPITER RESOURCES INC SERIES 144A		A	1	6FE	4,118,140	34.0000	1,661,920	4,888,000	1,661,920	(1,368,640)				8.500	12.290	AO	103,870	415,480	09/29/2016	10/01/2022
48305Q-AB-9	KAISER FOUNDATION HOSPITAL				1FE	1,613,350	112.1350	1,682,025	1,500,000	1,682,025	(105,517)				4.875	4.411	AO	18,281	73,125	06/19/2012	04/01/2042
485134-BH-2	KANSAS CITY POWER & LIGHT SERIES B				2FE	521,160	119.7135	478,854	400,000	478,854	(26,884)				6.050	3.866	MN	3,092	24,200	10/16/2015	11/15/2035
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SERIES 144A		D		2FE	316,816	100.6000	321,920	320,000	321,920	5,104				6.375	6.450	AO	3,797	10,200	04/17/2018	10/24/2048
489170-AE-0	KENNAMETAL INC			1	2FE	694,897	99.6403	697,482	700,000	697,482	2,585				4.625	4.717	JD	1,439	16,907	06/04/2018	06/15/2028
49306S-AA-4	KEY BANK NA SERIES BKNT				1FE	617,734	99.5627	622,267	625,000	622,267	4,533				3.180	3.482	MN	2,153	19,875	03/23/2018	05/22/2022
49327M-2U-7	KEY BANK NA SERIES BKNT				1FE	29,601,448	99.8861	29,666,161	29,700,000	29,666,161	64,714				3.375	3.453	MS	317,419	496,969	12/06/2018	03/07/2023
49446R-AU-3	KIMCO REALTY CORP			1	2FE	8,526,592	95.3124	8,139,681	8,540,000	8,139,681	(333,747)				3.300	3.324	FA	117,425	274,775	08/01/2017	02/01/2025
494550-BS-4	KINDER MORGAN ENER PART			1	2FE	452,912	99.1068	450,936	455,000	450,936	(1,976)				4.150	4.239	FA	7,868	9,441	03/23/2018	02/01/2024
494550-AV-8	KINDER MORGAN ENERGY				2FE	419,761	107.7296	448,155	416,000	448,155	(38,680)				6.500	6.424	FA	11,267	27,040	03/27/2014	02/01/2037
494550-AW-6	KINDER MORGAN ENERGY				2FE	8,041,997	111.5349	7,628,984	6,840,000	7,628,984	(612,651)				6.950	5.545	JJ	219,203	258,193	12/12/2018	01/15/2038
494550-BB-1	KINDER MORGAN ENERGY				2FE	914,322	103.5416	890,458	860,000	890,458	(23,864)				6.850	3.363	FA	22,255	29,455	03/23/2018	02/15/2020
494550-BD-7	KINDER MORGAN ENERGY				2FE	1,322,469	106.6515	1,311,814	1,230,000	1,311,814	(139,829)				6.500	5.932	MS	26,650	79,950	01/08/2014	09/01/2039
494550-BF-2	KINDER MORGAN ENERGY				2FE	3,631,147	107.9385	3,432,444	3,180,000	3,432,444	(285,394)				6.550	5.472	MS	61,330	208,290	01/31/2017	09/15/2040
494550-BH-8	KINDER MORGAN ENERGY				2FE	3,008,715	106.1313	2,878,282	2,712,000	2,878,282	(274,049)				6.375	5.546	MS	57,630	172,890	01/26/2017	03/01/2041
494550-BK-1	KINDER MORGAN ENERGY				2FE	261,741	97.4840	292,452	300,000	292,452	(26,302)				5.625	6.673	MS	5,625	16,875	03/18/2016	09/01/2041
494550-BL-9	KINDER MORGAN ENERGY			1	2FE	1,389,180	99.9525	1,354,357	1,355,000	1,354,357	(44,036)				3.950	3.397	MS	17,841	53,523	06/23/2017	09/01/2022
494550-BU-9	KINDER MORGAN ENERGY			1	2FE	1,423,263	96.3675	1,325,053	1,375,000	1,325,053	(98,210)				5.500	5.248	MS	25,208		09/20/2018	03/01/2044
49456B-AF-8	KINDER MORGAN INC			1	2FE	1,450,170	99.2108	1,438,556	1,450,000	1,438,556	(11,614)				4.300	4.297	JD	5,196	62,350	03/23/2018	06/01/2025
49456B-AH-4	KINDER MORGAN INC			1	2FE	1,141,704	99.0369	1,064,647	1,075,000	1,064,647	(111,827)				5.550	5.128	JD	4,972	59,663	07/26/2017	06/01/2045
49456B-AQ-4	KINDER MORGAN INC			1	2FE	1,346,747	95.4611	1,288,725	1,350,000	1,288,725	(58,022)				5.200	5.216	MS	23,400	35,100	02/22/2018	03/01/2048
49456B-AB-7	KINDER MORGAN INC SERIES 144A			1	2FE	2,028,166	105.7142	2,008,570	1,900,000	2,008,570	(19,596)				5.625	4.265	MN	13,656	106,875	03/23/2018	11/15/2023
496902-AJ-6	KINROSS GOLD CORP		A	1	2FE	19,302,510	99.7500	18,259,238	18,305,000	18,259,238	(758,123)				5.125	3.604	MS	312,710	763,907	10/23/2018	09/01/2021
496902-AN-7	KINROSS GOLD CORP		A	1	2FE	10,043,813	99.5000	9,726,125	9,775,000	9,726,125	(317,688)				5.950	5.359	MS	171,253		10/05/2018	03/15/2024
496902-AQ-0	KINROSS GOLD CORP SERIES WI		A	1	2FE	9,053,648	86.3750	8,190,941	9,483,000	8,190,941	(862,707)				4.500	5.127	JJ	196,772	90,855	07/24/2018	07/15/2027
482480-AF-7	KLA-TENCOR CORP			1	2FE	392,368	101.9413	407,765	400,000	407,765	(54,434)				5.650	5.817	MN	3,767	22,600	10/19/2015	11/01/2034
500255-AV-6	KOHLS CORPORATION			1	2FE	612,493	93.5152	584,470	625,000	584,470	(26,854)				5.550	5.691	JJ	15,802	28,444	04/18/2018	07/17/2045
500472-AE-5	KONINKLIJKE PHILIPS ELECTRS		D		2FE	489,195	107.6702	538,351	500,000	538,351	(45,307)				5.000	5.142	MS	7,361	25,000	03/05/2012	03/15/2042
50065A-AB-0	KOREA SOUTHERN POWER SERIES 144A		D		1FE	1,163,319	99.3187	1,162,029	1,170,000	1,162,029	(1,290)				3.000	3.211	JJ	14,820	17,550	03/23/2018	01/29/2021
50076Q-AE-6	KRAFT FOODS INC				2FE	296,170	89.4273	245,925	275,000	245,925	(49,156)				5.000	4.518	JD	1,031	13,750	05/15/2014	06/04/2042
50076Q-AR-7	KRAFT FOODS INC				2FE	442,505	111.5734	390,507	350,000	390,507	(70,231)				6.875	4.949	JJ	10,360	24,063	10/14/2015	01/26/2039
50077L-AM-8	KRAFT HEINZ FOODS CO			1	2FE	215,256	91.3785	182,757	200,000	182,757	(37,247)				5.200	4.714	JJ	4,796	10,400	08/16/2016	07/15/2045
50077L-AS-5	KRAFT HEINZ FOODS CO			1	2FE	893,237	99.7379	892,654	895,000	892,654	(582)				4.000	4.044	JD	1,591	17,900	06/04/2018	06/15/2023
50077L-AB-2	KRAFT HEINZ FOODS CO SERIES WI			1	2FE	2,710,378	82.3826	2,286,118	2,775,000	2,286,118	(462,657)				4.375	4.520	JD	10,117	121,406	12/08/2017	06/01/2046
501044-BZ-3	KROGER CO				2FE	186,347	123.1723	190,917	155,000	190,917	(13,357)				7.500	5.812	AO	2,906	11,625	01/06/2011	04/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
501044-DF-5	KROGER CO			1	2FE	269,900	81.3389	219,615	270,000	219,615	(27,569)				3.875	3.877	AO	2,209	10,463	09/26/2016	10/15/2046
501044-DG-3	KROGER CO			1	2FE	840,863	87.6144	792,910	905,000	792,910	(47,953)				4.450	4.915	FA	16,780		08/14/2018	02/01/2047
50540R-AJ-1	LABORATORY CORP OF AMERICA			1	2FE	626,306	102.0859	571,681	560,000	571,681	(17,611)				4.625	2.946	MN	3,309	25,900	11/27/2012	11/15/2020
50540R-AR-3	LABORATORY CORP OF AMERICA				2FE	5,738,566	99.3051	5,705,076	5,745,000	5,705,076	(55,050)				2.625	2.649	FA	62,836	150,806	01/21/2015	02/01/2020
50540R-AS-1	LABORATORY CORP OF AMERICA			1	2FE	198,472	93.0945	186,189	200,000	186,189	(30,162)				4.700	4.748	FA	3,917	9,400	01/21/2015	02/01/2045
505597-AD-6	LACLEDE GROUP INC			1	2FE	5,608,537	101.2639	5,696,096	5,625,000	5,696,096	(548,489)				4.700	4.719	FA	99,875	264,375	11/18/2015	08/15/2044
505597-AE-4	LACLEDE GROUP INC			1	2FE	9,401,631	99.3499	9,358,761	9,420,000	9,358,761	11,814				2.550	2.592	FA	90,746	240,210	08/12/2014	08/15/2019
505861-AC-8	LAFARGE SA		C		2FE	391,939	117.9212	483,477	410,000	483,477	(55,019)				7.125	7.514	JJ	13,470	29,213	04/28/2011	07/15/2036
50587K-AB-7	LAFARGEHOLCIM FINANCE US SERIES 144A			1	2FE	1,796,777	86.8464	1,593,631	1,835,000	1,593,631	(350,415)				4.750	4.883	MS	23,970	87,163	09/15/2016	09/22/2046
512807-AM-0	LAM RESEARCH CORP			1	2FE	12,921,444	99.0604	12,679,727	12,800,000	12,679,727	(210,881)				2.750	2.542	MS	103,644	352,000	04/23/2015	03/15/2020
512807-AN-8	LAM RESEARCH CORP			1	2FE	1,626,531	100.0052	1,560,081	1,560,000	1,560,081	(61,644)				3.800	3.157	MS	17,455	59,280	08/31/2017	03/15/2025
52107Q-AF-2	LAZARD GROUP LLC				1FE	16,668,971	101.3303	16,095,309	15,884,000	16,095,309	(386,814)				4.250	2.882	MN	88,134	664,445	06/28/2018	11/14/2020
52107Q-AH-8	LAZARD GROUP LLC			1	1FE	10,915,652	94.0481	10,319,897	10,973,000	10,319,897	(619,915)				3.625	3.688	MS	132,590	394,146	05/30/2018	03/01/2027
52107Q-AJ-4	LAZARD GROUP LLC			1	1FE	10,556,867	100.0188	10,657,004	10,655,000	10,657,004	100,137				4.500	4.616	MS	135,851		09/12/2018	09/19/2028
521865-AV-7	LEAR CORP			1	2FE	3,610,841	102.8687	3,487,250	3,390,000	3,487,250	(89,438)				5.375	4.207	MS	53,651	166,088	10/31/2018	03/15/2024
521865-AX-3	LEAR CORP			1	2FE	447,163	102.7251	426,309	415,000	426,309	(16,764)				5.250	4.157	JJ	10,046	21,788	07/14/2016	01/15/2025
524901-AR-6	LEGG MASON INC				2FE	14,373,157	98.6869	13,756,952	13,940,000	13,756,952	(1,695,125)				5.625	5.404	JJ	361,569	727,875	08/01/2018	01/15/2044
524901-AV-7	LEGG MASON INC				2FE	969,554	102.1821	991,166	970,000	991,166	(48,159)				4.750	4.756	MS	13,567	46,075	03/17/2016	03/15/2026
526057-BU-7	LENNAR CORP			1	3FE	13,895,228	99.2500	13,418,600	13,520,000	13,418,600	(452,366)				4.500	3.713	MN	77,740	608,400	04/16/2018	11/15/2019
526057-BV-5	LENNAR CORP			1	3FE	5,624,025	93.7500	5,404,688	5,765,000	5,404,688	(219,338)				4.750	5.172	MN	23,580	136,919	07/23/2018	05/30/2025
526057-BX-1	LENNAR CORP			1	3FE	4,475,430	99.1250	4,366,456	4,405,000	4,366,456	(181,374)				4.750	4.218	AO	52,309	175,988	10/23/2018	04/01/2021
526057-CD-4	LENNAR CORP SERIES WI			1	3FE	13,161,578	90.2500	12,588,070	13,948,000	12,588,070	(573,508)				4.750	5.525	MN	58,892	331,265	07/31/2018	11/29/2027
526057-CV-4	LENNAR CORP SERIES WI			1	3FE	1,064,000	91.2500	1,022,000	1,120,000	1,022,000	(42,000)				5.000	5.726	JD	2,489	28,000	07/31/2018	06/15/2027
53079E-BF-0	LIBERTY MUTUAL GROUP 144A				2FE	999,200	97.1044	971,044	1,000,000	971,044	(140,341)				4.850	4.855	FA	20,208	48,500	07/21/2014	08/01/2044
53217V-AC-3	LIFE TECHNOLOGIES CORP				2FE	636,941	102.7995	621,937	605,000	621,937	(15,004)				6.000	3.158	MS	12,100	18,150	03/23/2018	03/01/2020
532457-BA-5	LILLY ELI & CO				1FE	141,282	117.8364	164,971	140,000	164,971	(13,983)				5.550	5.484	MS	2,288	7,770	04/20/2010	03/15/2037
534187-AY-5	LINCOLN NATIONAL CORP				2FE	12,813,731	103.2150	11,838,755	11,470,000	11,838,755	(512,557)				6.250	3.085	FA	270,819	716,875	02/24/2016	02/15/2020
534187-BD-0	LINCOLN NATIONAL CORP				2FE	3,159,294	101.9423	3,127,590	3,068,000	3,127,590	(31,704)				4.000	3.402	MS	40,907	103,720	10/04/2018	09/01/2023
534187-BH-1	LINCOLN NATIONAL CORP			1	2FE	3,007,975	96.9869	2,924,154	3,015,000	2,924,154	(83,821)				3.800	3.829	JD	9,548	91,974	02/07/2018	03/01/2028
53944Y-AA-1	LLOYDS BANK PLC		D		2FE	1,406,230	96.5626	1,351,876	1,400,000	1,351,876	(54,354)				4.500	4.421	MN	9,975	63,000	03/23/2018	11/04/2024
53944Y-AB-9	LLOYDS BANK PLC		D		2FE	447,111	94.0189	423,085	450,000	423,085	(24,026)				4.650	4.747	MS	5,638	10,463	03/23/2018	03/24/2026
53944Y-AF-0	LLOYDS BANK PLC		D		1FE	499,700	99.2964	496,482	500,000	496,482	(3,218)				4.450	4.460	MN	3,276	11,125	05/01/2018	05/08/2025
G5577Y-4Z-0	LLOYDS BANK PLC SERIES EMTN		D		1FE	306,000	79.5820	318,328	400,000	318,328	12,328				7.500	10.588	APR	22,417		08/08/2018	04/02/2032
539439-AQ-2	LLOYDS BANKING GROUP PLC		D	2	1FE	1,600,000	88.9523	1,423,237	1,600,000	1,423,237	(161,712)				3.574	3.574	MN	8,578	57,184	10/31/2017	11/07/2028
539439-AM-1	LLOYDS TSB GROUP PLC		D		2FE	248,031	94.6704	236,676	250,000	236,676	(11,355)				4.582	4.704	JD	668	11,455	03/23/2018	12/10/2025
539439-AS-8	LLOYDS TSB GROUP PLC		D		1FE	964,739	98.7924	953,347	965,000	953,347	(11,393)				4.050	4.056	FA	14,656		08/09/2018	08/16/2023
539439-AN-9	LLOYDS TSB GROUP PLC SERIES WI		D		2FE	377,556	91.0243	318,585	350,000	318,585	(58,970)				5.300	4.783	JD	1,546	18,550	04/17/2018	12/01/2045
539830-BD-0	LOCKHEED MARTIN CORP			1	2FE	549,918	91.1153	546,692	600,000	546,692	(60,979)				3.800	4.303	MS	7,600	22,800	10/07/2015	03/01/2045
539830-BL-2	LOCKHEED MARTIN CORP			1	2FE	2,242,662	104.2031	2,136,164	2,050,000	2,136,164	(145,444)				4.700	4.138	MN	12,311	66,975	08/14/2018	05/15/2046
539830-AR-0	LOCKHEED MARTIN CORP B				2FE	503,469	119.7855	545,024	455,000	545,024	(57,490)				6.150	5.385	MS	9,328	27,983	01/05/2011	09/01/2036
548661-AK-3	LOWES COS INC				2FE	196,453	114.9325	173,548	151,000	173,548	(21,374)				6.500	3.411	MS	2,890	9,815	03/30/2017	03/15/2029
548661-DJ-3	LOWES COS INC			1	2FE	405,116	89.7970	359,188	400,000	359,188	(45,928)				4.375	4.295	MS	5,153	8,750	09/10/2018	09/15/2045
548661-DQ-7	LOWES COS INC			1	2FE	1,672,671	86.2291	1,474,518	1,710,000	1,474,518	(198,153)				4.050	4.181	MN	11,158	34,628	08/14/2018	05/03/2047
50247V-AB-5	LYB INTL FINANCE BV		D		2FE	6,253,330	95.3342	5,403,541	5,668,000	5,403,541	(1,188,479)				5.250	4.567	JJ	137,213	297,570	08/29/2017	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV		D	1	2FE	572,832	90.8101	522,158	575,000	522,158	(50,674)				4.875	4.901	MS	8,254	14,016	09/11/2018	03/15/2044
552081-AD-3	LYONDELLBASELL IND NV		D	1	2FE	11,692,234	105.7019	10,945,428	10,355,000	10,945,428	(526,316)				6.000	2.942	MN	79,388	615,300	10/04/2018	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		D	1	2FE	24,367,004	100.1088	22,752,729	22,728,000	22,752,729	(582,723)				5.000	2.513	AO	239,907	1,136,400	07/05/2017	04/15/2019
552081-AM-3	LYONDELLBASELL IND NV		D	1	2FE	1,454,712	84.2217	1,179,104	1,400,000	1,179,104	(302,447)				4.625	4.410	FA	22,483	64,750	12/08/2017	02/26/2055
55608P-AP-9	MACQUARIE BANK LTD SERIES 144A		D		1FE	14,035,464	99.0794	13,925,612	14,055,000	13,925,612	(219,208)				2.850	2.880	JJ	169,129	400,568	07/23/2015	07/29/2020
55608P-AV-6	MACQUARIE BANK LTD SERIES 144A		D		1FE	1,793,958	98.8966	1,755,415	1,775,000	1,755,415	(22,433)				2.850	2.619	JJ	23,326	45,600	06/01/2018	01/15/2021
55608J-AC-2	MACQUARIE GROUP LTD SERIES 144A		D		2FE	678,600	102.6528	615,917	600,000	615,917	(23,310)				6.000	2.934	JJ	16,700	36,000	06/03/2015	01/14/2020
55608J-AP-3	MACQUARIE GROUP LTD SERIES 144A		D	2	1FE	1,180,000	98.5426	1,162,803	1,180,000	1,162,803	(17,197)				5.033	5.033	JJ	12,538		10/04/2018	01/15/2030
55616X-AJ-6	MACY'S RETAIL HOLDINGS INC			1	2FE	424,025	74.1248	370,624	500,000	370,624	(31,377)				4.300	5.366	FA	8,122	21,500	10/19/2015	02/15/2043
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS			1	2FE	488,103	100.3486	501,743	500,000	501,743	(63,834)				5.150	5.314	AO	5,436	25,750	10/14/2015	10/15/2043
559080-AJ-5	MAGELLAN MIDSTREAM PARTNERS			1	2FE	272,310	88.0600	242,165	275,000	242,165	(26,548)				4.200	4.259	MS	3,401	11,550	09/06/2016	03/15/2045
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS			1	2FE	2,247,658	104.5281	2,330,976	2,230,000	2,330,976	(146,112)				5.000	4.899	MS	37,167	111,500	02/23/2016	03/01/2026
559080-AL-0	MAGELLAN MIDSTREAM PARTNERS			1	2FE	148,143	90.9880	136,482	150,000	136,482	(15,336)				4.250	4.324	MS	1,877	6,375	09/06/2016	09/15/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
565122-AB-4	MAPLE ESCROW SUB SERIES 144A			1	2FE	3,969,908	99.2456	3,920,200	3,950,000	3,920,200	(49,708)				4.597	4.533	MN	18,158	90,791	06/27/2018	05/25/2028
565122-AC-2	MAPLE ESCROW SUB SERIES 144A			1	2FE	7,932,409	99.6539	7,897,568	7,925,000	7,897,568	(34,841)				4.057	4.036	MN	32,152	160,759	06/21/2018	05/25/2023
565122-AG-3	MAPLE ESCROW SUB SERIES 144A			1	2FE	1,680,039	95.0951	1,545,296	1,625,000	1,545,296	(134,743)				5.085	4.868	MN	8,263	41,316	09/13/2018	05/25/2048
565849-AB-2	MARATHON OIL CORP				2FE	514,420	109.5620	487,551	445,000	487,551	(53,890)				6.800	5.521	MS	8,910	30,260	03/02/2012	03/15/2032
565849-AE-6	MARATHON OIL CORP				2FE	143,244	112.0800	140,100	125,000	140,100	(16,517)				6.600	5.415	AO	2,063	8,250	02/22/2017	10/01/2037
565849-AM-8	MARATHON OIL CORP			1	2FE	148,562	92.4033	138,605	150,000	138,605	(27,653)				5.200	5.265	JD	650	7,800	02/22/2017	06/01/2045
56585A-AF-9	MARATHON PETROLEUM CORP			1	2FE	15,480,325	107.8739	14,654,663	13,585,000	14,654,663	(2,237,711)				6.500	5.441	MS	294,342	821,275	07/18/2018	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP			1	2FE	4,305,077	88.1856	4,598,878	5,215,000	4,598,878	(849,903)				4.750	6.039	MS	72,938	247,713	07/05/2017	09/15/2044
56585A-AJ-1	MARATHON PETROLEUM CORP			1	2FE	987,700	90.8230	908,230	1,000,000	908,230	(104,525)				5.000	5.072	MS	14,722	50,000	09/02/2014	09/15/2054
56585A-AS-1	MARATHON PETROLEUM CORP SERIES 144A			1	2FE	161,471	93.8434	164,226	175,000	164,226	2,755				3.800	4.839	AO	1,663		11/30/2018	04/01/2028
56585A-AT-9	MARATHON PETROLEUM CORP SERIES 144A			1	2FE	4,884,342	83.9375	4,159,104	4,955,000	4,159,104	(725,237)				4.500	4.589	AO	55,744		09/12/2018	04/01/2048
571903-AN-3	MARRIOTT INTERNATIONAL			1	2FE	16,818,802	98.6121	16,566,836	16,800,000	16,566,836	(338,092)				2.875	2.837	MS	161,000	480,125	04/06/2018	03/01/2021
571903-AR-4	MARRIOTT INTERNATIONAL			1	2FE	1,434,053	96.1394	1,384,407	1,440,000	1,384,407	(29,354)				2.300	2.379	JJ	15,272	33,120	06/07/2016	01/15/2022
571903-BB-8	MARRIOTT INTERNATIONAL SERIES AA			1	2FE	727,664	99.8636	729,004	730,000	729,004	1,340				4.650	4.690	JD	4,243		11/13/2018	12/01/2028
571903-BA-0	MARRIOTT INTERNATIONAL SERIES Z			1	2FE	728,803	100.1686	731,231	730,000	731,231	2,428				4.150	4.186	JD	3,787		11/13/2018	12/01/2023
571748-AK-8	MARSH & MCLENNAN COS INC				1FE	1,308,932	116.8385	1,419,588	1,215,000	1,419,588	(115,461)				5.875	5.230	FA	29,742	71,381	01/08/2013	08/01/2033
573284-AS-5	MARTIN MARIETTA MATERIAL				2FE	2,765,000	99.7127	2,757,057	2,765,000	2,757,057	(12,447)				3.292	2.125	MJSD	3,034	73,575	12/06/2017	12/20/2019
573284-AR-7	MARTIN MARIETTA MATERIALS INC				2FE	6,131,578	99.4605	6,096,929	6,130,000	6,096,929	(65,935)				2.928	1.850	FMAN	19,443	159,755	10/23/2018	05/22/2020
57385L-AA-6	MARVELL TECHNOLOGY GROUP		C	1	2FE	11,082,235	99.7105	11,072,849	11,105,000	11,072,849	(9,386)				4.200	4.246	JD	11,660	233,205	06/20/2018	06/22/2023
574599-BG-0	MASCO CORP				2FE	38,693	104.4636	34,473	33,000	34,473	(1,512)				7.125	3.353	MS	692	2,351	03/10/2015	03/15/2020
574599-BK-1	MASCO CORP			1	2FE	21,408,333	99.5333	21,020,428	21,119,000	21,020,428	(417,438)				3.500	3.164	AO	184,791	725,165	11/20/2018	04/01/2021
575718-AB-7	MASS INSTITUTE OF TECH				1FE	1,000,000	109.7449	1,097,449	1,000,000	1,097,449	(70,310)				4.678	4.678	JJ	23,390	46,780	04/01/2014	07/01/2114
575718-AF-8	MASS INSTITUTE OF TECH				1FE	1,000,000	91.0795	910,795	1,000,000	910,795	(70,885)				3.885	3.885	JJ	19,425	38,850	07/26/2016	07/01/2116
578454-AB-6	MAYO CLINIC				1FE	500,000	97.6198	488,099	500,000	488,099	(18,618)				3.774	3.774	MN	2,411	18,870	08/23/2012	11/15/2043
579780-AL-1	MCCORMICK & CO INC			1	2FE	14,798,598	96.9658	14,399,426	14,850,000	14,399,426	(390,589)				2.700	2.787	FA	151,470	381,189	10/23/2018	08/15/2022
58013M-EC-4	MCDONALDS CORP				2FE	721,698	116.8305	700,983	600,000	700,983	(20,715)				6.300	4.680	AO	7,980	18,900	09/20/2018	10/15/2037
58013M-EF-7	MCDONALDS CORP				2FE	133,021	119.4357	137,351	115,000	137,351	(15,951)				6.300	5.224	MS	2,415	7,245	05/18/2010	03/01/2038
58013M-FA-7	MCDONALDS CORP			1	2FE	2,075,156	100.6645	1,937,791	1,925,000	1,937,791	(137,365)				4.875	4.383	JD	5,735	73,734	09/12/2018	12/09/2045
581557-BC-8	MCKESSON CORP			1	2FE	4,547,407	96.2415	4,369,362	4,540,000	4,369,362	(571,234)				4.883	4.872	MS	65,275	221,688	04/28/2017	03/15/2044
581557-BN-4	MCKESSON CORP			1	2FE	1,208,911	100.6235	1,217,544	1,210,000	1,217,544	8,633				4.750	4.761	MN	4,949		11/28/2018	05/30/2029
58155Q-AE-3	MCKESSON CORP			1	2FE	3,516,355	110.7188	3,725,687	3,365,000	3,725,687	(384,820)				6.000	5.645	MS	67,300	201,900	03/01/2017	03/01/2041
582834-AP-2	MEAD CORP				2FE	559,196	122.1301	665,609	545,000	665,609	(107,318)				7.550	7.329	MS	13,716	41,148	03/27/2014	03/01/2047
585055-BT-2	MEDTRONIC INC SERIES WI				1FE	1,016,224	102.3840	972,648	950,000	972,648	(53,302)				4.375	3.817	MS	12,238	26,250	04/10/2018	03/15/2035
585055-BU-9	MEDTRONIC INC SERIES WI				1FE	3,132,186	104.8442	3,119,115	2,975,000	3,119,115	(233,766)				4.625	4.295	MS	40,514	94,813	12/10/2018	03/15/2045
589331-AQ-0	MERCK & CO INC				1FE	497,387	127.1222	578,406	455,000	578,406	(24,489)				5.850	5.223	JD	74	39,926	05/27/2010	06/30/2039
58933Y-AT-2	MERCK & CO INC			1	1FE	1,163,293	96.0428	1,152,513	1,200,000	1,152,513	(100,216)				3.700	3.879	FA	17,390	44,400	03/28/2017	02/10/2045
59022C-AJ-2	MERRILL LYNCH & CO				2FE	14,215,618	109.9037	13,310,434	12,111,000	13,310,434	(1,008,259)				6.110	4.707	JJ	312,437	281,396	12/11/2018	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO				2FE	10,521,838	129.3281	10,365,644	8,015,000	10,365,644	(1,643,920)				7.750	5.343	MN	81,096	621,163	05/18/2016	05/14/2038
59151K-AG-3	METHANEX CORP		A		2FE	707,267	100.8427	715,983	710,000	715,983	(37,202)				5.250	5.300	MS	12,425	37,275	02/21/2012	03/01/2022
59151K-AH-1	METHANEX CORP		A		2FE	179,019	99.2489	178,648	180,000	178,648	(371)				3.250	3.577	JD	260	5,850	03/23/2018	12/15/2019
59156R-AJ-7	METLIFE INC				1FE	613,499	121.2312	575,848	475,000	575,848	(69,552)				6.375	4.004	JD	1,346	30,281	06/28/2017	06/15/2034
59156R-AM-0	METLIFE INC				1FE	1,464,646	112.6515	1,503,897	1,335,000	1,503,897	(87,491)				5.700	4.821	JD	3,382	29,070	12/20/2018	06/15/2035
59156R-AX-6	METLIFE INC				1FE	638,210	103.1826	593,300	575,000	593,300	(22,324)				4.750	2.814	FA	10,849	27,313	11/10/2014	02/08/2021
59156R-BD-9	METLIFE INC				1FE	223,008	93.6307	210,669	225,000	210,669	(27,508)				4.125	4.181	FA	3,558	9,281	02/15/2017	08/13/2042
59156R-BG-2	METLIFE INC				1FE	2,152,407	104.3438	2,060,791	1,975,000	2,060,791	(99,216)				4.875	4.293	MN	12,838	85,922	09/11/2018	11/13/2043
591894-CB-4	METROPOLITAN EDISON CO SERIES 144A				2FE	782,841	100.7576	790,947	785,000	790,947	(15,753)				4.000	4.029	AO	6,629	31,400	06/05/2014	04/15/2025
P6629M-AB-8	MEXICO CITY ARPT TRUST SERIES REGS		D	1	2FE	185,000	88.0010	176,002	200,000	176,002	(8,998)				5.500	6.060	AO	1,864	2,000	12/12/2018	10/31/2046
552953-CA-7	MGM MIRAGE INC				3FE	5,069,275	102.5000	4,925,125	4,805,000	4,925,125	(144,150)				6.625	4.863	JD	14,148	159,166	07/06/2018	12/15/2021
552953-CD-1	MGM MIRAGE INC			1	3FE	9,816,000	89.7500	8,809,860	9,816,000	8,809,860	(1,104,300)				4.625	4.625	MS	151,330	453,990	08/16/2016	09/01/2026
594457-BT-9	MICHIGAN CONSOLIDATED GAS				1FE	119,701	118.4880	118,488	100,000	118,488	(5,045)				5.700	4.285	MS	1,678	5,700	10/11/2011	03/15/2033
595017-AJ-3	MICROCHIP TECHNOLOGY INC SERIES 144A				2FE	18,864,151	99.1988	18,768,407	18,920,000	18,768,407	(95,745)				3.922	4.048	JD	61,837	273,922	12/06/2018	06/01/2021
594918-AJ-3	MICROSOFT CORP				1FE	148,367	107.3987	161,098	150,000	161,098	(14,214)				4.500	4.567	AO	1,688	6,750	09/22/2010	10/01/2040
594918-AX-2	MICROSOFT CORP			1	1FE	498,270	112.3606	561,803	500,000	561,803	(51,689)				4.875	4.897	JD	1,083	24,375	12/03/2013	12/15/2043
594918-BD-5	MICROSOFT CORP			1	1FE	845,622	96.7434	870,691	900,000	870,691	(77,454)				3.750	4.106	FA	13,031	33,750	10/07/2015	02/12/2045
594918-BE-3	MICROSOFT CORP			1	1FE	550,050	98.2038	589,223	600,000	589,223	(52,675)				4.000	4.450	FA	9,267	24,000	10/19/2015	02/12/2055
594918-BL-7	MICROSOFT CORP			1	1FE	22,638,914	106.0641	21,243,569	20,029,000	21,243,569	(1,922,319)				4.450	3.708	MN	143,597	793,724	12/11/2018	11/03/2045
594918-BZ-6	MICROSOFT CORP			1	1FE	384,903	102.6160	384,810	375,000	384,810	(33,880)				4.100	3.908	FA	6,193	15,375	03/17/2017	02/06/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-CA-0	MICROSOFT CORP SERIES 30Y			1	1FE	577,369	104.9767	603,616	575,000	603,616	(53,765)				4.250	4.226	FA	9,843	24,438	01/31/2017	02/06/2047
59523U-AN-7	MID-AMERICA APT LP			1	2FE	9,773,777	96.5022	9,471,691	9,815,000	9,471,691	(360,050)				3.600	3.650	JD	29,445	353,340	05/02/2017	06/01/2027
59562V-AM-9	MIDAMERICA ENERGY				1FE	4,995,675	119.7015	4,883,822	4,080,000	4,883,822	(332,166)				6.125	4.432	AO	62,475	169,509	12/20/2018	04/01/2036
59562V-AP-2	MIDAMERICA ENERGY				1FE	3,453,371	116.9592	3,766,085	3,220,000	3,766,085	(452,496)				5.950	5.406	MN	24,481	191,590	10/07/2015	05/15/2037
59562V-AR-8	MIDAMERICA ENERGY				1FE	1,143,727	123.2363	1,084,479	880,000	1,084,479	(149,674)				6.500	4.488	MS	16,842	57,200	11/27/2012	09/15/2037
59562V-BD-8	MIDAMERICA ENERGY SERIES WI			1	1FE	577,865	106.7208	533,604	500,000	533,604	(74,186)				5.150	4.193	MN	3,290	25,750	03/29/2016	11/15/2043
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP		D		1FE	28,939,827	97.1833	28,868,290	29,705,000	28,868,290	(71,537)				2.665	3.299	JJ	343,043	386,492	12/06/2018	07/25/2022
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP		D		1FE	1,372,137	100.4611	1,376,317	1,370,000	1,376,317	4,180				3.761	3.725	JJ	22,185		09/04/2018	07/26/2023
60871R-AC-4	MOLSON COORS BREWING CO				2FE	7,239,989	99.4015	7,256,307	7,300,000	7,256,307	16,318				3.500	3.746	MN	42,583	127,750	09/25/2018	05/01/2022
60871R-AD-2	MOLSON COORS BREWING CO				2FE	3,839,627	94.1276	3,588,145	3,812,000	3,588,145	(259,890)				5.000	4.948	MN	31,767	97,725	06/13/2018	05/01/2042
60871R-AF-7	MOLSON COORS BREWING CO			1	2FE	5,105,085	96.4153	4,931,641	5,115,000	4,931,641	(79,664)				2.100	2.155	JJ	49,530	106,365	07/09/2018	07/15/2021
60871R-AH-3	MOLSON COORS BREWING CO			1	2FE	17,523,755	83.0803	15,766,152	18,977,000	15,766,152	(1,887,542)				4.200	4.688	JJ	367,521	505,722	06/19/2018	07/15/2046
610202-BP-7	MONONGAHELA POWER CO SERIES 144A			1	1FE	477,052	116.5053	466,021	400,000	466,021	(31,969)				5.400	4.214	JD	960	21,600	04/04/2016	12/15/2043
61237W-AE-6	MONTEFIORE MEDICAL CENT SERIES 18-C			4	2FE	280,000	96.8171	271,088	280,000	271,088	(8,912)				5.246	5.244	MN	6,120		07/26/2018	11/01/2048
615394-AK-9	MOOG INC SERIES 144A			1	3FE	5,099,272	99.2500	4,972,425	5,010,000	4,972,425	(162,619)				5.250	4.850	JD	21,919	192,596	09/17/2018	12/01/2022
617446-7X-1	MORGAN STANLEY				2FE	14,034,905	101.9667	13,954,144	13,685,000	13,954,144	(80,761)				5.000	4.572	MN	70,326	292,125	12/11/2018	11/24/2025
617446-HD-4	MORGAN STANLEY				1FE	734,964	125.9169	768,093	610,000	768,093	(76,533)				7.250	5.400	AO	11,056	44,225	10/26/2016	04/01/2032
61744Y-AH-1	MORGAN STANLEY				1FE	2,889,548	97.2881	2,797,032	2,875,000	2,797,032	(67,415)				2.750	2.636	MN	9,224	79,063	08/04/2017	05/19/2022
61744Y-AK-4	MORGAN STANLEY			1	1FE	3,848,619	94.5504	3,663,827	3,875,000	3,663,827	(206,648)				3.591	3.674	JJ	61,458	113,381	09/10/2018	07/22/2028
61744Y-AL-2	MORGAN STANLEY			1	1FE	1,365,622	91.1260	1,321,327	1,450,000	1,321,327	(58,492)				3.971	4.414	JJ	25,431	15,796	12/10/2018	07/22/2038
61744Y-AR-9	MORGAN STANLEY			1	1FE	275,000	96.8189	266,252	275,000	266,252	(8,748)				4.457	4.457	AO	2,349	6,060	04/19/2018	04/22/2039
61746B-DJ-2	MORGAN STANLEY				1FE	50,580,716	99.8237	49,068,353	49,155,000	49,068,353	(1,409,450)				3.750	3.140	FA	645,159	1,611,563	12/06/2018	02/25/2023
61747Y-DW-2	MORGAN STANLEY				1FE	427,245	99.2493	426,772	430,000	426,772	(473)				2.650	3.010	JJ	4,875	5,698	03/23/2018	01/27/2020
61747Y-DY-8	MORGAN STANLEY				1FE	1,626,579	93.5345	1,566,703	1,675,000	1,566,703	(137,614)				4.300	4.484	JJ	30,811	33,325	09/12/2018	01/27/2045
617482-4M-3	MORGAN STANLEY				2FE	4,691,617	103.0493	4,714,504	4,575,000	4,714,504	22,887				4.875	4.154	MN	37,172		12/13/2018	11/01/2022
617482-V9-2	MORGAN STANLEY				1FE	557,668	122.3796	581,303	475,000	581,303	(79,112)				6.375	5.206	JJ	13,206	30,281	02/10/2014	07/24/2042
61761J-VL-0	MORGAN STANLEY				1FE	1,123,043	98.3390	1,106,314	1,125,000	1,106,314	(56,179)				3.700	3.721	AO	7,863	41,625	10/20/2014	10/23/2024
61761J-ZN-2	MORGAN STANLEY				2FE	640,893	94.2794	612,816	650,000	612,816	(47,246)				3.950	4.102	AO	4,850	25,675	10/08/2015	04/23/2027
617446-7Y-9	MORGAN STANLEY MTN				2FE	36,026,157	97.1804	35,164,739	36,185,000	35,164,739	(861,418)				4.350	4.414	MS	494,076	787,024	07/19/2018	09/08/2026
61746B-EG-7	MORGAN STANLEY SERIES 30YR				1FE	1,346,033	94.6440	1,230,372	1,300,000	1,230,372	(194,665)				4.375	4.165	JJ	25,120	56,875	08/09/2017	01/22/2047
61746B-EH-5	MORGAN STANLEY SERIES 3NC2			2	1FE	1,444,608	100.0026	1,440,037	1,440,000	1,440,037	(4,571)				3.418	2.461	FMAN	6,563	32,464	03/23/2018	02/14/2020
617446-8C-6	MORGAN STANLEY SERIES GMTN				1FE	274,775	98.6549	271,301	275,000	271,301	(16,638)				4.000	4.010	JJ	4,828	11,000	07/20/2015	07/23/2025
61945C-AG-8	MOSAIC CO			1	2FE	9,399,093	94.8432	9,243,416	9,746,000	9,243,416	(172,231)				4.050	4.511	MN	50,436	273,278	05/17/2018	11/15/2027
55336V-AL-4	MPLX LP			1	2FE	3,421,782	92.0497	3,129,691	3,400,000	3,129,691	(601,559)				5.200	5.156	MS	58,933	176,800	08/09/2017	03/01/2047
55336V-AM-2	MPLX LP			1	2FE	11,134,865	87.3347	9,842,622	11,270,000	9,842,622	(1,292,243)				4.500	4.591	AO	107,065	347,961	02/06/2018	04/15/2038
55336V-AN-0	MPLX LP			1	2FE	1,569,799	86.8505	1,393,951	1,605,000	1,393,951	(175,849)				4.700	4.838	AO	15,925	51,757	09/10/2018	04/15/2048
55336V-AS-9	MPLX LP			1	2FE	6,536,056	99.7537	6,558,803	6,575,000	6,558,803	22,747				4.800	4.875	FA	40,327		11/30/2018	02/15/2029
55336V-AT-7	MPLX LP			1	2FE	362,948	97.2715	364,768	375,000	364,768	1,820				5.500	5.725	FA	2,635		11/30/2018	02/15/2049
55336V-AE-0	MPLX LP SERIES WI			1	2FE	27,873,438	101.0011	27,169,307	26,900,000	27,169,307	(704,131)				4.500	3.743	JJ	558,175	599,625	10/23/2018	07/15/2023
626738-AC-2	MURPHY OIL USA INC SERIES WI			1	3FE	4,080,510	100.5000	3,844,125	3,825,000	3,844,125	(143,438)				6.000	4.853	FA	86,700	229,500	09/06/2016	08/15/2023
628530-AV-9	MYLAN INC SERIES 144A				2FE	6,800,743	93.7730	6,676,640	7,120,000	6,676,640	(124,103)				3.125	4.280	JJ	102,597		10/01/2018	01/15/2023
62854A-AM-6	MYLAN NV SERIES WI		D	1	2FE	1,188,620	97.7964	1,163,777	1,190,000	1,163,777	(32,867)				3.150	3.178	JD	1,666	37,485	01/31/2017	06/15/2021
62854A-AN-4	MYLAN NV SERIES WI		D	1	2FE	4,030,585	91.1413	3,709,450	4,070,000	3,709,450	(394,603)				3.950	4.073	JD	7,145	160,765	10/30/2017	06/15/2026
62854A-AP-9	MYLAN NV SERIES WI		D	1	2FE	8,686,086	84.2648	7,339,462	8,710,000	7,339,462	(1,989,914)				5.250	5.268	JD	20,323	404,775	06/13/2018	06/15/2046
62856R-AC-9	MYRIAD INTL HOLDINGS BV SERIES 144A		D	1	2FE	3,032,400	100.6710	2,869,124	2,850,000	2,869,124	(163,277)				5.500	4.464	JJ	69,667	78,375	03/23/2018	07/21/2025
62957H-AC-9	NABORS INDUSTRIES INC SERIES WI			1	3FE	5,698,249	79.3721	4,408,326	5,554,000	4,408,326	(960,398)				5.500	4.969	JJ	140,856	294,525	12/12/2018	01/15/2023
62957H-AF-2	NABORS INDUSTRIES INC SERIES WI			1	3FE	1,988,000	75.7070	1,505,055	1,988,000	1,505,055	(482,945)				5.750	5.750	FA	47,629		09/27/2018	02/01/2025
63254A-BB-3	NATIONAL AUSTRALIA BK NY		D		1FE	1,293,576	100.9456	1,307,246	1,295,000	1,307,246	13,670				3.700	3.741	MN	3,594		11/26/2018	11/04/2021
637071-AK-7	NATIONAL OILWELL VARCO INC			1	2FE	11,910,169	79.8072	11,548,898	14,471,000	11,548,898	(1,213,164)				3.950	5.207	JD	47,634	571,605	02/26/2018	12/01/2042
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1	2FE	8,444,444	100.4929	8,546,921	8,505,000	8,546,921	102,477				4.300	4.388	AO	95,492		09/18/2018	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1	2FE	320,408	96.9960	315,237	325,000	315,237	(5,170)				4.800	4.890	AO	4,073		09/18/2018	10/15/2048
637432-CT-0	NATIONAL RURAL UTILITIES COOP				1FE	217,505	137.6173	206,426	150,000	206,426	(12,529)				8.000	4.549	MS	4,000	12,000	02/28/2012	03/01/2032
63861V-AC-1	NATIONWIDE BLDG SOCIETY SERIES 144A		D	2	2FE	1,050,000	97.9729	1,028,715	1,050,000	1,028,715	(21,285)				4.363	4.363	FA	19,088		07/25/2018	08/01/2024
63938C-AF-5	NAVIENT CORP				3FE	499,790	93.2500	466,250	500,000	466,250	(58,500)				6.500	6.500	JD	1,444	32,500	03/02/2017	06/15/2022
63946B-AF-7	NBCUNIVERSAL MEDIA				1FE	176,222	117.5794	205,764	175,000	205,764	(30,736)				6.400	6.345	AO	1,898	11,200	08/19/2011	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA				1FE	688,653	114.7763	688,658	600,000	688,658	(93,427)				5.950	4.927	AO	8,925	35,700	06/14/2016	04/01/2041
63946B-AJ-9	NBCUNIVERSAL MEDIA				1FE	346,634	96.3931	337,376	350,000	337,376	(44,550)				4.450	4.509	JJ	7,182	15,575	02/13/2013	01/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
641062-AL-8	NESTLE HOLDINGS INC SERIES 144A			1	1FE	469,922	96.9912	460,708	475,000	460,708	(9,214)				3.900	3.978	MS	4,991		09/17/2018	09/24/2038
641062-AN-4	NESTLE HOLDINGS INC SERIES 144A			1	1FE	591,942	98.0723	588,434	600,000	588,434	(3,508)				4.000	4.078	MS	6,467		09/17/2018	09/24/2048
64128X-AE-0	NEUBERGER BERMAN GRP FIN SERIES 144A			1	2FE	771,867	89.1438	802,294	900,000	802,294	(115,454)				4.875	5.905	AO	9,263	43,875	03/11/2016	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GRP FIN SERIES 144A			1	2FE	11,671,650	99.9111	11,754,546	11,765,000	11,754,546	(608,117)				4.500	4.600	MS	155,886	524,925	06/21/2018	03/15/2027
641423-BP-2	NEVADA POWER CO				1FE	3,288,596	129.7202	3,962,951	3,055,000	3,962,951	(282,769)				6.650	5.990	AO	50,789	203,158	10/16/2015	04/01/2036
641423-BZ-0	NEVADA POWER CO			1	1FE	2,353,144	111.5146	2,230,292	2,000,000	2,230,292	(251,621)				5.375	4.273	MS	31,653	107,500	10/16/2015	09/15/2040
64952G-AE-8	NEW YORK LIFE INSURANCE SERIES 144A				1FE	394,296	119.7623	419,168	350,000	419,168	(30,974)				5.875	4.905	MN	2,627	20,563	04/04/2012	05/15/2033
64952G-AF-5	NEW YORK LIFE INSURANCE SERIES 144A				1FE	577,153	131.1707	590,268	450,000	590,268	(60,293)				6.750	4.867	MN	3,881	30,375	01/08/2013	11/15/2039
650119-AR-1	NEW YORK UNIVERSITY			1	1FE	1,000,000	98.6318	986,318	1,000,000	986,318	(2,437)				4.142	4.141	JJ	20,710	41,420	04/10/2015	07/01/2048
65120F-AC-8	NEWCREST FINANCE PTY LTD SERIES 144A		D		2FE	8,985,369	100.5335	8,545,348	8,500,000	8,545,348	(301,450)				4.200	2.977	AO	89,250	352,800	04/05/2018	10/01/2022
651229-AV-8	NEWELL BRANDS INC			1	2FE	5,310,568	98.5345	5,315,938	5,395,000	5,315,938	5,370				3.850	4.236	AO	51,927		10/02/2018	04/01/2023
651229-AY-2	NEWELL BRANDS INC			1	2FE	1,838,540	94.9359	1,803,782	1,900,000	1,803,782	(132,717)				5.500	5.734	AO	26,125	66,000	08/14/2018	04/01/2046
651290-AP-3	NEWFIELD EXPLORATION CO				3FE	9,537,281	101.0000	9,251,600	9,160,000	9,251,600	(383,561)				5.750	4.594	JJ	220,921	293,250	12/11/2018	01/30/2022
651290-AQ-1	NEWFIELD EXPLORATION CO				3FE	418,031	101.2500	405,000	400,000	405,000	(13,031)				5.625	4.705	JJ	11,250		11/08/2018	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION CO			1	3FE	2,406,970	98.0000	2,301,040	2,348,000	2,301,040	(181,970)				5.375	5.023	JJ	63,103	126,205	12/21/2017	01/01/2026
651639-AM-8	NEWMONT MINING CORP				2FE	206,129	109.5032	208,056	190,000	208,056	(34,904)				6.250	5.647	AO	2,969	11,875	05/23/2011	10/01/2039
651639-AP-1	NEWMONT MINING CORP			1	2FE	155,679	94.5582	156,021	165,000	156,021	(27,080)				4.875	5.251	MS	2,368	8,044	04/05/2012	03/15/2042
65334H-AG-7	NEXEN INC		C		1FE	237,124	121.7091	279,931	230,000	279,931	(20,052)				6.400	6.162	MN	1,881	14,720	01/05/2011	05/15/2037
65364U-AL-0	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	689,993	103.4188	713,590	690,000	713,590	23,596				4.278	4.278	JD	2,214		11/29/2018	12/15/2028
654740-BH-5	NISOURCE FINANCE CORP			1	2FE	2,606,711	95.7382	2,498,767	2,610,000	2,498,767	(91,542)				2.650	2.677	MN	8,454	69,165	11/08/2017	11/17/2022
654740-AW-3	NISOURCE FINANCE CORPORATION				2FE	549,409	117.9647	530,841	450,000	530,841	(51,520)				6.250	4.766	JD	1,250	28,125	10/16/2015	12/15/2040
654740-AX-1	NISOURCE FINANCE CORPORATION			1	2FE	418,972	110.8048	415,518	375,000	415,518	(65,316)				5.950	5.164	JD	992	22,313	01/08/2013	06/15/2041
654740-AZ-6	NISOURCE FINANCE CORPORATION			1	2FE	6,177,228	110.7970	6,780,779	6,120,000	6,780,779	(802,032)				5.800	5.727	FA	147,900	354,960	12/01/2016	02/01/2042
654740-BB-8	NISOURCE FINANCE CORPORATION			1	2FE	1,203,696	102.6768	1,144,846	1,115,000	1,144,846	(190,303)				5.250	4.751	FA	22,114	58,538	11/27/2012	02/15/2043
654740-BC-6	NISOURCE FINANCE CORPORATION			1	2FE	16,578,797	96.8160	15,698,708	16,215,000	15,698,708	(1,441,245)				4.800	4.647	FA	294,032	402,480	11/28/2018	02/15/2044
654740-BG-7	NISOURCE FINANCE CORPORATION			1	2FE	604,347	88.9220	537,978	605,000	537,978	(81,784)				3.950	3.956	MS	6,041	24,960	09/05/2017	03/30/2048
654740-AS-8	NISSAN MOTOR ACCEPTANCE SERIES 144A				1FE	10,574,870	95.2304	10,089,657	10,595,000	10,089,657	(217,712)				1.900	1.940	MS	59,832	201,305	09/07/2016	09/14/2021
655044-AG-0	NOBLE ENERGY INC			1	2FE	674,858	88.7631	599,151	675,000	599,151	(75,707)				5.250	5.251	MN	4,528	17,719	09/13/2018	11/15/2043
65557C-AY-9	NORDEA BANK AB SERIES 144A		D		1FE	4,059,512	98.6366	4,009,576	4,065,000	4,009,576	(49,936)				3.750	3.775	FA	51,236		08/22/2018	08/30/2023
65557F-AH-9	NORDEA BANK AB SERIES 144A		D	2	1FE	12,725,000	97.0487	12,349,442	12,725,000	12,349,442	(375,558)				4.625	4.625	MS	176,559		09/06/2018	09/13/2033
655844-BM-9	NORFOLK SOUTHERN CORPORATION			1	2FE	1,056,009	91.6904	962,749	1,050,000	962,749	(113,026)				3.950	3.914	AO	10,369	41,475	08/14/2017	10/01/2042
655844-BV-9	NORFOLK SOUTHERN CORPORATION SERIES WI			1	2FE	439,478	89.3086	384,920	431,000	384,920	(54,558)				4.050	3.945	FA	6,594	8,728	05/23/2018	08/15/2052
664675-AS-4	NORTHEASTERN UNIVERSITY SERIES B			4	1FE	715,000	100.1035	715,740	715,000	715,740	740				4.119	4.119	AO	7,363	7,199	06/20/2018	10/01/2048
665772-CB-3	NORTHERN STATES PWR-MINN				1FE	244,395	126.4156	259,152	205,000	259,152	(17,714)				6.250	4.907	JD	1,068	12,813	06/01/2011	06/01/2036
665789-AW-3	NORTHERN STATES PWR-WISC				1FE	167,662	124.0507	186,076	150,000	186,076	(18,590)				6.375	5.543	MS	3,188	9,563	09/17/2010	09/01/2038
666807-BH-4	NORTHROP GRUMMAN CORPORATION				2FE	128,183	101.0936	126,367	125,000	126,367	(1,816)				4.750	4.576	JD	495	2,969	10/04/2018	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORPORATION			1	2FE	817,683	88.2876	794,588	900,000	794,588	(92,334)				3.850	4.414	AO	7,315	30,800	09/27/2018	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORPORATION			1	2FE	1,985,421	90.9510	1,887,234	2,075,000	1,887,234	(122,694)				4.030	4.290	AO	17,654	34,910	12/20/2018	10/15/2047
667274-AA-2	NORTHWELL HEALTHCARE INC			1	1FE	600,000	91.0963	546,578	600,000	546,578	(38,892)				3.979	3.979	MN	3,979	23,874	09/20/2016	11/01/2046
668131-AA-3	NORTHWESTERN MUTUAL LIFE SERIES 144A				1FE	908,440	121.5821	972,657	800,000	972,657	(101,373)				6.063	5.148	MS	12,261	48,504	04/04/2012	03/30/2040
668444-AC-6	NORTHWESTERN UNIVERSITY				1FE	500,000	111.6324	558,162	500,000	558,162	(45,422)				4.643	4.643	JD	1,935	23,215	10/22/2013	12/01/2044
66989H-AH-1	NOVARTIS CAPITAL CORP				1FE	1,247,224	106.8257	1,175,083	1,100,000	1,175,083	(72,141)				4.400	3.608	MN	7,394	48,400	01/11/2018	05/06/2044
67021C-AJ-6	NSTAR ELECTRIC CO			1	1FE	993,090	103.4584	1,034,584	1,000,000	1,034,584	(106,304)				4.400	4.442	MS	14,667	44,000	03/04/2014	03/01/2044
67077M-AS-7	NUTRIEN LTD SR GLBL DEB 45		A		2FE	486,626	100.2349	451,057	450,000	451,057	(35,569)				5.250	4.711	JJ	10,894	11,813	03/23/2018	01/15/2045
67080L-AA-3	NUVEEN LLC SERIES 144A			1	1FE	7,937,330	103.0427	8,227,956	7,985,000	8,227,956	290,626				4.000	4.073	MN	61,218		10/17/2018	11/01/2028
62947Q-AU-2	NXP FUNDING LLC SERIES 144A		D		2FE	3,137,870	98.7500	3,041,500	3,080,000	3,041,500	(96,800)				4.125	3.588	JD	10,588	120,863	06/22/2018	06/01/2021
62947Q-AV-0	NXP FUNDING LLC SERIES 144A		D		2FE	9,112,500	98.0000	8,820,000	9,000,000	8,820,000	(594,000)				4.625	4.414	JD	34,688	416,250	06/13/2016	06/01/2023
62947Q-AW-8	NXP FUNDING LLC SERIES 144A		D		2FE	6,608,000	96.0000	6,343,680	6,608,000	6,343,680	(338,660)				3.875	3.875	MS	85,353	256,060	08/08/2016	09/01/2022
62947Q-AZ-1	NXP FUNDING LLC SERIES 144A		D	1	2FE	899,739	100.4390	903,951	900,000	903,951	4,212				4.875	4.883	MS	3,047		12/03/2018	03/01/2024
649322-AE-4	NY & PRESBYTERIAN HOSPIT				1FE	599,964	98.7405	592,443	600,000	592,443	(46,353)				4.763	4.763	FA	11,908	28,578	06/21/2016	08/01/2116
67103H-AC-1	O'REILLY AUTOMOTIVE INC				2FE	3,784,211	101.0764	3,815,634	3,775,000	3,815,634	31,423				3.800	3.730	MS	47,817		11/05/2018	09/01/2022
67103H-AD-9	O'REILLY AUTOMOTIVE INC			1	2FE	10,790,553	100.4926	10,824,056	10,771,000	10,824,056	31,113				3.850	3.808	JD	18,430	208,343	11/20/2018	06/15/2023
67103H-AF-4	O'REILLY AUTOMOTIVE INC			1	2FE	5,322,843	95.2745	5,184,838	5,442,000	5,184,838	(153,528)				3.600	3.884	MS	65,304	155,031	07/19/2018	09/01/2027
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1	2FE	1,860,002	99.5751	1,857,075	1,865,000	1,857,075	(2,927)				4.350	4.383	JD	6,761	43,719	05/10/2018	06/01/2028
674599-CN-3	OCCIDENTAL PETROLEUM			1	1FE	1,340,172	95.5744	1,290,254	1,350,000	1,290,254	(49,918)				4.200	4.243	MS	16,695	30,398	02/28/2018	03/15/2048
677347-CF-1	OHIO EDISON				1FE	2,811,249	143.8234	3,732,217	2,595,000	3,732,217	(240,805)				8.250	7.471	AO	45,196	214,088	03/27/2014	10/15/2038
680033-AC-1	OLD NATIONAL BANCORP				1FE	510,000	100.4018	512,049	510,000	512,049	(389)				4.125	4.125	FA	7,948	21,038	08/12/2014	08/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
681936-BK-5	OMEGA HEALTHCARE INVESTORS INC			1	2FE	890,802	97.9698	881,728	900,000	881,728	(10,410)				4.750	4.870	JJ	19,713	54,744	03/28/2017	01/15/2028
681936-BD-1	OMEGA HLTHCARE INVESTORS			1	2FE	1,018,358	98.4830	1,024,223	1,040,000	1,024,223	5,865				4.500	4.863	JJ	21,580	23,400	04/04/2018	01/15/2025
68233D-AP-2	ONCOR ELECTRIC DELIVERY				1FE	157,402	132.8215	179,309	135,000	179,309	(11,401)				7.250	5.912	JJ	4,513	9,788	04/23/2010	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY				1FE	386,389	129.0505	393,604	305,000	393,604	(27,972)				7.000	4.903	MN	3,558	21,350	04/03/2012	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY				1FE	2,231,534	139.8175	2,922,186	2,090,000	2,922,186	(239,353)				7.500	6.904	MS	52,250	156,750	03/27/2014	09/01/2038
68233J-AH-7	ONCOR ELECTRIC DELIVERY				1FE	2,207,766	114.1359	2,065,860	1,810,000	2,065,860	(190,934)				5.250	3.806	MS	24,020	95,025	10/11/2017	09/30/2040
68233J-AS-3	ONCOR ELECTRIC DELIVERY			1	1FE	1,388,947	113.6373	1,363,648	1,200,000	1,363,648	(25,298)				5.300	4.248	JD	5,300	63,600	05/21/2018	06/01/2042
68233J-AX-2	ONCOR ELECTRIC DELIVERY			1	1FE	4,585,359	99.7020	4,566,353	4,580,000	4,566,353	6,917				2.150	2.097	JD	8,206	98,470	02/01/2017	06/01/2019
68233J-BF-0	ONCOR ELECTRIC DELIVERY SERIES 144A			1	1FE	249,755	99.8668	249,667	250,000	249,667	(88)				4.100	4.106	MN	1,310	2,705	08/07/2018	11/15/2048
682680-AU-7	ONEOK INC			1	2FE	97,097	98.7000	98,700	100,000	98,700	1,603				4.550	4.932	JJ	2,262		11/29/2018	07/15/2028
682680-AV-5	ONEOK INC			1	2FE	308,562	95.6703	287,011	300,000	287,011	(21,551)				5.200	5.014	JJ	7,757		09/10/2018	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP			1	2FE	885,267	103.0301	844,847	820,000	844,847	(94,663)				6.125	5.498	FA	20,927	34,913	04/05/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1	2FE	72,304	107.1867	64,312	60,000	64,312	(7,991)				6.200	4.801	MS	1,095	3,720	01/19/2018	09/15/2043
67109E-AA-6	OPE KAG FINANCE SUB SERIES 144A			1	5FE	11,815,800	95.7500	10,800,600	11,280,000	10,800,600	(874,200)				7.875	7.064	JJ	372,593	888,300	11/04/2015	07/31/2023
68389X-AE-5	ORACLE CORP				1FE	230,794	124.5050	224,109	180,000	224,109	(29,349)				6.500	4.624	AO	2,470	11,700	04/03/2012	04/15/2038
68389X-AH-8	ORACLE CORP				1FE	1,180,995	120.0321	1,140,305	950,000	1,140,305	(89,404)				6.125	4.379	JJ	27,962	21,438	09/10/2018	07/08/2039
68389X-AM-7	ORACLE CORP				1FE	3,965,930	110.4960	3,922,607	3,550,000	3,922,607	(565,755)				5.375	4.555	JJ	87,986	190,813	12/22/2016	07/15/2040
68389X-AV-7	ORACLE CORP			1	1FE	1,591,191	100.3792	1,455,498	1,450,000	1,455,498	(139,720)				4.300	3.516	JJ	29,963	32,250	01/11/2018	07/08/2034
68389X-BE-4	ORACLE CORP			1	1FE	221,692	95.7222	215,375	225,000	215,375	(22,965)				3.900	4.015	MN	1,121	8,775	03/23/2017	05/15/2035
68389X-BF-1	ORACLE CORP			1	1FE	2,716,546	94.6208	2,602,072	2,750,000	2,602,072	(289,615)				4.125	4.198	MN	14,495	97,969	09/11/2018	05/15/2045
68389X-BJ-3	ORACLE CORP			1	1FE	1,766,578	93.3085	1,702,881	1,825,000	1,702,881	(103,474)				4.000	4.194	JJ	33,661	32,000	12/10/2018	07/15/2046
68389X-BP-9	ORACLE CORP			1	1FE	622,650	93.5162	584,476	625,000	584,476	(71,005)				3.800	3.827	MN	3,035	24,146	11/07/2017	11/15/2037
68389X-BQ-7	ORACLE CORP			1	1FE	398,124	93.1700	372,680	400,000	372,680	(53,273)				4.000	4.027	MN	2,044	16,267	11/07/2017	11/15/2047
685218-AB-5	ORANGE SA		D	1	2FE	195,192	106.9309	187,129	175,000	187,129	(27,689)				5.500	4.753	FA	3,877	9,625	12/01/2015	02/06/2044
686330-AK-7	ORIX CORP		D		1FE	586,759	96.8962	586,222	605,000	586,222	(537)				3.250	3.763	JD	1,475	19,663	03/23/2018	12/04/2024
690742-AB-7	OWENS CORNING INC				2FE	101,130	110.5960	109,490	99,000	109,490	(21,208)				7.000	6.819	JD	578	6,930	10/19/2011	12/01/2036
690742-AD-3	OWENS CORNING INC			1	2FE	4,644,310	99.2879	4,343,847	4,375,000	4,343,847	(243,568)				4.200	2.937	JD	8,167	183,750	09/19/2017	12/15/2022
69371R-N3-6	PACCAR FINANCIAL CORP SERIES MTN				1FE	250,681	98.9012	252,198	255,000	252,198	1,517				1.200	2.457	FA	1,182	1,530	03/23/2018	08/12/2019
694308-GE-1	PACIFIC GAS & ELECTRIC				2FE	2,576,826	92.6557	1,876,278	2,025,000	1,876,278	(676,115)				6.050	4.095	MS	40,838	122,513	10/20/2017	03/01/2034
694308-GJ-0	PACIFIC GAS & ELECTRIC				2FE	1,136,056	92.6758	982,364	1,060,000	982,364	(340,425)				5.800	5.286	MS	20,493	61,480	03/27/2014	03/01/2037
694308-GM-3	PACIFIC GAS & ELECTRIC				2FE	491,411	94.4274	368,267	390,000	368,267	(147,378)				6.350	4.627	FA	9,356	24,765	03/01/2012	02/15/2038
694308-HL-4	PACIFIC GAS & ELECTRIC			1	2FE	630,401	79.1970	494,981	625,000	494,981	(158,087)				4.300	4.247	MS	7,913	26,875	10/16/2015	03/15/2045
694308-HM-2	PACIFIC GAS & ELECTRIC			1	2FE	516,034	85.7045	454,234	530,000	454,234	(61,800)				3.500	3.922	JD	824	18,550	03/23/2018	06/15/2025
694308-HN-0	PACIFIC GAS & ELECTRIC			1	2FE	640,057	77.6962	485,601	625,000	485,601	(157,408)				4.250	4.109	MS	7,821	24,438	08/28/2018	03/15/2046
694308-HR-1	PACIFIC GAS & ELECTRIC			1	2FE	43,342	75.4180	37,709	50,000	37,709	(5,632)				4.000	4.870	JD	167	1,000	06/27/2018	12/01/2046
694308-HY-6	PACIFIC GAS & ELECTRIC SERIES WI			1	2FE	1,254,343	75.1102	1,070,321	1,425,000	1,070,321	(184,022)				3.950	4.708	JD	4,691	28,144	09/11/2018	12/01/2047
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A		D		3FE	20,357,731	96.7500	19,562,850	20,220,000	19,562,850	(517,438)				5.250	5.092	FA	401,030	781,463	05/16/2018	08/15/2022
70014L-AC-4	PARK AEROSPACE HOLDINGS SERIES 144A		D	1	3FE	11,091,963	93.5000	10,366,345	11,087,000	10,366,345	(221,740)				4.500	4.490	MS	146,903	485,056	10/24/2017	03/15/2023
70109H-AN-5	PARKER HANNIFIN CORP MTN			1	1FE	103,554	100.8450	100,845	100,000	100,845	(2,709)				4.450	4.224	MN	494	2,225	09/10/2018	11/21/2044
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC SERIES 2015				1FE	1,000,000	97.4709	974,709	1,000,000	974,709	(67,752)				4.117	4.117	JJ	20,585	41,170	01/21/2015	07/01/2055
703481-AB-7	PATTERSON-UTI ENERGY INC SERIES WI			1	2FE	13,235,490	91.6995	12,407,858	13,531,000	12,407,858	(827,632)				3.950	4.228	FA	222,698		09/07/2018	02/01/2028
69318F-AE-8	PBF HOLDING CO LLC			1	4FE	8,727,469	95.5000	8,141,375	8,525,000	8,141,375	(724,625)				7.000	6.555	MN	76,251	596,750	02/15/2017	11/15/2023
69327R-AJ-0	PDC ENERGY INC SERIES WI			1	4FE	3,345,000	89.0000	2,977,050	3,345,000	2,977,050	(367,950)				5.750	5.750	MN	24,576	96,169	07/25/2018	05/15/2026
70462G-AA-6	PEACEHEALTH OBLIGATED GR SERIES 2018			1	1FE	165,000	105.7158	174,431	165,000	174,431	9,431				4.787	4.787	MN	1,338		10/25/2018	11/15/2048
706451-BG-5	PEMEX PROJ FDG MASTER TRUST				2FE	2,333,895	87.3000	1,811,475	2,075,000	1,811,475	(399,111)				6.625	5.620	JD	6,110	137,469	02/07/2018	06/15/2035
706451-BR-1	PEMEX PROJ FDG MASTER TRUST				2FE	541,716	85.5000	462,555	541,000	462,555	(100,085)				6.625	6.613	JD	1,593	35,841	01/05/2011	06/15/2038
708696-BX-6	PENNSYLVANIA ELECTRIC CO SERIES 144A			1	2FE	11,735,413	101.2201	11,903,480	11,760,000	11,903,480	(405,551)				4.150	4.170	AO	103,031	486,484	04/24/2018	04/15/2025
70959W-AG-8	PENSKE AUTO GROUP INC			1	4FE	18,818,320	93.0000	17,615,130	18,941,000	17,615,130	(1,604,303)				5.500	5.588	MN	133,113	1,041,755	04/26/2017	05/15/2026
709599-AH-7	PENSKE TRUCK LEASING/PLT SERIES 144A				2FE	22,381,750	103.5357	22,498,299	21,730,000	22,498,299	124,402				4.875	4.001	JJ	500,243	38,756	11/14/2018	07/11/2022
709599-AV-6	PENSKE TRUCK LEASING/PLT SERIES 144A			1	2FE	806,298	99.3210	804,500	810,000	804,500	(20,489)				3.300	3.394	AO	6,683	26,730	11/04/2015	04/01/2021
709599-AY-0	PENSKE TRUCK LEASING/PLT SERIES 144A			1	2FE	674,647	95.4069	667,848	700,000	667,848	(6,799)				2.700	3.520	MS	5,618	12,150	10/04/2018	03/14/2023
709599-BC-7	PENSKE TRUCK LEASING/PLT SERIES 144A			1	2FE	859,923	99.8234	858,481	860,000	858,481	(1,442)				4.125	4.126	FA	17,935		06/26/2018	08/01/2023
713448-DD-7	PEPSICO INC			1	1FE	951,525	104.4339	939,905	900,000	939,905	(82,801)				4.450	4.109	AO	8,566	40,050	03/28/2017	04/14/2046
713448-DP-0	PEPSICO INC			1	1FE	570,675	88.7520	554,700	625,000	554,700	(15,975)				3.450	3.969	AO	5,091		12/20/2018	10/06/2046
713448-EC-8	PEPSICO INC 144A				1FE	431,339	128.4948	424,033	330,000	424,033	(7,306)				7.000	3.424	MS	7,700		10/24/2018	03/01/2029
714264-AK-4	PERNOD RICARD SA SERIES 144A		D		2FE	313,632	109.1298	300,107	275,000	300,107	(33,719)				5.500	4.622	JJ	6,974	15,125	07/30/2012	01/15/2042
716442-AH-1	PETRO CANADA		C		1FE	147,779	109.0550	174,488	160,000	174,488	(14,339)				5.350	5.961	JJ	3,947	8,560	04/23/2010	07/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716540-AU-6	PETROLEOS MEXICANOS		C		2FE	704,597	101.1000	707,700	700,000	707,700	(39,900)				8.000	7.659	MN	9,022	56,000	03/27/2014	05/03/2019
716540-AX-0	PETROLEOS MEXICANOS		D		2FE	22,699,835	99.5970	22,180,252	22,270,000	22,180,252	(672,884)				5.500	4.916	JJ	544,378	503,250	12/11/2018	01/21/2021
716540-AZ-5	PETROLEOS MEXICANOS		D		2FE	879,887	82.8000	678,960	820,000	678,960	(164,410)				6.500	5.957	JD	4,294	53,300	03/29/2017	06/02/2041
716540-BE-1	PETROLEOS MEXICANOS		D		2FE	426,721	75.8181	322,227	425,000	322,227	(68,757)				5.500	5.472	JD	260	23,375	03/04/2015	06/27/2044
716540-BG-6	PETROLEOS MEXICANOS		D		2FE	14,501,575	90.5000	13,701,700	15,140,000	13,701,700	(808,190)				3.500	4.533	JJ	222,264	177,450	08/28/2018	01/30/2023
716540-BR-2	PETROLEOS MEXICANOS SERIES WI		D		2FE	2,855,001	80.5000	2,350,600	2,920,000	2,350,600	(526,392)				6.375	6.548	JJ	81,699	154,275	09/12/2018	01/23/2045
716540-CA-8	PETROLEOS MEXICANOS SERIES WI		D		2FE	330,000	101.1000	333,630	330,000	333,630	(25,080)				6.375	6.375	FA	8,590	21,038	01/24/2017	02/04/2021
716540-CB-6	PETROLEOS MEXICANOS SERIES WI		D		2FE	1,122,122	97.2000	1,078,920	1,110,000	1,078,920	(179,543)				6.875	6.716	FA	31,161	76,313	01/24/2017	08/04/2026
716540-CC-4	PETROLEOS MEXICANOS SERIES WI		D		2FE	2,337,565	82.6890	2,075,494	2,510,000	2,075,494	(538,908)				6.750	7.312	MS	47,063	166,388	03/23/2018	09/21/2047
716540-CD-2	PETROLEOS MEXICANOS SERIES WI		D		2FE	4,567,934	93.8500	4,181,018	4,455,000	4,181,018	(402,064)				4.625	4.138	MS	57,234	206,044	10/12/2017	09/21/2023
716540-CG-5	PETROLEOS MEXICANOS SERIES WI		D		2FE	7,837,228	94.0000	7,421,300	7,895,000	7,421,300	(415,928)				6.500	6.608	MS	153,953	256,588	05/11/2018	03/13/2027
716540-CK-6	PETROLEOS MEXICANOS SERIES WI		D		2FE	10,981,175	87.2500	9,710,925	11,130,000	9,710,925	(1,270,250)				5.350	5.534	FA	229,912		12/18/2018	02/12/2028
716540-CL-4	PETROLEOS MEXICANOS SERIES WI		D		2FE	2,261,896	80.0000	2,116,000	2,645,000	2,116,000	(145,896)				6.350	7.579	FA	64,850		12/18/2018	02/12/2048
717081-CY-7	PFIZER INC				1FE	3,859,061	138.0905	3,728,443	2,700,000	3,728,443	(176,463)				7.200	4.132	MS	57,240	90,000	12/10/2018	03/15/2039
717081-DK-6	PFIZER INC				1FE	261,070	104.1351	234,304	225,000	234,304	(23,957)				4.400	3.494	MN	1,265	9,900	07/19/2016	05/15/2044
717081-EC-3	PFIZER INC				1FE	373,196	98.9984	371,244	375,000	371,244	(39,561)				4.000	4.035	JD	667	15,000	11/14/2016	12/15/2036
718172-AC-3	PHILIP MORRIS INTERNATIONAL				1FE	1,555,541	115.8690	1,459,950	1,260,000	1,459,950	(171,075)				6.375	4.614	MN	10,041	64,388	06/22/2018	05/16/2038
718546-AL-8	PHILLIPS 66			1	1FE	400,908	97.5818	390,327	400,000	390,327	(67,827)				4.875	4.860	MN	2,492	19,500	10/14/2015	11/15/2044
718549-AC-2	PHILLIPS 66 PARTNERS LP			1	2FE	2,131,802	90.0521	1,919,911	2,132,000	1,919,911	(269,934)				4.680	4.680	FA	37,694	99,778	10/10/2017	02/15/2045
718549-AE-8	PHILLIPS 66 PARTNERS LP			1	2FE	3,570,587	91.6737	3,272,752	3,570,000	3,272,752	(432,796)				4.900	4.898	AO	43,733	152,880	09/20/2018	10/01/2046
718546-AH-7	PHILLIPS 66 WI				1FE	249,930	109.1712	272,928	250,000	272,928	(45,248)				5.875	5.876	MN	2,448	14,688	12/14/2012	05/01/2042
723787-AM-9	PIONEER NATURAL RESOURCES CO			1	2FE	1,263,596	100.9649	1,277,206	1,265,000	1,277,206	(78,667)				4.450	4.463	JJ	25,957	56,293	11/30/2015	01/15/2026
724479-AK-6	PITNEY BOWES INC			1	3FE	39,733,962	93.6250	37,506,175	40,060,000	37,506,175	118,741				3.625	3.862	AO	363,044	1,354,934	10/23/2018	10/01/2021
724479-AM-2	PITNEY BOWES INC				3FE	6,544,518	97.7500	6,412,400	6,560,000	6,412,400	(82,000)				3.625	3.709	MS	70,019	237,800	09/12/2017	09/15/2020
72650R-BB-7	PLAINS ALL AMER PIPELINE			1	2FE	2,403,330	94.2629	2,356,573	2,500,000	2,356,573	(35,619)				2.850	3.678	JJ	29,885	71,250	12/18/2017	01/31/2023
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE			1	2FE	1,136,324	89.9083	1,034,844	1,151,000	1,034,844	(102,619)				5.150	5.236	JD	4,940	59,277	01/25/2018	06/01/2042
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE			1	2FE	376,496	97.8403	366,901	375,000	366,901	(6,319)				3.850	3.774	AO	3,048	14,438	10/30/2017	10/15/2023
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE			1	2FE	8,633,862	85.8071	8,087,323	9,425,000	8,087,323	(688,564)				4.700	5.291	JD	19,688	405,963	09/20/2018	06/15/2044
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE			1	2FE	226,700	85.4556	213,639	250,000	213,639	(26,431)				4.900	5.556	FA	4,628	12,250	09/23/2016	02/15/2045
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE			1	2FE	18,806,411	96.3201	18,137,067	18,830,000	18,137,067	(941,342)				4.500	4.515	JD	37,660	840,600	07/23/2018	12/15/2026
69353R-DZ-8	PNC BANK NA			2	1FE	606,525	99.4093	606,397	610,000	606,397	(129)				2.400	2.775	AO	2,969	14,640	03/23/2018	10/18/2019
737446-AN-4	POST HOLIDINGS INC SERIES 144A			1	4FE	1,470,000	92.0000	1,380,000	1,500,000	1,380,000	(90,000)				5.625	5.892	JJ	38,906	52,500	02/28/2018	01/15/2028
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	124,804	98.3784	122,973	125,000	122,973	(5,545)				3.500	3.518	JD	365	4,375	10/10/2012	12/01/2022
69352P-AH-6	PPL CAPITAL FUNDING INC			1	2FE	1,152,196	97.9450	1,126,367	1,150,000	1,126,367	(158,969)				4.700	4.687	JD	4,504	54,050	10/16/2015	06/01/2043
69352P-AJ-2	PPL CAPITAL FUNDING INC			1	2FE	499,380	101.9334	509,667	500,000	509,667	(69,681)				5.000	5.008	MS	7,361	25,000	03/05/2014	03/15/2044
74005P-BD-5	PRAXAIR INC			1	1FE	998,380	89.9267	899,267	1,000,000	899,267	(117,880)				3.550	3.559	MN	5,325	35,500	01/29/2015	11/07/2042
740816-AK-9	PRES & FELLOWS OF HARVARD				1FE	500,000	101.0476	505,238	500,000	505,238	(23,601)				3.529	3.529	AO	4,411	17,645	04/29/2013	10/01/2031
74153W-CH-0	PRICOA GLOBAL FUNDING 1 SERIES 144A				1FE	5,427,337	97.5558	5,302,158	5,435,000	5,302,158	(80,882)				2.200	2.230	JD	9,300	119,570	05/26/2016	06/03/2021
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC				1FE	299,187	92.7677	278,303	300,000	278,303	(42,555)				4.350	4.367	MN	1,668	13,050	09/13/2016	05/15/2043
742741-AA-9	PROCTER & GAMBLE - ESOP				1FE	258,545	106.0340	206,795	195,027	206,795	(9,215)				9.360	4.510	JJ	9,127	18,255	11/27/2012	01/01/2021
742718-DF-3	PROCTER & GAMBLE CO				1FE	948,353	121.3139	976,577	805,000	976,577	(95,597)				5.550	4.220	MS	14,396	44,678	03/28/2017	03/05/2037
743263-AE-5	PROGRESS ENERGY INC				2FE	689,723	133.0436	665,218	500,000	665,218	(34,612)				7.750	4.513	MS	12,917	38,750	10/16/2015	03/01/2031
743263-AP-0	PROGRESS ENERGY INC				2FE	2,503,435	117.4182	2,471,653	2,105,000	2,471,653	(246,872)				6.000	4.640	JD	10,525	126,300	07/26/2017	12/01/2039
743315-AS-2	PROGRESSIVE CORP			1	1FE	674,629	97.3087	656,834	675,000	656,834	(17,795)				4.125	4.128	AO	5,878	13,922	08/14/2018	04/15/2047
74340X-BE-0	PROLOGIS LP			1	1FE	114,288	100.5009	115,576	115,000	115,576	(4,993)				3.750	3.825	MN	719	4,313	10/27/2015	11/01/2025
74340X-BJ-9	PROLOGIS LP			1	1FE	174,270	101.4663	177,566	175,000	177,566	3,296				4.375	4.400	MS	2,254	1,808	06/12/2018	09/15/2048
743756-AE-8	PROV ST JOSEPH HLTH OBL SERIES A			1	1FE	400,000	95.2538	381,015	400,000	381,015	(18,985)				3.930	3.930	AO	3,930	10,262	01/30/2018	10/01/2048
744320-AK-1	PRUDENTIAL FINANCIAL INC				1FE	158,540	113.5200	181,632	160,000	181,632	(22,375)				5.900	5.969	MS	2,780	9,440	01/06/2011	03/17/2036
744320-BN-4	PRUDENTIAL FINANCIAL INC				1FE	415,590	122.1306	482,416	395,000	482,416	(72,287)				6.625	6.237	JD	727	26,169	09/17/2010	06/21/2040
744320-BQ-7	PRUDENTIAL FINANCIAL INC				1FE	1,513,092	116.9018	1,695,076	1,450,000	1,695,076	(283,367)				6.200	5.874	MN	11,487	89,900	08/15/2012	11/15/2040
744320-AQ-8	PRUDENTIAL FINANCIAL INC MTN				1FE	1,247,508	113.1107	1,244,218	1,100,000	1,244,218	(66,193)				5.700	4.647	JD	2,961	42,750	09/10/2018	12/14/2036
744320-AY-8	PRUDENTIAL FINANCIAL INC SERIES WI			1	1FE	112,660	89.3576	111,697	125,000	111,697	(963)				3.905	4.513	JD	325	4,881	05/18/2018	12/07/2047
69362B-BC-5	PSEG POWER LLC			1	2FE	904,520	100.0815	905,738	905,000	905,738	1,217				3.850	3.862	JD	2,904	16,937	06/04/2018	06/01/2023
744560-AU-0	PUBLIC SERVICE ELEC & GAS				1FE	16,297	113.8800	17,082	15,000	17,082	(1,752)				5.375	4.819	MN	134	806	09/17/2010	11/01/2039
744560-AV-8	PUBLIC SERVICE ELEC & GAS				1FE	105,121	119.1340	119,134	100,000	119,134	(9,636)				5.500	5.161	MS	1,833	5,500	05/18/2010	03/01/2040
744560-BM-7	PUBLIC SERVICE ELEC & GAS SERIES K			1	1FE	105,518	96.4733	101,297	105,000	101,297	(9,459)				4.050	4.021	MN	709	4,253	10/16/2015	05/01/2045
744560-AZ-9	PUBLIC SERVICE ELEC & GAS SERIES MTN			1	1FE	1,458,795	97.4727	1,462,091	1,500,000	1,462,091	3,296				3.950	4.132	MN	9,875	29,625	05/17/2018	05/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744560-BP-0	PUBLIC SERVICE ELEC & GAS SERIES MTN			1	1FE	7,672,858	97.6500	7,504,399	7,685,000	7,504,399	(63,655)				1.900	1.933	MS	42,993	146,015	02/29/2016	03/15/2021
744560-BQ-8	PUBLIC SERVICE ELEC & GAS SERIES MTN			1	1FE	248,890	94.5728	236,432	250,000	236,432	(26,550)				3.800	3.825	MS	3,167	9,500	02/29/2016	03/01/2046
744560-BW-5	PUBLIC SERVICE ELEC & GAS SERIES MTN			1	1FE	10,581,238	100.4921	10,652,161	10,600,000	10,652,161	70,923				3.250	3.289	MS	109,092		09/05/2018	09/01/2023
745310-AB-8	PUGET ENERGY INC				2FE	4,585,378	105.6465	4,201,560	3,977,000	4,201,560	(201,008)				6.500	3.950	JD	11,489	258,505	08/14/2017	12/15/2020
745310-AD-4	PUGET ENERGY INC				2FE	7,317,661	105.7829	7,092,746	6,705,000	7,092,746	(219,284)				6.000	3.211	MS	134,100	205,350	10/22/2018	09/01/2021
745310-AH-5	PUGET ENERGY INC SERIES WI			1	2FE	15,453,831	97.7561	15,086,693	15,433,000	15,086,693	(706,492)				3.650	3.629	MN	71,978	563,305	04/03/2018	05/15/2025
745332-BW-5	PUGET SOUND ENERGY INC				1FE	223,918	127.0485	209,630	165,000	209,630	(16,997)				6.724	4.332	JD	493	11,095	02/28/2012	06/15/2036
745332-BX-3	PUGET SOUND ENERGY INC				1FE	16,960	125.6600	18,849	15,000	18,849	(998)				6.274	5.346	MS	277	941	09/17/2010	03/15/2037
745332-CG-9	PUGET SOUND ENERGY INC			1	1FE	4,768,445	101.5379	4,863,667	4,790,000	4,863,667	(552,147)				4.300	4.327	MN	23,458	205,970	05/11/2015	05/20/2045
745332-CH-7	PUGET SOUND ENERGY INC			1	1FE	25,000	100.0080	25,002	25,000	25,002	2				4.223	4.223	JD	47	531	06/04/2018	06/15/2048
745867-AW-1	PULTE HOMES INC			1	3FE	9,487,308	96.2500	9,200,538	9,559,000	9,200,538	(1,194,875)				5.500	5.604	MS	175,248	525,745	12/05/2016	03/01/2026
745867-AX-9	PULTE HOMES INC			1	3FE	18,446,599	90.5000	17,464,690	19,298,000	17,464,690	(1,636,596)				5.000	5.646	JJ	444,926	468,750	10/10/2018	01/15/2027
74735K-2C-5	QTEL INTERNATIONAL FIN SERIES 144A		D		1FE	244,243	96.9372	242,343	250,000	242,343	(12,708)				4.500	4.643	JJ	4,719	11,250	01/23/2013	01/31/2043
747525-AK-9	QUALCOMM INC			1	1FE	1,005,440	95.2501	952,501	1,000,000	952,501	(52,939)				4.800	4.763	MN	5,467	24,000	08/14/2018	05/20/2045
747262-AH-6	QVC INC				2FE	560,000	101.0563	565,915	560,000	565,915	(26,353)				5.125	5.125	JJ	14,270	28,700	02/07/2013	07/02/2022
747262-AK-9	QVC INC				2FE	11,480,519	95.9533	11,120,989	11,590,000	11,120,989	(439,219)				4.375	4.614	MS	149,302	332,938	10/23/2018	03/15/2023
74913G-AX-3	QWEST CORP				3FE	3,308,005	102.2453	3,228,908	3,158,000	3,228,908	(79,097)				6.750	4.995	JD	17,764		12/18/2018	12/01/2021
751212-AC-5	RALPH LAUREN CORP			1	1FE	796,168	99.1139	792,911	800,000	792,911	(3,257)				3.750	3.827	MS	11,833		08/07/2018	09/15/2025
756109-AG-9	REALTY INCOME CORP				1FE	288,278	110.5204	276,301	250,000	276,301	(25,854)				5.875	4.760	MS	4,325	14,688	08/23/2012	03/15/2035
758202-AK-1	REED ELSEVIER			1	2FE	1,071,480	98.1874	1,069,261	1,089,000	1,069,261	(2,219)				3.125	3.510	AO	7,184	34,031	03/23/2018	10/15/2022
759187-CB-1	REGIONS BANK			1	2FE	2,298,942	98.3512	2,262,078	2,300,000	2,262,078	(36,864)				2.750	2.766	AO	15,813	43,045	01/30/2018	04/01/2021
7591EP-AK-6	REGIONS FINANCIAL CORP			1	2FE	23,182,055	99.3604	22,942,313	23,090,000	22,942,313	(545,131)				3.200	3.099	FA	293,500	734,080	04/05/2018	02/08/2021
7591EP-AM-2	REGIONS FINANCIAL CORP SERIES FXD			1	2FE	2,233,039	96.4780	2,238,290	2,320,000	2,238,290	5,251				2.750	3.718	FA	24,279	31,900	07/09/2018	08/14/2022
759351-AG-4	REINSURANCE GROUP OF AMERICA				2FE	4,804,743	102.6653	4,219,545	4,110,000	4,219,545	(180,608)				6.450	3.442	MN	33,873	265,095	11/20/2014	11/15/2019
759351-AJ-8	REINSURANCE GROUP OF AMERICA				2FE	1,799,941	103.8215	1,715,131	1,652,000	1,715,131	(51,354)				5.000	2.929	JD	6,883	82,600	05/15/2017	06/01/2021
759351-AM-1	REINSURANCE GROUP OF AMERICA			1	2FE	1,239,950	98.0746	1,216,125	1,240,000	1,216,125	(51,170)				3.950	3.951	MS	14,422	48,980	06/01/2016	09/15/2026
759470-AX-5	RELIANCE INDUSTRIES LTD SERIES 144A				2FE	250,000	90.8880	227,220	250,000	227,220	(20,091)				3.667	3.667	MN	789	9,168	11/20/2017	11/30/2027
75951A-AJ-7	RELIANCE STD LIFE GLOB FDG II SERIES 144A				1FE	1,204,349	100.8392	1,215,112	1,205,000	1,215,112	10,762				3.850	3.862	MS	13,145		09/12/2018	09/19/2023
759509-AB-8	RELIANCE STEEL & ALUMINUM CO				2FE	110,000	109.9568	137,446	125,000	137,446	(13,292)				6.850	7.940	MN	1,094	8,563	04/16/2010	11/15/2036
74949L-AB-8	RELX CAPITAL INC			1	2FE	1,097,700	99.2073	1,091,280	1,100,000	1,091,280	(6,420)				3.500	3.546	MS	11,229	19,250	03/23/2018	03/16/2023
760759-AF-7	REPUBLIC SERVICES INC				2FE	196,142	114.6898	191,532	167,000	191,532	(14,593)				6.086	4.705	MS	2,993	10,164	10/08/2015	03/15/2035
760759-AN-0	REPUBLIC SERVICES INC			1	2FE	627,355	116.2636	639,450	550,000	639,450	(46,655)				5.700	4.744	MN	4,006	31,350	10/19/2015	05/15/2041
761713-AT-3	REYNOLDS AMERICAN INC				2FE	102,467	109.1427	81,857	75,000	81,857	(22,166)				7.250	4.456	JD	242	5,438	07/12/2017	06/15/2037
761713-AZ-9	REYNOLDS AMERICAN INC				2FE	25,226	97.4600	24,365	25,000	24,365	(7,767)				6.150	6.084	MS	453	1,538	09/13/2013	09/15/2043
761713-BB-1	REYNOLDS AMERICAN INC			1	2FE	18,305,899	92.9030	15,895,698	17,110,000	15,895,698	(3,987,534)				5.850	5.353	FA	378,131	521,528	11/08/2018	08/15/2045
761713-BF-2	REYNOLDS AMERICAN INC				2FE	16,307,797	98.9221	16,025,383	16,200,000	16,025,383	(282,413)				4.000	3.803	JD	34,200	324,000	10/23/2018	06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC			1	2FE	6,900,010	96.4235	6,677,325	6,925,000	6,677,325	(465,149)				4.450	4.505	JD	16,264	231,956	10/18/2018	06/12/2025
761713-BV-7	REYNOLDS AMERICAN INC SERIES WI				2FE	105,893	119.2800	89,460	75,000	89,460	(22,689)				8.125	5.065	MN	1,016	6,094	06/05/2017	05/01/2040
767201-AL-0	RIO TINTO FIN USA LTD		D		1FE	952,692	110.2147	936,825	850,000	936,825	(107,027)				5.200	4.351	MN	7,244	44,200	08/14/2017	11/02/2040
771196-BB-7	ROCHE HLDGS INC SERIES 144A			1	1FE	2,687,928	99.4009	2,683,823	2,700,000	2,683,823	(4,105)				2.875	3.010	MS	19,838	77,625	03/23/2018	09/29/2021
773903-AE-9	ROCKWELL AUTOMATION INC/DE				1FE	254,854	122.9325	245,865	200,000	245,865	(16,028)				6.250	4.313	JD	1,042	12,500	10/14/2015	12/01/2037
775371-AU-1	ROHM & HAAS CO				2FE	1,311,982	125.0775	1,350,837	1,080,000	1,350,837	(130,662)				7.850	5.690	JJ	39,093	84,780	03/03/2017	07/15/2029
77578J-AA-6	ROLLS-ROYCE PLC SERIES 144A		D	1	1FE	1,171,634	98.3754	1,170,667	1,190,000	1,170,667	(967)				2.375	3.008	AO	6,045	28,263	03/23/2018	10/14/2020
776743-AE-6	ROPER TECHNOLOGIES INC			1	2FE	833,647	100.0725	835,605	835,000	835,605	1,958				3.650	3.685	MS	10,413		08/14/2018	09/15/2023
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP		D	2	2FE	17,423,270	96.1617	17,140,830	17,825,000	17,140,830	(254,376)				3.498	4.046	MN	79,672	401,396	10/31/2018	05/15/2023
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP		D	2	2FE	674,362	95.4547	644,319	675,000	644,319	(30,043)				4.892	4.903	MN	3,944	16,511	05/23/2018	05/18/2029
78009P-EH-0	ROYAL BANK OF SCOTLAND PLC		D		2FE	300,000	96.4267	289,280	300,000	289,280	(10,720)				5.076	5.076	JJ	3,976		09/24/2018	01/27/2030
749685-AR-4	RPM INTERNATIONAL INC				2FE	8,260,515	101.8206	7,409,482	7,277,000	7,409,482	(334,377)				6.125	3.192	AO	94,096	439,591	04/25/2018	10/15/2019
749685-AS-2	RPM INTERNATIONAL INC			1	2FE	8,270,854	99.0549	7,938,261	8,014,000	7,938,261	(257,195)				3.450	2.796	MN	35,328	271,308	10/23/2018	11/15/2022
749685-AV-5	RPM INTERNATIONAL INC				2FE	5,024,059	94.9508	4,813,054	5,069,000	4,813,054	(265,624)				3.750	3.868	MS	55,970	172,013	07/13/2018	03/15/2027
78349A-AB-9	RWJ BARNABAS HEALTH			1	1FE	200,000	93.9705	187,941	200,000	187,941	(15,947)				3.949	3.949	JJ	3,949	7,898	10/19/2016	07/01/2046
78355H-KB-4	RYDER SYSTEM INC SERIES MTN			1	2FE	6,616,668	99.8844	6,592,369	6,600,000	6,592,369	(175,756)				3.450	3.380	MN	29,095	227,700	07/06/2017	11/15/2021
78355H-KC-2	RYDER SYSTEM INC SERIES MTN			1	2FE	824,461	96.7421	798,122	825,000	798,122	(14,107)				2.250	2.261	MS	6,188	18,563	09/07/2017	09/01/2021
78355H-KF-5	RYDER SYSTEM INC SERIES MTN			1	2FE	1,326,318	96.0778	1,330,677	1,385,000	1,330,677	4,360				2.500	3.617	MS	11,542	17,313	07/18/2018	09/01/2022
78355H-KG-3	RYDER SYSTEM INC SERIES MTN			1	2FE	3,550,170	98.6833	3,547,665	3,595,000	3,547,665	(2,505)				3.400	3.698	MS	40,743	62,813	07/31/2018	03/01/2023
78355H-KH-1	RYDER SYSTEM INC SERIES MTN			1	2FE	11,656,314	99.3855	11,565,485	11,637,000	11,565,485	(90,829)				3.750	3.712	JD	26,668	206,072	10/23/2018	06/09/2023
78355H-KK-4	RYDER SYSTEM INC SERIES MTN			1	2FE	769,523	100.1325	771,020	770,000	771,020	1,498				3.875	3.888	JD	4,559		10/30/2018	12/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
78409V-AB-0	S&P GLOBAL INC				1FE	588,345	124.6114	623,057	500,000	623,057	(46,912)				6.550	5.171	MN	4,185	32,750	07/29/2016	11/15/2037
78409V-AJ-3	S&P GLOBAL INC			1	1FE	347,083	100.1971	345,680	345,000	345,680	(1,403)				3.300	3.035	FA	4,333	5,693	03/23/2018	08/14/2020
78520L-AA-8	SABIC CAPITAL II BV SERIES 144A		D		1FE	11,419,219	99.5000	11,408,670	11,466,000	11,408,670	(10,549)				4.000	4.091	AO	103,194		10/02/2018	10/10/2023
78520L-AB-6	SABIC CAPITAL II BV SERIES 144A		D		1FE	11,122,364	99.4400	11,152,196	11,215,000	11,152,196	29,832				4.500	4.604	AO	113,552		10/02/2018	10/10/2028
785592-AU-0	SABINE PASS LIQUEFACTION LLC SERIES 144A			1	2FE	6,495,685	95.6519	6,226,936	6,510,000	6,226,936	(345,398)				4.200	4.227	MS	80,507	262,920	10/31/2018	03/15/2028
785592-AM-8	SABINE PASS LIQUEFACTION LLC SERIES WI			1	2FE	2,822,796	103.8459	2,674,033	2,575,000	2,674,033	(166,215)				5.625	4.150	MS	48,281	144,844	07/07/2017	03/01/2025
78390X-AA-9	SAIC INC			1	3FE	35,435,648	99.2500	34,992,573	35,257,000	34,992,573	(1,564,388)				4.450	4.195	JD	130,745	1,565,599	10/23/2018	12/01/2020
80007R-AC-9	SANDS CHINA LTD SERIES 144A		D	1	2FE	599,478	99.0250	594,150	600,000	594,150	(5,328)				5.125	5.140	FA	12,129		08/02/2018	08/08/2025
80282K-AT-3	SANTANDER HOLDINGS USA SERIES WI			2	2FE	666,264	98.2098	653,095	665,000	653,095	(13,170)				3.700	3.649	MS	6,356	24,605	03/23/2018	03/28/2022
80281L-AJ-4	SANTANDER UK GROUP HLDGS		D	2	2FE	1,290,000	99.2942	1,280,895	1,290,000	1,280,895	(9,105)				4.796	4.796	MN	7,905		11/07/2018	11/15/2024
78403D-AJ-9	SBA TOWER TRUST SERIES 144A			1	1FE	6,610,000	99.0030	6,544,098	6,610,000	6,544,098	(115,477)				3.156	3.177	MON	8,113	209,771	10/06/2015	10/08/2020
78403D-AK-6	SBA TOWER TRUST SERIES 144A			1	1FE	7,562,800	98.1659	7,411,528	7,550,000	7,411,528	(81,847)				2.877	2.857	MON	8,447	218,420	08/02/2016	07/09/2021
78403D-AL-4	SBA TOWER TRUST SERIES 144A			1	1FE	9,940,000	98.3197	9,772,983	9,940,000	9,772,983	(121,705)				3.168	3.189	MON	12,246	316,649	04/04/2017	04/11/2022
80687P-AA-4	SCHNEIDER ELECTRIC SA		D		1FE	6,604,294	98.2575	6,470,257	6,585,000	6,470,257	(147,794)				2.950	2.892	MS	50,723	194,258	03/23/2017	09/27/2022
808513-AY-1	SCHWAB CHARLES CORP			1	1FE	24,715,598	100.0231	24,755,711	24,750,000	24,755,711	40,113				3.550	3.580	FA	148,878		10/29/2018	02/01/2024
81180W-AT-8	SEAGATE HDD CAYMAN		D	1	2FE	297,378	90.9577	272,873	300,000	272,873	(24,505)				4.875	5.048	MS	4,875	7,313	04/26/2018	03/01/2024
81618T-AE-0	SELECT INCOME REIT			1	2FE	379,721	96.3628	375,815	390,000	375,815	(3,906)				4.250	4.749	MN	2,118	16,575	03/23/2018	05/15/2024
816851-AP-4	SEMPRA ENERGY				2FE	422,981	111.1758	422,468	380,000	422,468	(67,853)				6.000	5.217	AO	4,813	22,800	04/03/2012	10/15/2039
816851-BH-1	SEMPRA ENERGY			1	2FE	568,779	85.4951	491,597	575,000	491,597	(77,182)				3.800	3.878	FA	9,104	12,078	01/09/2018	02/01/2038
816851-BJ-7	SEMPRA ENERGY			1	2FE	221,972	85.8329	193,124	225,000	193,124	(28,848)				4.000	4.078	FA	3,750	4,975	01/09/2018	02/01/2048
822582-AT-9	SHELL INTERNATIONAL FIN		D		1FE	242,094	90.6491	249,285	275,000	249,285	(22,228)				3.625	4.354	FA	3,600	9,969	07/10/2013	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FIN		D		1FE	223,470	103.9436	233,873	225,000	233,873	(22,040)				4.550	4.592	FA	3,953	10,238	08/07/2013	08/12/2043
822582-BQ-4	SHELL INTERNATIONAL FIN		D		1FE	175,208	96.5663	168,991	175,000	168,991	(17,393)				4.000	3.993	MN	992	7,000	06/08/2016	05/10/2046
824348-AQ-9	SHERWIN WILLIAMS CO			1	2FE	146,918	84.0773	126,116	150,000	126,116	(24,290)				4.000	4.132	JD	267	6,000	10/30/2017	12/15/2042
824348-AS-5	SHERWIN-WILLIAMS CO/THE			1	2FE	223,650	90.6347	203,928	225,000	203,928	(39,707)				4.550	4.587	FA	4,266	10,238	07/28/2015	08/01/2045
824348-AU-0	SHERWIN-WILLIAMS CO/THE			1	2FE	14,650,790	96.8010	14,253,945	14,725,000	14,253,945	(341,349)				2.750	2.883	JD	33,745	394,625	10/23/2018	06/01/2022
824348-AW-6	SHERWIN-WILLIAMS CO/THE			1	2FE	716,889	93.2167	699,125	750,000	699,125	(17,764)				3.450	4.030	JD	2,156	25,875	03/23/2018	06/01/2027
824348-AX-4	SHERWIN-WILLIAMS CO/THE			1	2FE	6,688,997	90.1764	6,055,348	6,715,000	6,055,348	(1,286,458)				4.500	4.523	JD	25,181	302,175	08/04/2017	06/01/2047
824348-AZ-9	SHERWIN-WILLIAMS CO/THE				2FE	1,706,732	101.7517	1,575,116	1,548,000	1,575,116	(79,830)				7.250	1.617	JD	4,988	112,230	08/07/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS CO/THE			1	2FE	570,807	101.3002	547,021	540,000	547,021	(18,575)				4.200	2.771	JJ	10,458	22,680	10/05/2017	01/15/2022
82481L-AB-5	SHIRE ACQ INV IRELAND DA		D	1	2FE	9,428,507	96.6984	9,220,191	9,535,000	9,220,191	(108,987)				2.400	2.747	MS	62,295	196,440	10/23/2018	09/23/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	1	2FE	3,635,265	94.5317	3,492,946	3,695,000	3,492,946	(102,765)				2.875	3.219	MS	28,919	86,969	08/30/2018	09/23/2023
828807-CE-5	SIMON PROPERTY GROUP LP			1	1FE	693,618	127.3455	770,440	605,000	770,440	(73,376)				6.750	5.698	FA	17,016	40,838	03/01/2012	02/01/2040
828807-CZ-8	SIMON PROPERTY GROUP LP			1	1FE	671,328	96.2890	649,951	675,000	649,951	(21,377)				4.250	4.283	MN	2,470	14,344	08/14/2018	11/30/2046
828807-DA-2	SIMON PROPERTY GROUP LP			1	1FE	11,885,857	97.1177	11,591,001	11,935,000	11,591,001	(223,132)				2.350	2.444	JJ	117,643	272,718	10/23/2018	01/30/2022
828807-CX-3	SIMON PROPERTY GROUP LP SERIES 5YR			1	1FE	6,945,300	98.4201	6,841,184	6,951,000	6,841,184	(127,530)				2.500	2.516	JJ	80,130	173,775	01/08/2016	07/15/2021
829259-AW-0	SINCLAIR TELEVISION GROUP SERIES 144A			1	4FE	7,500,000	88.2500	6,618,750	7,500,000	6,618,750	(815,625)				5.125	5.125	FA	145,208	384,375	08/15/2016	02/15/2027
82967N-AU-2	SIRIUS XM HOLDINGS INC SERIES 144A			1	3FE	15,154,686	94.7500	14,212,500	15,000,000	14,212,500	(1,406,250)				5.375	5.238	AO	170,208	806,250	05/05/2015	04/15/2025
82967N-AW-8	SIRIUS XM HOLDINGS INC SERIES 144A			1	3FE	8,966,250	93.5000	8,415,000	9,000,000	8,415,000	(911,250)				5.375	5.422	JJ	223,063	483,750	06/13/2016	07/15/2026
82967N-AY-4	SIRIUS XM HOLDINGS INC SERIES 144A			1	3FE	7,130,916	95.0000	6,716,500	7,070,000	6,716,500	(320,628)				3.875	3.709	FA	114,151	251,770	11/20/2018	08/01/2022
78440P-AE-8	SK TELECOM CO LTD SERIES 144A		D		1FE	304,338	100.2311	305,705	305,000	305,705	1,367				3.750	3.798	AO	2,383	5,719	04/09/2018	04/16/2023
832248-AY-4	SMITHFIELD FOODS INC SERIES 144A			1	2FE	239,443	95.6322	234,299	245,000	234,299	(5,144)				3.350	3.991	FA	3,420	4,104	03/23/2018	02/01/2022
832696-AM-0	SMUCKER JM CO SERIES WI				2FE	209,730	91.3985	182,797	200,000	182,797	(29,547)				4.250	3.863	MS	2,503	8,500	10/20/2017	03/15/2035
842400-FL-2	SOUTHERN CAL EDISON				1FE	236,696	113.9182	250,620	220,000	250,620	(44,048)				6.050	5.521	MS	3,919	13,310	04/16/2010	03/15/2039
842400-FZ-1	SOUTHERN CAL EDISON			1	1FE	1,341,326	100.3093	1,278,943	1,275,000	1,278,943	(62,382)				4.650	4.309	AO	14,822	29,644	08/14/2018	10/01/2043
842400-GE-7	SOUTHERN CAL EDISON SERIES C			1	1FE	419,022	85.9700	386,865	450,000	386,865	(66,825)				3.600	4.001	FA	6,750	16,200	10/16/2015	02/01/2045
842400-GK-3	SOUTHERN CAL EDISON SERIES C			1	1FE	336,504	94.6743	331,360	350,000	331,360	(5,144)				4.125	4.358	MS	4,813	7,058	07/30/2018	03/01/2048
842587-CM-7	SOUTHERN CO			1	2FE	1,000,935	98.8920	998,809	1,010,000	998,809	(2,126)				2.750	3.171	JD	1,234	27,775	03/23/2018	06/15/2020
842587-CW-5	SOUTHERN CO			1	2FE	123,815	94.3856	117,982	125,000	117,982	(13,744)				4.250	4.322	JJ	2,656	5,313	12/06/2016	07/01/2036
842587-CX-3	SOUTHERN CO			1	2FE	4,783,456	91.9461	4,528,343	4,925,000	4,528,343	(413,861)				4.400	4.583	JJ	108,350	101,200	12/20/2018	07/01/2046
84265V-AE-5	SOUTHERN COPPER CORP				2FE	204,156	110.4210	220,842	200,000	220,842	(39,905)				6.750	6.585	AO	2,813	13,500	05/24/2011	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP			2	2FE	304,524	95.0417	285,125	300,000	285,125	(49,984)				5.250	5.150	MN	2,319	15,750	01/04/2013	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP				2FE	1,140,018	102.1655	1,098,279	1,075,000	1,098,279	(200,146)				5.875	5.443	AO	11,930	63,156	08/14/2017	04/23/2045
843646-AH-3	SOUTHERN POWER CO				2FE	130,755	99.3976	124,247	125,000	124,247	(14,777)				5.150	4.838	MS	1,895	6,438	06/05/2015	09/15/2041
845437-BL-5	SOUTHWESTERN ELEC POWER				2FE	5,613,919	118.3466	5,692,473	4,810,000	5,692,473	(41,256)				6.200	4.925	MS	87,809	25,110	11/09/2018	03/15/2040
845437-BR-2	SOUTHWESTERN ELEC POWER SERIES M			1	2FE	3,980,000	100.3541	3,994,093	3,980,000	3,994,093	14,093				4.100	4.100	MS	48,954		09/11/2018	09/15/2028
845743-BL-6	SOUTHWESTERN PUBLIC SERV				2FE	836,260	118.0986	785,356	665,000	785,356	(51,278)				6.000	4.117	AO	9,975	39,900	01/04/2018	10/01/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85205T-AK-6	SPIRIT AEROSYSTEMS INC			1	2FE	174,731	96.0006	168,001	175,000	168,001	(6,730)				4.600	4.619	JD	358	4,360	05/22/2018	06/15/2028
852060-AD-4	SPRINT CAP CORP				4FE	10,775,000	94.5000	9,450,000	10,000,000	9,450,000	(612,500)				6.875	5.918	MN	87,847	1,107,253	08/24/2017	11/15/2028
852060-AT-9	SPRINT CAP CORP				4FE	11,087,500	105.5000	10,550,000	10,000,000	10,550,000	(537,500)				8.750	7.459	MS	257,639	437,500	09/05/2018	03/15/2032
85207U-AH-8	SPRINT CORP SERIES WI				4FE	10,944,518	99.0340	10,893,740	11,000,000	10,893,740	(50,778)				7.125	7.223	JD	34,833	812,304	02/09/2018	06/15/2024
852061-AA-8	SPRINT NEXTEL				4FE	12,368,525	114.2500	11,442,138	10,015,000	11,442,138	(500,750)				9.250	3.784	AO	195,571	926,388	07/14/2017	04/15/2022
85208N-AE-0	SPRINT SPECTRUM SPEC I SERIES 144A			4	2FE	800,000	98.2500	786,000	800,000	786,000	(14,000)				5.152	5.184	MJSD	1,259	30,798	03/14/2018	03/20/2028
853496-AB-3	STANDARD INDUSTRIES INC SERIES 144A			1	3FE	6,244,114	98.0000	5,824,140	5,943,000	5,824,140	(365,845)				5.500	4.480	FA	123,482	319,990	07/09/2018	02/15/2023
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A			1	3FE	22,689,950	87.5000	19,939,500	22,788,000	19,939,500	(3,327,905)				5.000	5.056	FA	430,440	1,127,775	05/31/2018	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A			1	3FE	7,463,368	84.0000	6,404,160	7,624,000	6,404,160	(1,072,388)				4.750	5.025	JJ	166,987	155,845	07/31/2018	01/15/2028
854502-AA-9	STANLEY BLACK & DECKER I				1FE	275,180	108.9732	272,433	250,000	272,433	(22,244)				5.200	4.521	MS	4,333	13,000	10/14/2015	09/01/2040
854502-AJ-0	STANLEY BLACK & DECKER I			1	1FE	199,776	103.0805	206,161	200,000	206,161	6,385				4.850	4.857	MN	1,482		10/30/2018	11/15/2048
855244-AS-8	STARBUCKS CORP			1	2FE	1,165,270	93.0877	1,093,781	1,175,000	1,093,781	(71,488)				4.500	4.551	MN	6,756	13,953	09/20/2018	11/15/2048
85571B-AL-9	STARWOOD PROPERTY TRUST SERIES WI			1	3FE	6,746,947	90.0000	6,118,200	6,798,000	6,118,200	(628,747)				4.750	4.884	MS	95,078	161,453	08/14/2018	03/15/2025
857006-AB-6	STATE GRID OVERSEAS INV SERIES 144A		D		1FE	3,877,090	97.0047	3,763,782	3,880,000	3,763,782	(26,714)				2.125	2.141	MN	9,848	82,450	05/11/2016	05/18/2021
863667-AJ-0	STRYKER CORP			1	1FE	988,940	100.4509	1,004,509	1,000,000	1,004,509	(131,105)				4.625	4.694	MS	13,618	46,250	03/03/2016	03/15/2046
865622-CK-8	SUMITOMO MITSUI BANKING		D		1FE	1,498,920	99.9121	1,498,681	1,500,000	1,498,681	(239)				2.799	2.745	JAJO	8,863	20,538	04/17/2018	01/17/2020
86562M-AM-2	SUMITOMO MITSUI FINANCIAL GROU		D		1FE	8,364,097	98.1624	8,216,195	8,370,000	8,216,195	(163,927)				2.846	2.866	JJ	112,488	233,941	04/24/2018	01/11/2022
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROU		D		1FE	15,442,332	100.6409	15,518,833	15,420,000	15,518,833	76,501				3.748	3.715	JJ	260,074		10/23/2018	07/19/2023
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD		D		1FE	15,297,267	96.8462	14,941,436	15,428,000	14,941,436	(174,566)				2.058	2.256	JJ	147,289	315,965	07/09/2018	07/14/2021
86562M-AQ-3	SUMITOMO MITSUI FINL GRP		D		1FE	340,468	97.4409	341,043	350,000	341,043	575				2.784	3.471	JJ	4,574	4,872	03/23/2018	07/12/2022
867229-AD-8	SUNCOR ENERGY INC		C		1FE	671,694	111.3073	667,844	600,000	667,844	(86,499)				5.950	4.974	JD	2,975	35,700	10/08/2015	12/01/2034
867229-AE-6	SUNCOR ENERGY INC		C		1FE	843,912	115.1724	863,793	750,000	863,793	(149,465)				6.500	5.606	JD	2,167	48,750	07/27/2010	06/15/2038
86722T-AB-8	SUNCOR ENERGY INC		A		1FE	194,172	121.4200	212,485	175,000	212,485	(31,009)				6.850	6.043	JD	999	11,988	01/06/2011	06/01/2039
86765B-AK-5	SUNOCO LOGISTICS PARTNER				2FE	57,872	96.6080	48,304	50,000	48,304	(4,952)				6.100	5.028	FA	1,152	3,050	02/06/2015	02/15/2042
86765B-AM-1	SUNOCO LOGISTICS PARTNER			1	2FE	155,360	83.6740	167,348	200,000	167,348	(20,798)				4.950	6.751	JJ	4,565	9,900	10/08/2015	01/15/2043
86765B-AP-4	SUNOCO LOGISTICS PARTNER			1	2FE	4,890,547	88.3019	4,378,891	4,959,000	4,378,891	(509,123)				5.300	5.398	AO	65,707	256,626	10/15/2018	04/01/2044
86765B-AQ-2	SUNOCO LOGISTICS PARTNER			1	2FE	78,472	88.5133	66,385	75,000	66,385	(8,143)				5.350	5.049	MN	513	4,013	03/05/2015	05/15/2045
86765B-AU-3	SUNOCO LOGISTICS PARTNER			1	2FE	10,308,542	91.5944	9,516,659	10,390,000	9,516,659	(671,258)				4.000	4.096	AO	103,900	427,144	09/19/2017	10/01/2027
86765B-AV-1	SUNOCO LOGISTICS PARTNER			1	2FE	319,369	90.6206	294,517	325,000	294,517	(24,852)				5.400	5.520	AO	4,388	8,775	08/08/2018	10/01/2047
86944B-AE-3	SUTTER HEALTH SERIES 2018			1	1FE	445,489	95.4924	429,716	450,000	429,716	(15,773)				4.091	4.150	FA	6,955	6,699	04/10/2018	08/15/2048
78486Q-AC-5	SVB FINANCIAL GROUP				1FE	21,331,829	103.1542	19,315,631	18,725,000	19,315,631	(693,679)				5.375	2.697	MS	296,349	1,002,438	07/09/2018	09/15/2020
78486Q-AD-3	SVB FINANCIAL GROUP				1FE	15,079,007	95.8023	14,480,518	15,115,000	14,480,518	(664,666)				3.500	3.528	JJ	223,366	524,213	04/16/2018	01/29/2025
86960B-AX-0	SVENSKA HANDELSBANKEN AB SERIES BKNT		D		1FE	1,093,577	100.9121	1,104,988	1,095,000	1,104,988	11,412				3.900	3.929	MN	4,864		11/13/2018	11/20/2023
87166F-AA-1	SYNCHRONY BANK			2	2FE	25,053,889	93.4429	23,672,815	25,334,000	23,672,815	(1,385,770)				3.000	3.269	JD	33,779	756,270	08/22/2018	06/15/2022
87165B-AE-3	SYNCHRONY FINANCIAL			1	2FE	4,697,406	98.3013	4,693,886	4,775,000	4,693,886	(3,521)				2.700	4.188	FA	53,003		12/13/2018	02/03/2020
87165B-AG-8	SYNCHRONY FINANCIAL			2	2FE	1,574,092	91.1886	1,469,049	1,611,000	1,469,049	(105,043)				4.500	4.893	JJ	31,817		08/14/2018	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL			1	2FE	1,440,448	84.8242	1,335,981	1,575,000	1,335,981	(104,467)				3.700	5.014	FA	23,796		08/15/2018	08/04/2026
87164K-AD-6	SYNGENTA FINANCE NV SEIRES 144A		D		2FE	17,408,940	99.2754	17,283,844	17,410,000	17,283,844	(125,096)				3.698	3.703	AO	119,822	318,213	12/12/2018	04/24/2020
87164K-AC-8	SYNGENTA FINANCE NV SERIES 144A		D	1	2FE	200,000	92.7350	185,470	200,000	185,470	(14,530)				5.182	5.182	AO	1,929	5,182	04/17/2018	04/24/2028
87164K-AE-4	SYNGENTA FINANCE NV SERIES 144A		D		2FE	4,720,992	98.6336	4,734,414	4,800,000	4,734,414	13,422				3.933	4.682	AO	35,135		12/19/2018	04/23/2021
87164K-AH-7	SYNGENTA FINANCE NV SERIES 144A		D	1	2FE	20,139,132	96.3726	19,501,002	20,235,000	19,501,002	(638,130)				4.441	4.549	AO	167,246	449,318	06/21/2018	04/24/2023
87164K-AJ-3	SYNGENTA FINANCE NV SERIES 144A		D	1	2FE	225,000	82.6698	186,007	225,000	186,007	(38,993)				5.676	5.676	AO	2,377	6,386	04/17/2018	04/24/2048
871829-BG-1	SYSCO CORPORATION			1	2FE	522,125	98.4749	516,993	525,000	516,993	(5,131)				3.550	3.640	MS	5,488	9,112	03/23/2018	03/15/2025
871829-BH-9	SYSCO CORPORATION			1	2FE	124,548	94.9176	118,647	125,000	118,647	(5,901)				4.450	4.472	MS	1,638	2,719	04/05/2018	03/15/2048
87264A-AT-2	T MOBILE USA INC			1	3FE	3,498,000	96.5000	3,375,570	3,498,000	3,375,570	(354,173)				5.375	5.375	AO	39,693	192,864	03/13/2017	04/15/2027
874060-AR-7	TAKEDA PHARMACEUTICAL SERIES 144A		D	1	2FE	629,748	101.0952	636,900	630,000	636,900	7,152				4.400	4.409	MN	2,695		11/19/2018	11/26/2023
87470L-AA-9	TALLGRASS NRG PRTNR/FIN SERIES 144A			1	3FE	1,887,000	98.2500	1,853,978	1,887,000	1,853,978	(82,556)				5.500	5.500	MS	30,559	103,785	08/18/2016	09/15/2024
875127-AV-4	TAMPA ELECTRIC CO				2FE	1,202,930	120.7607	1,207,607	1,000,000	1,207,607	4,677				6.550	4.824	MN	8,369	32,750	10/16/2018	05/15/2036
875127-BA-9	TAMPA ELECTRIC CO			1	2FE	249,310	95.0164	237,541	250,000	237,541	(21,822)				4.100	4.116	JD	456	10,250	05/31/2012	06/15/2042
875127-BC-5	TAMPA ELECTRIC CO			1	2FE	260,358	96.2164	240,541	250,000	240,541	(31,427)				4.350	4.102	MN	1,390	10,875	10/16/2015	05/15/2044
87612E-BA-3	TARGET CORP				1FE	2,336,159	94.3049	2,216,165	2,350,000	2,216,165	(133,434)				4.000	4.039	JJ	47,000	25,000	08/27/2018	07/01/2042
87238Q-AE-3	TCP CAPITAL CORP				2FE	22,469,344	96.3611	21,748,697	22,570,000	21,748,697	(465,886)				4.125	4.227	FA	362,060	931,013	10/30/2017	08/11/2022
878091-BC-0	TEACHERS INSURANCE & ANNUITY SERIES 144A				1FE	635,883	130.0214	650,107	500,000	650,107	(56,314)				6.850	5.013	JD	1,427	34,250	01/08/2013	12/16/2039
878091-BF-3	TEACHERS INSURANCE & ANNUITY SERIES 144A			1	1FE	419,256	95.7125	382,850	400,000	382,850	(40,166)				4.270	3.992	MN	2,182	17,080	06/26/2017	05/15/2047
878237-AG-1	TECH DATA CORP			1	2FE	1,183,199	98.1116	1,162,622	1,185,000	1,162,622	(26,053)				3.700	3.733	FA	16,564	43,845	01/24/2017	02/15/2022
878237-AH-9	TECH DATA CORP			1	2FE	279,252	93.8663	253,439	270,000	253,439	(31,369)				4.950	4.496	FA	5,049	13,365	10/10/2017	02/15/2027
878742-AW-5	TECK RESOURCES LIMITED		A		3FE	5,525,993	94.7500	4,981,008	5,257,000	4,981,008	(544,985)				6.250	5.840	JJ	151,504		09/18/2018	07/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878744-AB-7	TECK RESOURCES LIMITED		A	1	3FE	3,091,110	84.0000	2,777,040	3,306,000	2,777,040	(314,070)				5.200	5.706	MS	57,304		09/18/2018	03/01/2042
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A		D		3FE	2,355,125	95.0000	2,180,250	2,295,000	2,180,250	(174,875)				5.303	4.802	MN	10,480	121,704	04/24/2018	05/30/2024
87938W-AC-7	TELEFONICA EMISIONES SAU		D		2FE	1,139,377	113.9502	1,133,804	995,000	1,133,804	(201,107)				7.045	5.850	JD	2,142	70,098	12/10/2015	06/20/2036
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2FE	1,749,667	91.5398	1,647,717	1,800,000	1,647,717	(214,232)				5.213	5.404	MS	29,453	50,827	12/10/2018	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2FE	10,095,984	90.4591	9,131,850	10,095,000	9,131,850	(964,134)				4.665	4.664	MS	150,437	235,466	04/03/2018	03/06/2038
88032W-AE-6	TENCENT HOLDINGS LTD SERIES 144A		D	1	1FE	10,846,313	97.1841	10,641,661	10,950,000	10,641,661	(204,652)				2.985	3.196	JJ	147,086	160,444	08/24/2018	01/19/2023
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A		D	1	1FE	13,891,221	93.9562	13,294,805	14,150,000	13,294,805	(596,415)				3.595	3.827	JJ	228,912	195,029	11/08/2018	01/19/2028
88032W-AJ-5	TENCENT HOLDINGS LTD SERIES 144A		D		1FE	1,135,000	99.0950	1,124,728	1,135,000	1,124,728	(10,272)				3.055	2.344	JAJO	7,127	23,693	01/11/2018	01/19/2023
880451-AU-3	TENNESSEE GAS PL				2FE	393,309	118.2829	413,990	350,000	413,990	(37,337)				7.625	6.629	AO	6,672	26,688	07/20/2010	04/01/2037
G8765X-AA-6	TESCO PROPERTY FIN 3 PLC		B	4	3FE	640,438	112.2233	555,062	494,605	555,062	(19,105)			(66,271)	5.744	4.273	JAJO	6,227	14,699	04/11/2018	04/13/2040
G8765Y-AA-4	TESCO PROPERTY FIN 4 PLC		B	4	3FE	144,245	113.1772	140,986	124,571	140,986	(8,214)			(8,788)	5.801	4.600	JAJO	1,571	7,702	08/09/2017	10/13/2040
881600-AL-7	TESORO LOGISTICS LP CORP SERIES WI			1	2FE	2,678,125	102.0000	2,550,000	2,500,000	2,550,000	(102,425)				6.250	4.723	AO	32,986	156,250	06/08/2017	10/15/2022
88166H-AD-9	TEVA PHARMACEUTICAL FINANCE IV				3FE	5,002,419	97.3142	5,104,130	5,245,000	5,104,130	101,711				2.250	4.707	MS	33,765	59,006	03/16/2018	03/18/2020
88167A-AB-7	TEVA PHARMACEUTICALS NE		D		3FE	2,598,192	98.4477	2,620,678	2,662,000	2,620,678	34,289				1.700	2.990	JJ	20,364	45,254	08/11/2017	07/19/2019
88167A-AC-5	TEVA PHARMACEUTICALS NE		D		3FE	38,266,494	91.9212	37,138,006	40,402,000	37,138,006	109,106				2.200	3.776	JJ	395,042	849,959	10/23/2018	07/21/2021
88167A-AD-3	TEVA PHARMACEUTICALS NE		D		3FE	340,198	86.1244	310,048	360,000	310,048	(3,443)				2.800	3.864	JJ	4,480	10,080	10/04/2017	07/21/2023
88167A-AE-1	TEVA PHARMACEUTICALS NE		D		3FE	16,905	76.3238	16,028	21,000	16,028	(877)				3.150	6.207	AO	165	331	06/29/2018	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICALS NE		D		3FE	3,470,845	66.0978	2,313,422	3,500,000	2,313,422	(351,842)				4.100	4.148	AO	35,875	143,500	07/18/2016	10/01/2046
88556L-AB-2	THREE GORGES FIN I CAYMA SERIES 144A		D		1FE	11,890,480	97.3710	11,582,280	11,895,000	11,582,280	(107,888)				2.300	2.308	JD	22,039	273,585	05/24/2016	06/02/2021
88732J-AN-8	TIME WARNER CABLE INC				2FE	1,334,795	108.4055	1,165,359	1,075,000	1,165,359	(182,114)				7.300	5.386	JJ	39,238	78,475	01/13/2017	07/01/2038
88732J-AP-3	TIME WARNER CABLE INC				2FE	722,971	100.5583	668,713	665,000	668,713	(40,328)				8.750	6.847	FA	22,144	58,188	03/27/2014	02/14/2019
88732J-AS-7	TIME WARNER CABLE INC				2FE	4,620,821	101.1222	4,156,123	4,110,000	4,156,123	(236,592)				8.250	3.134	AO	84,769	339,075	11/04/2016	04/01/2019
88732J-AU-2	TIME WARNER CABLE INC				2FE	11,985,703	101.6126	10,770,931	10,600,000	10,770,931	(1,947,762)				6.750	5.704	JD	31,800	715,500	03/07/2017	06/15/2039
88732J-AY-4	TIME WARNER CABLE INC			1	2FE	293,822	95.5055	262,640	275,000	262,640	(35,732)				5.875	5.380	MN	2,064	16,156	05/26/2015	11/15/2040
88732J-BA-5	TIME WARNER CABLE INC			1	2FE	148,664	99.3920	149,088	150,000	149,088	(5,402)				4.000	4.110	MS	2,000	6,000	09/07/2011	09/01/2021
88732J-BB-3	TIME WARNER CABLE INC			1	2FE	252,299	91.1284	227,821	250,000	227,821	(32,751)				5.500	5.429	MS	4,583	13,750	05/29/2015	09/01/2041
88732J-BD-9	TIME WARNER CABLE INC			1	2FE	4,022,029	80.3903	3,070,911	3,820,000	3,070,911	(513,074)				4.500	4.173	MS	50,615	171,900	02/11/2015	09/15/2042
88731E-AJ-9	TIME WARNER ENTERTAINMENT				2FE	261,662	121.9120	243,824	200,000	243,824	(31,356)				8.375	5.512	JJ	7,724	16,750	12/19/2016	07/15/2033
887317-AG-0	TIME WARNER INC				2FE	2,850,438	102.5430	2,812,754	2,743,000	2,812,754	(37,684)				4.700	3.225	JJ	59,447	64,461	03/23/2018	01/15/2021
887317-AL-9	TIME WARNER INC				2FE	2,473,589	107.9567	2,563,971	2,375,000	2,563,971	(369,105)				6.250	5.907	MS	37,934	148,438	04/21/2017	03/29/2041
887317-AM-7	TIME WARNER INC				2FE	182,495	96.3126	168,547	175,000	168,547	(25,018)				5.375	5.088	AO	1,986	9,406	09/16/2015	10/15/2041
887317-AX-3	TIME WARNER INC			1	2FE	335,688	89.7269	314,044	350,000	314,044	(29,945)				4.850	5.129	JJ	7,827	7,275	09/10/2018	07/15/2045
887389-AK-0	TIMKEN CO			1	2FE	464,386	98.4473	457,780	465,000	457,780	(6,606)				4.500	4.517	JD	930	5,754	08/22/2018	12/15/2028
889175-BD-6	TOLEDO EDISON CO				2FE	227,783	119.3647	226,793	190,000	226,793	(18,084)				6.150	4.792	MN	1,493	11,685	10/20/2011	05/15/2037
891092-AD-0	TORO CO				2FE	155,052	119.5436	158,993	133,000	158,993	(9,148)				7.800	6.387	JD	461	10,374	06/23/2005	06/15/2027
892331-AB-5	TOYOTA MOTOR CORP		D		1FE	1,445,000	100.0446	1,445,644	1,445,000	1,445,644	644				3.183	3.183	JJ	20,570		07/10/2018	07/20/2021
893526-8Z-9	TRANS-CANADA PIPELINES		C		2FE	1,523,475	124.5588	1,401,287	1,125,000	1,401,287	(293,687)				7.625	5.008	JJ	39,555	85,781	03/29/2017	01/15/2039
89352H-AD-1	TRANS-CANADA PIPELINES		C		2FE	565,438	108.8111	587,580	540,000	587,580	(125,030)				6.200	5.851	AO	7,068	33,480	01/05/2011	10/15/2037
89352H-AY-5	TRANS-CANADA PIPELINES SERIES 30YR		A	1	1FE	694,099	96.5261	675,683	700,000	675,683	(18,416)				4.875	4.929	MN	4,360	17,821	05/03/2018	05/15/2048
893521-AB-0	TRANSATLANTIC HOLDINGS INC				2FE	257,804	133.3440	333,360	250,000	333,360	(11,874)				8.000	7.727	MN	1,722	20,000	01/24/2011	11/30/2039
893647-BB-2	TRANSDIGM INC SERIES WI			1	4FE	8,932,870	93.0000	8,388,600	9,020,000	8,388,600	(653,020)				6.375	6.520	JD	25,557	478,125	12/18/2018	06/15/2026
89417E-AD-1	TRAVELERS COS INC				1FE	987,271	124.5945	928,229	745,000	928,229	(86,894)				6.250	3.865	JD	2,069	46,563	12/08/2017	06/15/2037
896239-AB-6	TRIMBLE INCORPORATED			1	2FE	74,973	100.5293	75,397	75,000	75,397	424				4.150	4.158	JD	138	1,556	06/07/2018	06/15/2023
89641U-AB-7	TRINITY ACQUISITION PLC		D		2FE	498,025	110.9082	554,541	500,000	554,541	(75,931)				6.125	6.154	FA	11,569	30,625	08/08/2013	08/15/2043
89641U-AC-5	TRINITY ACQUISITION PLC		D	1	2FE	9,461,699	99.3716	9,319,065	9,378,000	9,319,065	(563,974)				4.400	4.277	MS	121,497	398,486	08/09/2018	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC		D	1	2FE	15,377,829	99.0284	14,936,454	15,083,000	14,936,454	(364,373)				3.500	3.084	MS	155,439	463,855	12/06/2018	09/15/2021
873050-QL-3	TTX CO SERIES 144A				1FE	7,984,410	99.8902	7,986,218	7,995,000	7,986,218	10,726				2.250	2.326	FA	74,953	172,013	10/23/2018	02/01/2019
900110-AA-8	TURK TELEKOMUNIKASYON AS SERIES 144A		D		3FE	2,598,963	98.5812	2,503,962	2,540,000	2,503,962	(50,658)				3.750	2.921	JD	3,175	95,250	07/11/2016	06/19/2019
900140-AA-5	TURKIYE GARANTI BANKASI SERIES 144A		D		4FE	13,234,719	98.6400	12,675,240	12,850,000	12,675,240	(367,767)				4.750	3.592	AO	125,466	610,375	05/26/2017	10/17/2019
902133-AG-2	TYCO ELECTRONICS GROUP S		D		1FE	1,489,605	128.1666	1,890,457	1,475,000	1,890,457	(245,141)				7.125	7.032	AO	26,273	105,094	03/27/2014	10/01/2037
902494-AY-9	TYSON FOODS INC			1	2FE	498,025	97.5742	487,871	500,000	487,871	(97,262)				5.150	5.176	FA	9,728	25,750	08/05/2014	08/15/2044
902494-AZ-6	TYSON FOODS INC			1	2FE	499,930	96.8270	484,135	500,000	484,135	(79,296)				4.875	4.876	FA	9,208	24,375	08/05/2014	08/15/2034
902674-XK-1	UBS AG LONDON SERIES 144A		D	2	1FE	1,154,245	98.1313	1,153,043	1,175,000	1,153,043	(1,202)				2.450	3.141	JD	2,399	28,867	03/23/2018	12/01/2020
90352J-AC-7	UBS GROUP FUNDING SWITZE SERIES 144A		D	2	1FE	6,010,000	98.6039	5,926,096	6,010,000	5,926,096	(406,572)				4.253	4.253	MS	69,581	255,605	03/16/2017	03/23/2028
90265E-AM-2	UDR INC SERIES MTN			1	2FE	6,330,026	95.1644	6,038,183	6,345,000	6,038,183	(305,350)				3.500	3.528	JJ	111,038	231,328	06/07/2017	07/01/2027
904678-AA-7	UNICREDIT SPA SERIES 144A		D		2FE	520,729	96.2766	505,452	525,000	505,452	(15,276)				3.750	3.969	AO	4,320	19,688	03/23/2018	04/12/2022
906548-CH-3	UNION ELECTRIC CO				1FE	225,449	149.2493	208,949	140,000	208,949	(21,424)				8.450	4.179	MS	3,483	11,830	07/26/2017	03/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-CX-4	UNION PACIFIC CORP				1FE	176,614	119.4044	191,047	160,000	191,047	(18,173)				6.150	5.412	MN	1,640	9,840	01/06/2011	05/01/2037
907818-DD-7	UNION PACIFIC CORP				1FE	1,216,531	103.3498	997,326	965,000	997,326	(41,623)				6.125	2.197	FA	22,329	59,106	11/27/2012	02/15/2020
907818-DR-6	UNION PACIFIC CORP			1	1FE	1,015,710	100.4547	1,004,547	1,000,000	1,004,547	(11,163)				3.646	3.349	FA	13,774	18,230	03/23/2018	02/15/2024
907818-DX-3	UNION PACIFIC CORP			1	1FE	745,298	104.5343	784,007	750,000	784,007	(104,596)				4.850	4.890	JD	1,617	36,375	01/07/2014	06/15/2044
907818-EB-0	UNION PACIFIC CORP			2	1FE	898,866	87.5167	787,650	900,000	787,650	(111,216)				3.375	3.385	FA	12,656	30,375	01/11/2018	02/01/2035
907818-EC-8	UNION PACIFIC CORP			1	1FE	1,210,958	85.3841	1,152,686	1,350,000	1,152,686	(117,955)				3.875	4.442	FA	21,797	21,313	09/20/2018	02/01/2055
907818-EF-1	UNION PACIFIC CORP			1	1FE	398,132	91.0428	364,171	400,000	364,171	(68,171)				4.050	4.077	MN	2,070	16,200	10/26/2015	11/15/2045
907818-EP-9	UNION PACIFIC CORP			1	1FE	384,586	94.5153	378,061	400,000	378,061	(6,525)				3.000	3.500	AO	2,533	12,000	03/23/2018	04/15/2027
907818-EW-4	UNION PACIFIC CORP			1	2FE	349,647	98.6046	345,116	350,000	345,116	(4,530)				4.500	4.505	MS	8,881		06/05/2018	09/10/2048
91127K-AA-0	UNITED OVERSEAS BANK LTD SERIES 144A		D		1FE	1,228,536	99.8656	1,228,347	1,230,000	1,228,347	(189)				3.200	3.242	AO	7,435	19,680	04/16/2018	04/23/2021
911312-AJ-5	UNITED PARCEL SERVICE				1FE	1,459,021	121.8100	1,339,910	1,100,000	1,339,910	(119,111)				6.200	3.827	JJ	31,448	20,150	09/12/2018	01/15/2038
911365-BG-8	UNITED RENTALS NORTH AM			1	3FE	7,660,653	87.7500	6,898,028	7,861,000	6,898,028	(772,278)				4.875	5.220	JJ	176,709	174,630	09/18/2018	01/15/2028
911365-BK-9	UNITED RENTALS NORTH AM			1	3FE	1,981,000	98.5000	1,951,285	1,981,000	1,951,285	(29,715)				6.500	6.500	JD	21,819		10/24/2018	12/15/2026
913017-BK-4	UNITED TECHNOLOGIES CORP				2FE	1,906,756	113.8365	1,707,548	1,500,000	1,707,548	(240,030)				6.050	3.983	JD	7,563	90,750	01/11/2018	06/01/2036
913017-BP-3	UNITED TECHNOLOGIES CORP				2FE	1,315,731	114.5720	1,329,035	1,160,000	1,329,035	(208,790)				6.125	5.201	JJ	32,762	71,050	03/27/2014	07/15/2038
913017-BS-7	UNITED TECHNOLOGIES CORP				2FE	3,046,329	109.7333	2,737,846	2,495,000	2,737,846	(406,579)				5.700	4.174	AO	30,023	135,375	10/04/2018	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP				2FE	433,737	94.4741	401,515	425,000	401,515	(69,540)				4.500	4.366	JD	1,594	19,125	11/10/2014	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			1	2FE	365,264	89.4326	290,656	325,000	290,656	(55,554)				4.150	3.466	MN	1,723	13,488	07/19/2016	05/15/2045
913017-CJ-6	UNITED TECHNOLOGIES CORP			1	2FE	232,710	84.3444	231,947	275,000	231,947	(763)				3.750	4.748	MN	1,719	1,875	10/31/2018	11/01/2046
913017-CP-2	UNITED TECHNOLOGIES CORP			1	2FE	164,671	88.1311	158,636	180,000	158,636	(6,036)				4.050	4.588	MN	1,154	3,645	10/04/2018	05/04/2047
913017-CX-5	UNITED TECHNOLOGIES CORP			1	2FE	203,044	96.5685	193,137	200,000	193,137	(9,907)				4.625	4.532	MN	1,156	2,313	08/14/2018	11/16/2048
913017-DA-4	UNITED TECHNOLOGIES CORP				2FE	249,695	99.7296	249,324	250,000	249,324	(371)				3.350	3.393	FA	3,141		08/13/2018	08/16/2021
913017-DB-2	UNITED TECHNOLOGIES CORP			1	2FE	949,915	99.6082	946,278	950,000	946,278	(3,637)				3.650	3.652	FA	13,003		08/13/2018	08/16/2023
91324P-AR-3	UNITEDHEALTH GROUP INC				1FE	242,500	118.0390	236,078	200,000	236,078	(23,988)				5.800	4.337	MS	3,416	11,600	01/04/2013	03/15/2036
91324P-BW-1	UNITEDHEALTH GROUP INC			1	1FE	214,238	100.1538	225,346	225,000	225,346	(23,176)				4.375	4.673	MS	2,898	9,844	03/19/2012	03/15/2042
91324P-CD-2	UNITEDHEALTH GROUP INC			1	1FE	781,136	99.1851	793,481	800,000	793,481	(83,657)				4.250	4.376	MS	10,011	34,000	06/14/2016	03/15/2043
91324P-CR-1	UNITEDHEALTH GROUP INC				1FE	2,168,388	105.8000	2,168,901	2,050,000	2,168,901	513				4.750	4.384	JJ	44,901	48,688	05/17/2018	07/15/2045
91324P-CT-7	UNITEDHEALTH GROUP INC				1FE	2,779,809	99.8387	2,760,540	2,765,000	2,760,540	5,576				1.700	1.502	FA	17,757	47,005	05/17/2016	02/15/2019
91324P-DE-9	UNITEDHEALTH GROUP INC				1FE	3,726,580	94.4741	3,731,728	3,950,000	3,731,728	5,148				2.950	3.657	AO	24,600	113,288	03/23/2018	10/15/2027
91324P-DM-1	UNITEDHEALTH GROUP INC				1FE	1,067,336	100.6400	1,076,848	1,070,000	1,076,848	9,513				3.500	3.554	FA	1,456		12/13/2018	02/15/2024
91412N-AK-6	UNIVERSITY OF CHICAGO 14-B			1	1FE	999,920	103.3334	1,033,334	1,000,000	1,033,334	6,472				4.411	4.411	AO	11,028	44,110	08/06/2014	10/01/2044
91481C-AA-8	UNIVERSITY OF PENNSYLVANIA				1FE	631,923	107.0804	664,969	621,000	664,969	(36,380)				4.674	4.592	MS	9,675	29,026	05/15/2014	09/01/2112
91529Y-AH-9	UNUM GROUP				2FE	603,490	103.4698	589,778	570,000	589,778	(13,712)				5.625	3.133	MS	9,441	16,031	03/23/2018	09/15/2020
90331H-NP-4	US BANK SERIES BKNT			2	1FE	959,942	100.0922	960,885	960,000	960,885	942				3.150	3.152	AO	5,460	15,120	04/24/2018	04/26/2021
90331H-NU-3	US BANK SERIES BKNT			2	1FE	1,499,280	99.8816	1,498,224	1,500,000	1,498,224	(1,056)				3.055	3.080	JJ	19,985		07/19/2018	07/24/2020
91911T-AH-6	VALE OVERSEAS LIMITED		D		2FE	8,146,290	114.3500	8,953,605	7,830,000	8,953,605	(532,003)				6.875	6.485	MN	59,812	513,563	08/15/2018	11/21/2036
91911T-AN-3	VALE OVERSEAS LIMITED		D		2FE	33,679,843	104.8750	32,301,500	30,800,000	32,301,500	(1,203,735)				5.875	3.252	JD	105,554	1,780,125	06/13/2018	06/10/2021
91911X-AV-6	VALEANT PHARMACEUTICALS SERIES 144A			1	4FE	4,992,000	100.0000	4,992,000	4,992,000	4,992,000					9.250	9.250	AO	115,440	237,293	03/12/2018	04/01/2026
91913Y-AE-0	VALERO ENERGY CORP				2FE	285,356	123.3347	277,503	225,000	277,503	(25,714)				7.500	4.966	AO	3,563	16,875	02/03/2017	04/15/2032
91913Y-AL-4	VALERO ENERGY CORP				2FE	1,048,776	109.5638	876,510	800,000	876,510	(183,462)				6.625	4.254	JD	2,356	53,000	01/26/2018	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP				2FE	606,306	152.8144	595,976	390,000	595,976	(71,354)				10.500	6.140	MS	12,058	40,950	01/22/2014	03/15/2039
919794-AB-3	VALLEY NATIONAL BANCORP				2FE	9,944,730	103.9175	10,166,249	9,783,000	10,166,249	(306,233)				5.125	4.867	MS	130,916	501,379	07/17/2017	09/27/2023
920253-AF-8	VALMONT INDUSTRIES INC			2	2FE	1,168,875	88.4617	1,105,771	1,250,000	1,105,771	(63,104)				5.000	5.468	AO	15,625	31,250	06/08/2018	10/01/2044
92277G-AB-3	VENTAS REALTY LP			1	2FE	247,947	108.8115	265,500	244,000	265,500	(31,478)				5.700	5.588	MS	3,516	13,908	10/07/2013	09/30/2043
92340L-AD-1	VEREIT OPERATING PARTNER			1	2FE	16,339,354	100.1864	16,480,658	16,450,000	16,480,658	141,304				4.625	4.738	MN	158,503		10/31/2018	11/01/2025
92343V-EN-0	VERIZON COMMUNICATIONS				2FE	1,567,670	97.0409	1,560,417	1,608,000	1,560,417	(7,252)				3.376	3.793	FA	20,508	27,143	03/23/2018	02/15/2025
92343V-BS-2	VERIZON COMMUNICATIONS INC				2FE	893,533	118.0987	923,532	782,000	923,532	(58,487)				6.400	5.164	MS	14,736	50,048	10/08/2015	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS INC				2FE	26,103,813	117.9576	25,312,530	21,459,000	25,312,530	(2,526,805)				6.550	5.070	MS	413,861	1,352,346	06/13/2018	09/15/2043
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1	2FE	1,065,002	96.3791	1,108,360	1,150,000	1,108,360	(63,535)				4.400	5.037	MN	8,433	50,600	03/20/2017	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1	2FE	3,434,158	98.6277	3,451,970	3,500,000	3,451,970	17,812				3.500	3.825	MN	20,417	122,500	03/23/2018	11/01/2024
92343V-DC-5	VERIZON COMMUNICATIONS INC			2	2FE	701,896	88.2277	682,000	773,000	682,000	(20,643)				4.125	4.718	FA	12,046	11,261	09/10/2018	08/15/2046
92343V-DU-5	VERIZON COMMUNICATIONS INC				2FE	877,030	104.1667	859,375	825,000	859,375	(22,151)				5.250	4.738	MS	12,633	27,563	09/10/2018	03/16/2037
92343V-DY-7	VERIZON COMMUNICATIONS INC				2FE	1,030,694	100.0772	985,760	985,000	985,760	(41,312)				4.125	3.545	MS	11,851	40,631	09/18/2017	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC				2FE	1,520,700	98.7086	1,505,306	1,525,000	1,505,306	(94,160)				4.500	4.525	FA	26,878	68,625	08/01/2017	08/10/2033
92343V-EP-5	VERIZON COMMUNICATIONS INC			2	2FE	1,355,000	96.9629	1,313,847	1,355,000	1,313,847	(41,153)				3.716	3.443	FMAN	6,574	23,742	05/08/2018	05/15/2025
92343V-CH-5	VERIZON COMMUNICATIONS INC SERIES WI				2FE	542,598	99.6255	538,974	541,000	538,974	(6,595)				2.625	2.561	FA	5,128	14,201	03/11/2015	02/21/2020
92343V-CK-8	VERIZON COMMUNICATIONS INC SERIES WI				2FE	2,447,850	98.2770	2,390,097	2,432,000	2,390,097	(108,751)				4.862	4.822	FA	42,699	104,873	05/01/2018	08/21/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CM-4	VERIZON COMMUNICATIONS INC SERIES WI				2FE	3,482,716	96.6279	3,189,687	3,301,000	3,189,687	(190,501)				5.012	4.698	FA	59,744	165,446	10/05/2016	08/21/2054
92343V-CV-4	VERIZON COMMUNICATIONS INC SERIES WI				2FE	797,015	93.3873	793,792	850,000	793,792	(51,789)				4.272	4.775	JJ	16,744	36,312	07/05/2017	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS INC SERIES WI				2FE	1,073,599	93.7254	1,031,917	1,101,000	1,031,917	(25,754)				4.522	4.677	MS	14,660	32,264	09/11/2018	09/15/2048
92343V-CZ-5	VERIZON COMMUNICATIONS INC SERIES WI				2FE	5,059,619	91.8299	4,931,267	5,370,000	4,931,267	(128,352)				4.672	5.018	MS	73,872	125,443	08/21/2018	03/15/2055
92343V-DQ-4	VERIZON COMMUNICATIONS INC SERIES WI				2FE	10,859,563	98.9465	10,666,428	10,780,000	10,666,428	(123,402)				2.946	2.774	MS	93,509	267,497	04/11/2018	03/15/2022
92343V-DR-2	VERIZON COMMUNICATIONS INC SERIES WI				2FE	1,035,592	97.9288	848,063	866,000	848,063	(57,953)				4.812	3.487	MS	12,270	41,672	12/20/2017	03/15/2039
92343V-DS-0	VERIZON COMMUNICATIONS INC SERIES WI				2FE	339,925	99.6403	318,849	320,000	318,849	(21,076)				5.012	4.632	AO	3,386	16,038	01/29/2018	04/15/2049
92343V-ER-1	VERIZON COMMUNICATIONS INC SERIES WI				2FE	580,652	100.4110	577,363	575,000	577,363	(3,289)				4.329	4.204	MS	13,137		10/22/2018	09/21/2028
92344G-AX-4	VERIZON GLOBAL				2FE	828,825	112.1317	840,988	750,000	840,988	(40,400)				5.850	5.009	MS	12,919	43,875	10/19/2015	09/15/2035
925524-AX-8	VIACOM INC				2FE	283,507	107.3165	273,657	255,000	273,657	(15,681)				6.875	6.011	AO	2,971	17,531	05/24/2011	04/30/2036
92553P-AP-7	VIACOM INC				2FE	229,919	78.9564	197,391	250,000	197,391	(32,529)				4.375	4.936	MS	3,220	10,938	02/14/2018	03/15/2043
92553P-AU-6	VIACOM INC			1	2FE	579,293	98.0821	563,972	575,000	563,972	(40,908)				5.850	5.775	MS	11,213	20,475	09/10/2018	09/01/2043
927375-AA-3	VINE OIL & GAS LP FIN SERIES 144A			1	5FE	5,940,000	79.0000	4,740,000	6,000,000	4,740,000	(1,080,000)				8.750	8.985	AO	110,833	520,625	10/13/2017	04/15/2023
927804-FA-7	VIRGINIA ELEC & POWER CO				2FE	3,143,970	118.7326	2,968,316	2,500,000	2,968,316	(174,511)				6.000	3.999	JJ	69,167	114,000	05/17/2018	01/15/2036
927804-FE-9	VIRGINIA ELEC & POWER CO				2FE	2,570,397	123.0308	2,749,738	2,235,000	2,749,738	(331,278)				6.350	5.297	MN	12,221	141,923	03/27/2014	11/30/2037
927804-FG-4	VIRGINIA ELEC & POWER CO				2FE	742,283	150.8785	716,673	475,000	716,673	(25,610)				8.875	4.573	MN	5,387	21,078	09/12/2018	11/15/2038
927804-FR-0	VIRGINIA ELEC & POWER CO			1	1FE	451,456	100.5572	427,368	425,000	427,368	(52,126)				4.450	4.080	FA	7,145	18,913	10/19/2015	02/15/2044
927804-FX-7	VIRGINIA ELEC & POWER CO			1	1FE	1,470,741	98.4825	1,477,238	1,500,000	1,477,238	6,497				3.500	3.758	MS	15,458	26,250	03/23/2018	03/15/2027
92826C-AF-9	VISA INC			1	1FE	3,945,631	103.3482	3,746,374	3,625,000	3,746,374	(378,623)				4.300	3.800	JD	7,361	155,875	03/23/2016	12/14/2045
928563-AC-9	VMWARE INC			1	2FE	996,640	88.7015	887,015	1,000,000	887,015	(122,467)				3.900	3.941	FA	14,083	39,000	08/16/2017	08/21/2027
92857W-AQ-3	VODAFONE GROUP PLC		D		2FE	329,020	104.8121	319,677	305,000	319,677	(62,884)				6.150	5.571	FA	6,461	18,758	04/28/2011	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC		D		2FE	923,391	85.0957	765,861	900,000	765,861	(157,530)				4.375	4.206	FA	14,438	39,375	01/11/2018	02/19/2043
92857W-BJ-8	VODAFONE GROUP PLC		D		2FE	232,718	98.7889	232,154	235,000	232,154	(564)				4.125	4.287	MN	835	4,847	05/23/2018	05/30/2025
92857W-BK-5	VODAFONE GROUP PLC		D		2FE	518,180	97.0069	509,286	525,000	509,286	(8,894)				4.375	4.538	MN	1,978	11,484	05/23/2018	05/30/2028
92857W-BM-1	VODAFONE GROUP PLC		D		2FE	907,974	93.8837	844,953	900,000	844,953	(63,021)				5.250	5.191	MN	4,069	23,625	09/11/2018	05/30/2048
928668-AR-3	VOLKSWAGEN GROUP AMERICA SERIES 144A				2FE	715,745	99.1806	714,100	720,000	714,100	(1,645)				4.250	4.383	MN	4,080		11/07/2018	11/13/2023
928668-AT-9	VOLKSWAGEN GROUP AMERICA SERIES 144A				2FE	20,250,874	98.8548	20,067,521	20,300,000	20,067,521	(183,353)				4.625	4.666	MN	125,183		11/07/2018	11/13/2025
91831A-AC-5	VRX ESCROW CORP SERIES 144A		A	2	4FE	2,670,000	87.2500	2,507,565	2,874,000	2,507,565	(122,145)				6.125	7.173	AO	37,162	176,033	05/23/2016	04/15/2025
960386-AM-2	WABTEC			1	2FE	824,084	93.7858	773,733	825,000	773,733	(50,351)				4.700	4.714	MS	11,525		09/12/2018	09/15/2028
960386-AN-0	WABTEC			1	2FE	3,343,468	96.6347	3,237,261	3,350,000	3,237,261	(106,207)				4.150	4.190	MS	41,321		09/12/2018	03/15/2024
960386-AP-5	WABTEC			2	2FE	295,000	100.0159	295,047	295,000	295,047	47				3.838	3.391	MJSD	527	2,551	09/12/2018	09/15/2021
92976G-AG-6	WACHOVIA BANK NA				1FE	600,733	112.9264	564,632	500,000	564,632	(76,562)				5.850	4.327	FA	12,188	29,250	03/24/2017	02/01/2037
931422-AK-5	WALGREEN CO				2FE	119,364	87.6656	109,582	125,000	109,582	(15,748)				4.400	4.691	MS	1,619	5,500	11/05/2014	09/15/2042
931427-AB-4	WALGREENS BOOTS ALLIANCE			1	2FE	620,126	95.9064	599,415	625,000	599,415	(53,190)				4.500	4.561	MN	3,359	28,125	11/30/2016	11/18/2034
931142-CS-0	WALMART INC				1FE	1,716,902	119.9792	2,021,649	1,685,000	2,021,649	(254,835)				5.625	5.489	AO	23,695	94,781	03/27/2014	04/01/2040
931142-DQ-3	WALMART INC			1	1FE	1,386,089	100.9200	1,311,960	1,300,000	1,311,960	(204,150)				4.300	3.892	AO	10,714	55,900	08/09/2017	04/22/2044
931142-DW-0	WALMART INC			1	1FE	119,266	92.0608	115,076	125,000	115,076	(4,190)				3.625	3.886	JD	201	5,224	03/23/2018	12/15/2047
931142-EC-3	WALMART INC			1	1FE	595,593	99.5018	597,011	600,000	597,011	1,418				4.050	4.093	JD	135	12,285	09/25/2018	06/29/2048
94106L-BC-2	WASTE MANAGEMENT INCORPORATED			1	2FE	425,651	96.5309	434,389	450,000	434,389	(48,849)				4.100	4.431	MS	6,150	18,450	10/19/2015	03/01/2045
942683-AH-6	WATSON PHARMACEUTICALS INC			1	2FE	492,580	91.6328	458,164	500,000	458,164	(60,532)				4.625	4.718	AO	5,781	23,125	09/27/2012	10/01/2042
92928Q-AD-0	WEA FINANCE LLC SERIES 144A			1	1FE	2,073,950	97.4828	2,032,517	2,085,000	2,032,517	(41,432)				4.625	4.658	MS	27,054		09/12/2018	09/20/2048
948741-AM-5	WEINGARTEN REALTY INVESTORS			1	2FE	4,595,834	92.5476	4,289,579	4,635,000	4,289,579	(159,033)				3.250	3.350	FA	56,908	150,638	08/02/2016	08/15/2026
949746-RF-0	WELLS FARGO & CO				1FE	8,426,520	108.4513	7,567,729	6,978,000	7,567,729	(960,648)				5.606	4.278	JJ	180,381	218,634	01/16/2018	01/15/2044
94974B-FP-0	WELLS FARGO & CO				1FE	9,901,663	104.3574	8,730,540	8,366,000	8,730,540	(1,171,123)				5.375	4.202	MN	73,696	449,673	01/16/2018	11/02/2043
94974B-GK-0	WELLS FARGO & CO				1FE	725,581	91.7575	665,242	725,000	665,242	(86,747)				3.900	3.891	MN	4,713	28,275	10/25/2016	05/01/2045
94974B-FJ-4	WELLS FARGO & CO M				1FE	1,669,775	97.9018	1,664,330	1,700,000	1,664,330	(5,445)				3.450	3.853	FA	22,483	29,325	04/20/2018	02/13/2023
94974B-GQ-7	WELLS FARGO & CO SERIES GMTN				1FE	202,752	97.5075	195,015	200,000	195,015	(7,737)				4.900	4.808	MN	1,198	4,900	09/10/2018	11/17/2045
94974B-GL-8	WELLS FARGO & CO SERIES MTN				1FE	506,438	98.3665	467,241	475,000	467,241	(38,542)				4.300	3.552	JJ	9,021	20,425	10/31/2016	07/22/2027
94988J-5T-0	WELLS FARGO BANK NA SERIES BKNT			1	1FE	1,449,841	100.5918	1,458,581	1,450,000	1,458,581	8,740				3.625	3.629	AO	9,928		10/16/2018	10/22/2021
94988J-5G-8	WELLS FARGO BANK NA SERIES MTN				1FE	1,782,342	99.0932	1,783,678	1,800,000	1,783,678	1,336				2.150	2.745	JD	2,688	38,700	03/23/2018	12/06/2019
94988J-5J-2	WELLS FARGO BANK NA SERIES MTN				1FE	929,967	100.2437	927,254	925,000	927,254	(2,713)				3.389	2.356	MJSD	2,264	20,281	03/23/2018	12/06/2019
958254-AB-0	WESTERN GAS PARTNERS			1	2FE	26,157,797	99.1436	25,205,289	25,423,000	25,205,289	(723,993)				4.000	3.373	JJ	508,460	1,008,920	09/05/2018	07/01/2022
958254-AD-6	WESTERN GAS PARTNERS			1	2FE	1,453,387	89.6177	1,232,244	1,375,000	1,232,244	(228,849)				5.450	5.055	AO	18,734	74,938	12/08/2017	04/01/2044
958254-AE-4	WESTERN GAS PARTNERS			1	2FE	370,459	94.2123	353,296	375,000	353,296	(21,663)				3.950	4.099	JD	1,234	14,813	05/26/2015	06/01/2025
958254-AH-7	WESTERN GAS PARTNERS			1	2FE	5,896,496	93.4724	5,542,915	5,930,000	5,542,915	(353,580)				4.500	4.571	MS	88,950	132,684	02/21/2018	03/01/2028
958254-AJ-3	WESTERN GAS PARTNERS			1	2FE	297,507	86.2917	258,875	300,000	258,875	(38,632)				5.300	5.356	MS	5,300	7,906	02/21/2018	03/01/2048
959802-AH-2	WESTERN UNION CO THE				2FE	127,946	96.5896	120,737	125,000	120,737	(17,195)				6.200	6.012	MN	947	7,750	01/04/2013	11/17/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
959802-AX-7	WESTERN UNION CO THE			1	2FE	869,304	100.6179	875,376	870,000	875,376	6,072				4.250	4.268	JD	2,260	18,282	06/06/2018	06/09/2023
960410-AC-2	WESTJET AIRLINES LTD SERIES 144A		A	1	2FE	5,719,211	99.1298	5,677,161	5,727,000	5,677,161	(103,227)				3.500	3.530	JD	8,352	200,445	06/13/2016	06/16/2021
960413-AS-1	WESTLAKE CHEMICAL CORP SERIES WI			1	2FE	218,040	91.3075	182,615	200,000	182,615	(42,050)				5.000	4.444	FA	3,778	10,000	06/26/2017	08/15/2046
961214-BK-8	WESTPAC BANKING CORP		D		1FE	2,691,041	101.5507	2,518,458	2,480,000	2,518,458	(81,355)				4.875	3.556	MN	14,105	120,900	06/26/2012	11/19/2019
961214-CV-3	WESTPAC BANKING CORP		D		1FE	21,396,631	97.4454	20,887,427	21,435,000	20,887,427	(295,973)				2.100	2.138	MN	60,018	450,135	05/09/2016	05/13/2021
92940P-AA-2	WESTROCK CO SERIES 144A			1	2FE	933,635	101.5281	949,288	935,000	949,288	15,653				4.650	4.675	MS	3,382		11/27/2018	03/15/2026
962166-BV-5	WEYERHAEUSER COMPANY				2FE	4,936,767	102.7526	4,393,702	4,276,000	4,393,702	(240,221)				7.375	2.618	AO	78,839	315,355	05/06/2016	10/01/2019
96949L-AA-3	WILLIAMS PARTNERS L.P			2	2FE	417,876	98.1210	412,108	420,000	412,108	(5,767)				3.600	3.738	MS	4,452	7,560	03/23/2018	03/15/2022
96949L-AC-9	WILLIAMS PARTNERS L.P			1	2FE	602,264	92.3916	560,817	607,000	560,817	(106,744)				5.100	5.151	MS	9,115	30,957	10/04/2016	09/15/2045
96950F-AF-1	WILLIAMS PARTNERS LP				2FE	1,573,594	106.3784	1,356,324	1,275,000	1,356,324	(222,525)				6.300	4.604	AO	16,958	80,325	01/11/2018	04/15/2040
96950F-AN-4	WILLIAMS PARTNERS LP			1	2FE	183,458	95.3126	166,797	175,000	166,797	(16,661)				5.400	5.063	MS	3,071	4,725	04/10/2018	03/04/2044
96950F-AP-9	WILLIAMS PARTNERS LP			1	2FE	67,956	90.6667	68,000	75,000	68,000	(11,565)				4.900	5.565	JJ	1,695	3,675	12/20/2016	01/15/2045
97063P-AB-0	WILLIS GROUP HOLDING PLC		D		2FE	8,845,380	104.5805	8,250,354	7,889,000	8,250,354	(334,156)				5.750	3.315	MS	133,565	453,618	05/15/2017	03/15/2021
970648-AE-1	WILLIS NORTH AMERICA INC				2FE	4,954,460	102.2949	4,334,234	4,237,000	4,334,234	(209,792)				7.000	3.924	MS	87,329	296,590	03/27/2014	09/29/2019
970648-AF-8	WILLIS NORTH AMERICA INC			1	2FE	3,520,644	97.6360	3,500,251	3,585,000	3,500,251	(48,072)				3.600	3.967	MN	16,491	57,060	12/11/2018	05/15/2024
970648-AG-6	WILLIS NORTH AMERICA INC			1	2FE	14,600,180	99.2161	14,490,511	14,605,000	14,490,511	(109,669)				4.500	4.504	MS	202,644		09/05/2018	09/15/2028
976656-BZ-0	WISCONSIN ELECTRIC POWER				1FE	1,737,045	117.9786	1,592,711	1,350,000	1,592,711	(112,869)				5.700	3.853	JD	6,413	76,950	01/07/2013	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER			1	1FE	20,784	98.8600	19,772	20,000	19,772	(2,049)				4.250	4.018	JD	71	850	10/16/2015	06/01/2044
976826-BE-6	WISCONSIN POWER & LIGHT				1FE	110,344	126.2882	107,345	85,000	107,345	(8,967)				6.375	4.426	FA	2,047	5,419	10/11/2011	08/15/2037
976843-BJ-0	WISCONSIN PUBLIC SERVICE			1	1FE	700,325	107.8311	603,854	560,000	603,854	(64,670)				4.752	3.371	MN	4,435	26,611	07/11/2016	11/01/2044
92936M-AD-9	WPP FINANCE 2010		D		2FE	497,270	91.4294	457,147	500,000	457,147	(81,794)				5.125	5.161	MS	8,115	25,625	09/04/2012	09/07/2042
92936M-AE-7	WPP FINANCE 2010		D		2FE	1,219,843	98.0361	1,162,708	1,186,000	1,162,708	(197,186)				5.625	5.407	MN	8,524	66,712	02/26/2018	11/15/2043
983024-AN-0	WYETH				1FE	1,453,704	119.9265	1,439,118	1,200,000	1,439,118	(14,586)				5.950	4.286	AO	17,850	35,700	09/11/2018	04/01/2037
983130-AX-3	WYNN LAS VEGAS LLC SERIES 144A			1	4FE	4,836,000	88.0000	4,255,680	4,836,000	4,255,680	(646,815)				5.250	5.250	MN	32,442	253,890	05/04/2017	05/15/2027
98389B-AH-3	XCEL ENERGY INC				2FE	14,690,290	125.8024	13,755,229	10,934,000	13,755,229	(1,040,399)				6.500	3.879	JJ	355,355	379,730	06/13/2018	07/01/2036
98389B-AR-1	XCEL ENERGY INC			1	2FE	1,037,056	97.7200	1,006,516	1,030,000	1,006,516	(37,473)				3.300	3.213	JD	2,833	33,990	03/03/2016	06/01/2025
98389B-AV-2	XCEL ENERGY INC			1	2FE	397,244	101.1435	404,574	400,000	404,574	7,330				4.000	4.087	JD	711	7,556	10/31/2018	06/15/2028
984121-CB-7	XEROX CORP				3FE	630,555	78.4182	435,221	555,000	435,221	(148,121)				6.750	5.771	JD	1,665	37,463	03/02/2012	12/15/2039
98372P-AK-4	XL GROUP LTD		D		1FE	298,735	114.4848	286,212	250,000	286,212	(9,690)				6.250	4.402	MN	1,997	15,625	01/08/2013	05/15/2027
98420E-AB-1	XLIT LTD		D		1FE	249,425	106.8928	267,232	250,000	267,232	(19,811)				5.250	5.265	JD	583	13,125	11/18/2013	12/15/2043
98420E-AC-9	XLIT LTD		D		2FE	36,132,373	99.3772	35,539,262	35,762,000	35,539,262	(573,860)				4.450	4.287	MS	402,273	1,291,101	09/25/2018	03/31/2025
98420E-AD-7	XLIT LTD		D		2FE	5,597,032	103.4044	5,609,688	5,425,000	5,609,688	(154,348)				5.500	5.279	MS	75,423	298,375	11/07/2017	03/31/2045
98417E-AR-1	XSTRATA FINANCE CANADA SERIES 144A		A		2FE	8,960,189	90.0120	8,041,669	8,934,000	8,041,669	(948,433)				5.550	5.527	AO	90,904	253,469	06/20/2018	10/25/2042
98417E-AT-7	XSTRATA FINANCE CANADA SERIES 144A		A		2FE	10,753,766	99.6836	10,344,162	10,377,000	10,344,162	(462,300)				4.250	3.466	AO	80,854	436,773	08/22/2018	10/25/2022
98385X-AQ-9	XTO ENERGY INC				1FE	170,030	129.5867	194,380	150,000	194,380	(18,950)				6.375	5.442	JD	425	9,563	04/20/2010	06/15/2038
98419M-AK-6	XYLEM INC			1	2FE	227,601	96.4196	221,765	230,000	221,765	(24,738)				4.375	4.438	MN	1,677	10,063	10/03/2016	11/01/2046
984851-AF-2	YARA INTL SA SERIES 144A		D	1	2FE	21,885,863	99.6714	21,882,864	21,955,000	21,882,864	(2,999)				4.750	4.790	JD	86,905	496,494	12/12/2018	06/01/2028
988745-AA-3	ZACHRY HOLDINGS INC 144A			1	4FE	1,536,515	98.0000	1,397,480	1,426,000	1,397,480	(49,910)				7.500	5.869	FA	44,563	106,950	05/28/2014	02/01/2020
98956P-AH-5	ZIMMER BIOMET HOLDINGS, INC			1	2FE	7,070,819	90.7772	6,455,169	7,111,000	6,455,169	(669,204)				4.450	4.484	FA	119,544	311,433	04/03/2018	08/15/2045
98978V-AB-9	ZOETIS INC				2FE	668,178	98.4893	664,803	675,000	664,803	(3,375)				3.250	3.478	FA	9,141	10,969	03/23/2018	02/01/2023
98978V-AH-6	ZOETIS INC			2	2FE	332,285	101.3941	324,461	320,000	324,461	(7,824)				4.700	4.441	FA	6,267		08/14/2018	02/01/2043
98978V-AM-5	ZOETIS INC			1	2FE	498,430	91.8842	459,421	500,000	459,421	(50,451)				3.950	3.968	MS	5,980	19,750	09/06/2017	09/12/2047
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						7,772,250,112	XXX	7,481,264,776	7,659,430,077	7,481,264,776	(381,547,816)			(75,059)	XXX	XXX	XXX	90,684,314	243,879,185	XXX	XXX
00252F-AJ-0	AAMES MORTGAGE INVESTMENT TR SERIES 2004-1 CLASS M5			4	1FM	828,416	99.3704	884,370	889,973	884,370	(2,294)				4.040	4.920	MON	599	16,780	03/06/2014	01/25/2035
004375-CF-6	ACCREDITED MTG LOAN TRUST SERIES 2004-4 CLASS A2D			4	1FM	681,428	95.8391	666,403	695,335	666,403	(31,106)				3.206	6.118	MON	372	18,752	03/30/2017	01/25/2035
00764M-FR-3	AEGIS ASSET BACKED SECURITIES SERIES 2005-3 CLASS M1			4	1FM	402,440	100.0836	408,392	408,051	408,392	(308)				2.976	3.158	MON	202	10,053	06/03/2015	08/25/2035
03072S-UP-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2004-R9 CLASS M2			4	1FM	119,683	100.0582	127,227	127,153	127,227	(482)				3.481	4.115	MON	74	3,784	12/11/2013	10/25/2034
03072S-SX-4	AMERIQUEST MORTGAGE SECURITIES SERIES 2004-X2 CLASS M2 144A			4	1FM	322,011	99.9963	326,903	326,915	326,903	1,074				4.606	5.307	MON	251	13,139	05/29/2013	06/25/2034
040104-LN-9	ARGENT SECURITIES INC SERIES 2004-W10 CLASS M1			4	1FM	3,005,597	96.9654	3,224,775	3,325,696	3,224,775	8,319				3.406	4.588	MON	1,888	96,432	06/17/2016	10/25/2034
04541G-QW-5	ASSET BACKED SEC CORP SERIES 2005-HE3 CLASS M3			4	1FM		0.0000								3.130	3.130	MON		1,296	06/16/2010	04/25/2035
05949A-LH-1	BANC OF AMERICA MTG SEC SERIES 2004-G CLASS 2A7			4	1FM	62,320	98.4634	61,451	62,410	61,451	(1,368)				4.641	4.673	MON	241	2,619	12/27/2017	08/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05949A-UW-8	BANC OF AMERICA MTG SEC SERIES 2004-J CLASS 2A1			4	1FM	2,786	96.3610	2,701	2,803	2,701	(65)				4.612	4.693	MON	11	108	03/27/2014	11/25/2034
05949A-6J-4	BANC OF AMERICA MTG SEC SERIES 2005-E CLASS 2A7			4	1FM	21,212	97.1343	20,981	21,600	20,981	(318)				4.379	4.571	MON	79	896	03/27/2014	06/25/2035
07331Y-AA-8	BAYVIEW OPPORTUNITY MASTER FUN SERIES 2017-SPL4 CLASS A 144A			4	1FM	164,761	99.7485	160,250	160,654	160,250	(3,633)				3.500	2.747	MON	47	5,623	05/23/2017	01/28/2055
07384M-S7-8	BEAR STEARNS ADJ RATE MTG SERIES 2004-5 CLASS 2A			4	1FM	152,490	98.3893	151,434	153,913	151,434	(4,271)				4.378	5.691	MON	562	6,362	03/27/2014	07/25/2034
07387A-DG-7	BEAR STEARNS ADJ SERIES 2005-6 CLASS 1A1			4	1FM	17,786	87.2545	15,773	18,077	15,773	(1,961)				4.443	4.627	MON	67	633	03/27/2014	08/25/2035
15231A-AD-8	CENTEX HOME EQUITY SERIES 2006-A CLASS AV4			4	1FM	1,180,968	99.2313	1,201,168	1,210,473	1,201,168	(12,670)				2.756	3.011	MON	556	27,122	07/29/2016	06/25/2036
161546-HZ-2	CHASE FUNDING MORTGAGE LOAN SERIES 2004-1 CLASS 2A2			4	1FM	9,686	95.3900	9,270	9,718	9,270	(221)				5.371	5.499	MON	10	214	04/25/2007	12/25/2033
161546-JS-6	CHASE FUNDING MORTGAGE LOAN SERIES 2004-2 CLASS 2A2			4	1FM	12,973	94.9470	12,364	13,022	12,364	946				2.815	2.912	MON	6	297	04/25/2007	02/26/2035
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-WFH2 CLASS A2A			4	1FM	40,574	99.9128	42,393	42,430	42,393	117				2.656	3.054	MON	19	908	05/16/2013	08/25/2036
126671-6D-3	COUNTRYWIDE HOME EQUITY LOAN SERIES 2004-5 CLASS 3A			4	1FM	193,089	99.0088	206,462	208,529	206,462	(1,311)				2.906	2.978	MON	101	5,041	03/27/2014	09/25/2034
12669E-H3-3	COUNTRYWIDE HOME LOANS SERIES 2003-42 CLASS 1A1			4	1FM	6,936	90.5990	6,322	6,978	6,322	(176)				3.991	2.601	MON	23	277	12/27/2017	09/25/2033
12669F-KR-3	COUNTRYWIDE HOME LOANS SERIES 2004-2 CLASS 1A1			4	1FM	28,617	96.7390	27,233	28,151	27,233	(1,660)				3.714	2.196	MON	87	1,911	03/27/2014	02/25/2034
126673-ML-3	COUNTRYWIDE PARTNERSHIP TR SERIES 2004-EC1 CLASS M1			4	1FM	1,756,951	97.5660	1,911,188	1,958,866	1,911,188	62,326				3.406	8.538	MON	1,112	56,799	03/27/2014	02/25/2035
126673-R3-8	COUNTRYWIDE PARTNERSHIP TR SERIES 2005-4 CLASS MV5			4	1FM	8,502,500	97.1143	9,225,856	9,500,000	9,225,856	(288,049)				3.320	5.957	MON	5,256	277,610	08/16/2016	10/25/2035
12648X-AH-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-WIN1 CLASS 1A1 144			4	1FM	194,876	97.2924	185,056	190,206	185,056	(4,151)				3.000	2.601	MON	476	5,706	05/02/2016	08/25/2029
22545U-AA-7	CREDIT SUISSE SEASONED LOAN TR SERIES 2006-1 CLASS A 144A			4	1FM	1,006,588	99.5766	1,030,670	1,035,052	1,030,670	(2,458)				2.746	3.026	MON	474	21,824	07/07/2015	10/25/2034
22541S-PE-2	CS FIRST BOSTON MTG SEC SERIES 2004-AR6 CLASS 9A4			4	1FM	52,074	97.7168	54,568	55,843	54,568	87				3.365	4.346	MON	31	1,715	04/30/2010	10/25/2034
24381K-AC-8	DEEPHAVEN RESIDENTIAL MORTGA SERIES 2018-3A CLASS A3 144A			4	1FE	1,113,996	100.7132	1,122,582	1,114,632	1,122,582	8,586				3.963	3.981	MON	3,681	8,813	10/31/2018	08/25/2058
24380P-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A1 144A			4	1FE	8,695,565	98.5539	8,577,077	8,702,934	8,577,077	(118,488)				2.976	2.956	MON	21,583	220,656	12/19/2018	12/25/2057
24380P-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A2 144A			4	1FE	921,582	98.6405	909,067	921,596	909,067	(12,514)				3.027	2.974	MON	2,325	25,572	01/26/2018	12/25/2057
24380P-AC-8	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A3 144A			4	1FE	1,597,425	98.9383	1,580,472	1,597,432	1,580,472	(16,953)				3.202	3.147	MON	4,262	46,887	01/26/2018	12/25/2057
24381H-AC-5	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-2A CLASS A3 144A			4	1FE	1,790,528	100.2357	1,794,767	1,790,547	1,794,767	4,239				3.684	3.623	MON	5,497	38,479	05/23/2018	04/25/2058
24381L-AA-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A1 144A			4	1FE	9,445,846	100.6204	9,504,589	9,445,989	9,504,589	58,744				4.080	3.983	MON	64,233	32,116	11/21/2018	10/25/2058
24381L-AC-6	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A3 144A			4	1FE	2,436,273	100.6203	2,451,390	2,436,278	2,451,390	15,117				4.285	4.177	MON	8,700	8,700	11/21/2018	10/25/2058
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 2004-FFH4 CLASS M5			4	1FM	573,130	100.0840	570,758	570,279	570,758	(8,125)				4.081	3.809	MON	388	20,439	10/25/2016	01/25/2035
32027N-PH-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 2004-FFH4 CLASS M6			4	1FM	595,758	101.8814	609,251	598,000	609,251	(2,167)				4.231	4.362	MON	422	22,342	10/27/2016	01/25/2035
32027N-UM-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2005-FF7 CLASS M2			4	1FM	93,044	99.9133	102,562	102,651	102,562	(351)				3.211	4.197	MON	55	2,774	01/28/2014	07/25/2035
318340-AB-2	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FFA CLASS A2			4	5FM	55,204	18.9903	10,506	55,323	10,506	(2,916)				2.806	1.286	MON	26	452	04/20/2007	09/25/2026
35729P-LM-0	FREMONT HOME LOAN TRUST SERIES 2005-2 CLASS M2			4	1FM	504,736	100.0278	514,908	514,765	514,908	(2,034)				3.226	3.444	MON	277	13,987	01/16/2015	06/25/2035
76112B-XX-3	GMAC MTG CORP LOAN TR SERIES 2005-AR5 CLASS 1A1			4	1FM	4,782	73.9518	3,404	4,603	3,404	(488)				3.236	2.932	MON	12	145	12/31/2007	09/19/2035
393513-AF-3	GREEN TREE MORTGAGE LOAN TRUST SERIES 2005-HE1 CLASS M2 144A			4	1FM	390,776	100.3233	408,108	406,793	408,108	(1,838)				3.331	3.760	MON	226	12,399	02/11/2014	12/25/2032
36242D-BJ-1	GSAMP TRUST SERIES 2004-9 CLASS 2A1			4	1FM	10,282	95.7399	9,776	10,211	9,776	(507)				4.104	4.060	MON	35	400	12/27/2017	08/25/2034
36242D-2A-0	GSAMP TRUST SERIES 2005-AHL CLASS M1			4	1FM	218,571	99.2966	230,938	232,574	230,938	(2,725)				3.146	3.760	MON	122	5,706	03/27/2014	04/25/2035
36242D-H7-1	GSAMP TRUST SERIES 2005-SEA1 CLASS 2A1			4	1FM	4,018	101.4662	4,083	4,024	4,083	(127)				3.832	3.853	MON	13	154	12/31/2007	04/25/2035
36228F-6M-3	GSR MORTGAGE LOAN TRUST SERIES 2004-AR1 CLASS A2B			4	1FM	268,295	99.6087	288,127	289,259	288,127	(4,597)				3.515	4.221	MON	169	9,272	11/27/2012	06/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
362725-AC-7	GSRPM MORTGAGE LOAN TRUST SERIES 2006-2 CLASS A2 144A			4	1FM	164,108	99.8497	172,033	172,292	172,033	(493)				2.806	3.276	MON	81	3,948	03/19/2013	09/25/2036
40430H-AG-3	HSI ASSET SECURITIZATION CORP SERIES 2005-NC1 CLASS M1			4	1FM	340,950	101.1553	359,610	355,503	359,610	3,985				3.271	4.425	MON	194	7,485	01/08/2015	07/25/2035
45254N-LD-7	IMPAC CMB TRUST SERIES 2004-9 CLASS 1A4			4	1FM	901	93.6755	1,022	1,091	1,022	668				3.365	7.305	MON	1	33	12/31/2007	01/25/2035
45254N-LC-9	IMPAC CMB TRUST SERIES 2004-9 CLASS M2M3			4	1FM	2,259	94.9264	2,451	2,582	2,451	1,338				3.290	5.668	MON	2	77	12/31/2007	01/25/2035
45660N-Q2-4	INDYMAC SERIES 2004-AR4 CLASS 1A			4	1FM	60,498	94.2770	57,113	60,580	57,113	(1,936)				3.936	3.936	MON	199	2,206	03/27/2014	08/25/2034
46629T-AE-0	JP MORGAN MORTGAGE ACQUISITION SERIES 2006-CH1 CLASS A5			4	1FM	514,473	99.4723	541,185	544,056	541,185	(2,170)				2.736	3.545	MON	248	12,080	02/13/2015	07/25/2036
466247-YP-2	JP MORGAN MORTGAGE TRUST SERIES 2005-A8 CLASS 2A3			4	1FM	6,320	97.6434	6,215	6,365	6,215	(133)				4.220	4.292	MON	22	209	12/31/2007	11/25/2035
46648C-AL-8	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A11 144A			4	1FE	25,206,330	97.6375	24,726,750	25,325,042	24,726,750	(749,325)				3.500	3.546	MON	73,865	886,376	02/17/2017	01/25/2047
46648U-AF-1	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A6 144A			4	1FM	3,662,117	98.8556	3,596,046	3,637,676	3,596,046	(63,162)				3.000	2.766	MON	9,094	109,130	10/18/2017	11/25/2048
46649H-AE-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 CLASS A5 144A			4	1FM	11,161,055	98.7385	10,875,819	11,014,765	10,875,819	(290,304)				3.500	3.076	MON	32,126	385,517	12/14/2017	12/25/2048
46648R-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A5 144A			4	1FM	7,894,744	98.6763	7,765,091	7,869,256	7,765,091	(129,653)				3.500	3.369	MON	22,952	212,792	10/24/2018	06/25/2048
46649T-AE-6	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A5 144A			4	1FM	10,562,094	98.3684	10,422,329	10,595,204	10,422,329	(139,764)				3.500	3.547	MON	30,903	278,124	03/23/2018	09/25/2048
46649C-AQ-6	JP MORGAN MORTGAGE TRUST SERIES 2018-4 CLASS A15 144A			4	1FM	5,926,975	98.6094	5,873,577	5,956,405	5,873,577	(53,398)				3.500	3.641	MON	17,373	138,983	04/25/2018	10/25/2048
576433-NH-5	MASTER ADJ RATE MTG TRUST SERIES 2004-5 CLASS B1			4	1FM	35,212	98.4881	35,241	35,782	35,241	474				4.049	4.203	MON	121	1,354	03/30/2007	07/25/2034
57643L-GF-7	MASTR ASSET BACKED SECURITIES SERIES 2005-NC1 CLASS M1			4	1FM	2,353,532	96.2769	2,382,033	2,474,147	2,382,033	(30,663)				3.226	3.741	MON	1,330	67,225	05/03/2013	12/25/2034
57643L-GY-6	MASTR ASSET BACKED SECURITIES SERIES 2005-WMC1 CLASS M3			4	1FM	435,469	100.1921	483,940	483,012	483,940	(49)				3.035	3.827	MON	244	11,891	01/28/2014	03/25/2035
589929-W5-3	MERRILL LYNCH MTG INV INC SERIES 2003-A4 CLASS 1A			4	1FM	4,027	96.7449	3,834	3,963	3,834	(247)				4.578	3.120	MON	15	163	03/27/2014	07/25/2033
59020U-AA-3	MLCC MTG INV INC SERIES 2004-A1 CLASS 1A			4	1FM	6,106	92.6305	5,606	6,052	5,606	(287)				3.792	2.919	MON	19	224	12/27/2017	02/25/2034
59020U-AC-9	MLCC MTG INV INC SERIES 2004-A1 CLASS 2A2A			4	1FM	29,288	97.0974	28,434	29,284	28,434	(2,048)				4.122	4.133	MON	101	1,108	04/08/2005	02/25/2034
61744C-MH-6	MORGAN STANLEY SERIES 2005-NC1 CLASS A2C			4	1FM	1,742,932	98.6159	2,063,755	2,092,721	2,063,755	(37,845)				3.075	4.174	MON	1,073	57,710	03/27/2014	01/25/2035
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2016-4A CLASS A1 144A			4	1FM	5,529,475	100.3124	5,365,674	5,348,963	5,365,674	(110,350)				3.750	3.349	MON	16,716	200,586	12/01/2016	11/25/2056
66987W-BX-4	NOVASTAR HOME EQUITY LOAN SERIES 2004-4 CLASS M5			4	1FM	614,131	99.8585	613,454	614,323	613,454	(8,067)				4.040	4.078	MON	414	22,908	08/18/2016	03/25/2035
70069F-LG-0	PARK PLACE SECURITIES INC SERIES 2005-WCW2 CLASS M1			4	1FM	660,986	99.9158	695,188	695,774	695,188	(3,495)				3.065	5.486	MON	355	19,112	05/09/2013	07/25/2035
70069F-LW-5	PARK PLACE SECURITIES INC SERIES 2005-WCW3 CLASS M1			4	1FM	1,121,954	99.5762	1,220,566	1,225,761	1,220,566	2,417				3.035	3.923	MON	620	33,751	11/19/2014	08/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE PASS THRO SERIES 2006-B CLASS A3			4	1FM	1,290,983	99.1228	1,332,389	1,344,180	1,332,389	(9,413)				2.786	5.395	MON	624	30,526	09/01/2015	05/25/2036
693680-AA-8	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A1 144A			4	1FM	21,132,042	97.9719	21,300,887	21,741,833	21,300,887	168,845				3.500	3.793	MON	63,414	443,896	05/18/2018	06/25/2048
693680-AC-4	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A3 144A			4	1FM	7,768,777	98.7424	7,799,030	7,898,359	7,799,030	30,252				3.500	4.022	MON	23,037	161,258	05/18/2018	06/25/2048
69371V-AC-1	PSMC TRUST SERIES 2018-1A CLASS A3 144A			4	1FM	7,127,009	98.7227	7,044,781	7,135,928	7,044,781	(82,227)				3.500	3.487	MON	20,813	187,318	03/08/2018	02/25/2048
74919M-AA-4	RAAC SERIES 2006-RP2 CLASS A 144A			4	1FM	18,369	100.0053	18,842	18,841	18,842	42				2.756	5.296	MON	9	423	07/09/2014	02/25/2037
76112B-H5-2	RESIDENTIAL ASSET MTG SERIES 2005-EFC5 CLASS M2			4	1FM	782,058	99.2103	829,266	835,867	829,266	(5,766)				2.975	4.019	MON	414	22,049	05/05/2015	10/25/2035
805564-RM-5	SAXON ASSET SECURITIES TRUST SERIES 2005-1 CLASS M1			4	1FM	392,981	98.4170	413,302	419,950	413,302	(7,469)				3.196	5.216	MON	224	11,283	03/06/2014	05/25/2035
81746V-AD-2	SEQUOIA MORTGAGE TRUST SERIES 2018-3 CLASS A4 144A			4	1FM	9,811,229	98.6755	9,696,427	9,826,583	9,696,427	(114,802)				3.500	3.501	MON	28,661	286,609	02/20/2018	03/25/2048
81747G-AD-4	SEQUOIA MORTGAGE TRUST SERIES 2018-5 CLASS A4 144A			4	1FM	6,248,889	98.6758	6,235,314	6,318,990	6,235,314	(13,575)				3.500	3.784	MON	18,430	147,443	04/25/2018	05/25/2048
81747W-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2018-7 CLASS A4 144A			4	1FM	3,276,199	100.5827	3,278,893	3,259,899	3,278,893	2,694				4.000	3.806	MON	10,866	43,465	08/08/2018	09/25/2048
81747D-AK-5	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A10 144A			4	1FE	8,470,483	100.5183	8,366,781	8,323,637	8,366,781	(103,702)				4.000	3.283	MON	27,745	277,454	02/08/2018	02/25/2048
81747E-AM-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A12 144A			4	1FE	12,995,846	100.5227	12,930,112	12,862,884	12,930,112	(65,734)				4.000	3.548	MON	42,876	300,134	05/10/2018	06/25/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
81747E-AC-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A3 144A			4	1FE	21,857,802	100.2747	21,790,898	21,731,200	21,790,898	(66,904)				4.000	3.923	MON	72,437	487,088	11/16/2018	06/25/2048
81746W-AL-2	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A11 144A			4	1FE	6,290,337	101.1506	6,308,211	6,236,456	6,308,211	17,874				4.000	3.611	MON	20,788	103,941	07/19/2018	08/25/2048
81747L-AB-7	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A2 144A			4	1FE	3,205,986	101.5876	3,252,796	3,201,962	3,252,796	46,810				4.000	3.979	MON	10,673	32,020	09/20/2018	10/25/2048
82281E-BR-7	SHELLPOINT CO ORIGINATOR TRUST SERIES 2016-1 CLASS 2A3 144A			4	1FM	18,994,896	97.2042	18,264,075	18,789,387	18,264,075	(388,598)				3.000	2.826	MON	46,973	563,682	11/18/2016	10/25/2031
78471K-AP-6	SOFI MORTGAGE TRUST SERIES 2016-1A CLASS 1AMF 144A			4	1FM	546,234	95.0827	550,239	578,695	550,239	(9,197)				3.000	3.710	MON	1,447	17,361	12/16/2016	11/25/2046
78471K-BE-0	SOFI MORTGAGE TRUST SERIES 2016-1A CLASS 2AMF 144A			4	1FM	944,405	95.8066	945,735	987,129	945,735	(6,367)				2.500	3.236	MON	2,057	24,678	12/16/2016	11/25/2046
53947H-AA-5	STATION PLACE SECURITIZATION T SERIES 2017-LD1 CLASS A 144A			4	1FE	4,730,000	100.0000	4,730,000	4,730,000	4,730,000					3.306	3.329	MON	2,606	132,356	11/29/2017	11/25/2050
86359B-LB-5	STRUCTURED ASSET SECURITIES SERIES 2004-2 CLASS 2A1			4	1FM	38,677	96.2867	35,680	37,056	35,680	(2,529)				4.323	4.323	MON	133	1,458	12/27/2017	03/25/2034
886312-AD-9	TIAA BANK MORTGAGE LOAN TRUST SERIES 2018-2 CLASS A4 144A			4	1FM	4,280,641	98.6375	4,263,622	4,322,516	4,263,622	(17,019)				3.500	3.809	MON	12,607	75,644	06/21/2018	07/25/2048
89171D-BF-3	TOWD POINT MORTGAGE TRUST SERIES 2015-1 CLASS AES 144A			4	1FM	142,242	98.8164	139,427	141,097	139,427	(2,345)				3.000	2.955	MON	353	4,233	05/02/2016	10/25/2053
89171Y-AL-5	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 1AE2 144A			4	1FM	213,132	98.0522	209,258	213,415	209,258	(4,072)				2.750	2.744	MON	489	5,869	05/02/2016	11/25/2060
89171U-AU-3	TOWD POINT MORTGAGE TRUST SERIES 2015-4 CLASS A1B 144A			4	1FM	193,382	98.2725	190,059	193,400	190,059	(3,422)				2.750	2.744	MON	443	5,319	05/02/2016	04/25/2055
89171V-AK-3	TOWD POINT MORTGAGE TRUST SERIES 2015-5 CLASS A1B 144A			4	1FM	2,317,400	98.1734	2,271,067	2,313,323	2,271,067	(42,764)				2.750	2.657	MON	5,301	63,616	10/23/2015	05/25/2055
92977Y-BW-0	WACHOVIA MTG LOAN TR LLC SERIES 2005-B CLASS 2A4			4	1FM	5,547	96.7091	5,319	5,500	5,319	20				4.537	4.491	MON	21	217	12/31/2007	10/20/2035
939336-N6-6	WAMU MTG PASS THROUGH SERIES 2003-MS9 CLASS 2A			4	3FM	891	102.8402	869	845	869	(24)				7.500	6.956	MON	5	63	12/31/2007	04/25/2033
92922F-NW-4	WAMU MTG PASS-THROUGH SERIES 2004-AR2 CLASS A			4	1FM	95,139	96.5459	91,429	94,700	91,429	(3,971)				3.300	3.244	MON	260	2,729	03/27/2014	04/25/2044
94981N-AH-8	WELLS FARGO MTG BACKED SEC SERIES 2005-AR4 CLASS 2A2			4	1FM	14,360	100.1521	14,484	14,462	14,484	(160)				4.252	4.325	MON	51	568	03/27/2014	04/25/2035
94983V-AL-9	WELLS FARGO MTG BACKED SEC SERIES 2006-AR8 CLASS 2A6			4	3FM	32,392	101.5062	33,089	32,598	33,089	(258)				4.623	4.708	MON	126	1,310	03/27/2014	04/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						268,740,837	XXX	268,294,822	271,411,029	268,294,822	(2,669,065)				XXX	XXX	XXX	746,521	6,932,196	XXX	XXX
682439-AU-8	1166 AVENUE OF THE AMERICAS CO SERIES 2005-C6A CLASS H 144A			4	4FM	797,563	104.3381	730,367	700,000	730,367	(35,239)				5.690	4.612	MON	2,213	39,827	06/01/2016	10/13/2037
68275C-AC-2	1345 AVE OF AMERICAS PARK AVE SERIES 2005-1 CLASS A3			4	1FM	319,055	105.7463	317,239	300,000	317,239	(15,686)				5.278	4.783	MON	1,012	15,834	06/09/2011	08/10/2035
03063N-AD-9	AMERICOLD LLC TRUST SERIES 2010-ARTA CLASS A2FX			4	1FM	326,513	103.5443	289,924	280,000	289,924	(9,374)				4.954	2.687	MON	771	13,872	11/27/2012	01/14/2029
05359A-AA-1	AVENTURA MALL TRUST SERIES 2018-AVM CLASS A 144A			4	1FM	15,776,067	102.2471	15,654,037	15,310,000	15,654,037	(122,030)				4.112	3.488	MON	52,466	320,045	06/19/2018	07/05/2040
05359A-AE-3	AVENTURA MALL TRUST SERIES 2018-AVM CLASS B 144A			4	1FM	14,737,699	100.7570	14,609,762	14,500,000	14,609,762	(127,936)				4.112	3.784	MON	49,691	303,112	06/19/2018	07/05/2040
05359A-AJ-2	AVENTURA MALL TRUST SERIES 2018-AVM CLASS D 144A			4	1FM	12,155,658	96.2920	11,940,204	12,400,000	11,940,204	(215,454)				4.112	4.572	MON	42,494	259,213	06/19/2018	07/05/2040
06427D-AP-8	BANC OF AMERICA COMMERCIAL MOR SERIES 2017-BNK3 CLASS A2			4	1FM	814,005	99.3610	809,792	815,000	809,792	(4,214)				3.116	3.135	MON	2,116	19,047	03/23/2018	02/15/2050
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SERIES 2014-520M CLASS A 144A			4	1FM	750,859	99.4096	695,867	700,000	695,867	(64,585)				4.185	3.636	MON	1,627	29,704	04/22/2016	08/15/2046
054967-AA-2	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS A 144A			4	1FE	5,000,000	98.5419	4,927,097	5,000,000	4,927,097	(72,903)				3.305	3.323	MON	7,762	17,064	11/01/2018	09/15/2034
054967-AG-9	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS B 144A			4	1FE	6,500,000	99.5953	6,473,693	6,500,000	6,473,693	(26,307)				3.605	3.627	MON	11,012	24,296	11/01/2018	09/15/2034
054967-AJ-3	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS C 144A			4	1FE	7,465,000	99.5449	7,431,026	7,465,000	7,431,026	(33,974)				3.657	3.680	MON	12,891	29,520	11/01/2018	09/15/2034
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018-PARK CLASS A 144A			4	1FM	5,675,392	103.8680	5,702,353	5,490,000	5,702,353	26,961				4.091	3.382	MON	18,715	56,769	08/23/2018	08/10/2038
06035R-AS-5	BANK SERIES 2018-BN14 CLASS A4			4	1FM	1,441,905	103.7181	1,452,053	1,400,000	1,452,053	10,148				4.231	3.590	MON	4,936	14,809	09/18/2018	09/15/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06035R-AW-6	BANK SERIES 2018-BN14 CLASS C			4	1FM	3,344,615	98.1770	3,249,660	3,310,000	3,249,660	(94,955)				4.598	4.374	MON	12,684	38,462	09/18/2018	09/15/2060
05547H-AC-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-SRCH CLASS A2 144A			4	1FM	514,962	102.3332	511,666	500,000	511,666	(27,536)				4.197	3.904	MON	1,457	20,985	12/04/2015	08/10/2035
05547H-AN-1	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-SRCH CLASS D 144A			4	1FM	402,460	100.9345	403,738	400,000	403,738	(6,237)				4.957	4.931	MON	1,377	20,102	12/04/2015	08/10/2035
05491U-BD-9	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-C2 CLASS A5			4	1FE	1,998,122	103.6170	2,010,169	1,940,000	2,010,169	12,046				4.314	3.960	MON	6,974		12/04/2018	12/15/2051
05491V-AE-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS B 144A			4	1FM	23,782,148	99.2707	23,497,370	23,670,000	23,497,370	(284,779)				4.267	4.191	MON	84,167	342,247	07/26/2018	08/05/2038
05491V-AG-1	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS C 144A			4	1FM	17,088,904	97.0120	16,763,672	17,280,000	16,763,672	(325,232)				4.267	4.537	MON	61,445	249,853	08/14/2018	08/05/2038
05491V-AJ-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS D 144A			4	1FM	13,475,842	94.6704	13,159,190	13,900,000	13,159,190	(316,652)				4.267	4.975	MON	49,426	200,982	07/26/2018	08/05/2038
07332V-BA-2	BARCLAYS COMMERCIAL MORTGAGE SERIES 2017-C1 CLASS A2			4	1FM	972,465	99.4499	964,664	970,000	964,664	(7,801)				3.189	3.101	MON	2,578	23,200	03/23/2018	02/15/2050
07388V-AG-3	BEAR STEARNS COMM MTG SEC SERIES 2007-T26 CLASS AM			4	1FM	2,075,079	99.5825	1,858,968	1,866,761	1,858,968	(4,559)				5.465	2.054	MON	8,501	102,846	03/27/2014	01/12/2045
08162C-AB-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B6 CLASS A2			4	1FM	9,269,863	103.8947	9,350,519	9,000,000	9,350,519	80,656				4.203	2.962	MON	31,523	63,045	09/20/2018	10/10/2051
08162C-AE-0	BENCHMARK MORTGAGE TRUST SERIES 2018-B6 CLASS AAB			4	1FM	2,256,648	104.0844	2,280,490	2,191,000	2,280,490	23,842				4.170	3.514	MON	7,614	15,227	09/20/2018	10/10/2051
05549G-AG-6	BHMS MORTGAGE TRUST SERIES 2018-ATLS CLASS B 144A			4	1FM	42,150,000	99.0719	41,758,802	42,150,000	41,758,802	(391,198)				3.955	3.983	MON	78,376	612,321	07/13/2018	07/15/2035
12433W-AA-9	BX TRUST SERIES 2018-EXCL CLASS A 144A			4	1FM	8,916,148	99.0319	8,863,352	8,950,000	8,863,352	(52,796)				3.543	3.949	MON	14,901	51,270	10/02/2018	09/15/2037
056059-AN-8	BX TRUST SERIES 2018-IND CLASS E 144A			4	1FM	30,234,884	98.5333	29,791,414	30,234,884	29,791,414	(443,470)				4.155	4.186	MON	59,076	151,080	10/22/2018	11/15/2035
12508G-AU-0	CCUBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS A4			4	1FM	489,216	99.0834	470,646	475,000	470,646	(17,467)				3.544	2.917	MON	1,403	16,834	11/21/2017	11/15/2050
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB			4	1FM	307,269	101.9294	291,516	285,998	291,516	(8,268)				3.942	3.403	MON	940	11,274	03/22/2016	09/10/2046
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC23 CLASS AAB			4	1FM	2,369,236	100.0787	2,301,811	2,300,000	2,301,811	(35,559)				3.337	2.521	MON	6,396	69,243	03/23/2018	07/10/2047
29425A-AD-5	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-GC33 CLASS A4			4	1FM	241,150	100.9339	232,148	230,000	232,148	(8,676)				3.778	3.080	MON	724	8,689	11/21/2017	09/10/2058
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-P1 CLASS A5			4	1FM	2,403,188	101.1080	2,426,592	2,400,000	2,426,592	23,404				3.717	3.697	MON	7,434		12/07/2018	09/15/2048
17291E-AX-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P6 CLASS AAB			4	1FM	218,124	100.6814	216,465	215,000	216,465	(1,659)				3.512	3.259	MON	629	6,292	02/07/2018	12/10/2049
12593F-BC-7	COMM 2015-LC21 MTG TR MTG PASS SERIES 2015-LC21 CLASS A3			4	1FM	2,476,074	99.1238	2,478,095	2,500,000	2,478,095	2,021				3.445	3.619	MON	7,177	35,885	07/24/2018	07/10/2048
12591K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CCR12 CLASS A4			4	1FM	235,331	103.1541	226,939	220,000	226,939	(6,241)				4.046	3.418	MON	519	8,901	11/16/2017	10/10/2046
12626B-AE-4	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS ASB			4	1FM	1,079,843	101.1851	1,076,120	1,063,516	1,076,120	(3,723)				3.795	3.131	MON	3,363	13,453	08/02/2018	08/10/2046
12626L-AC-6	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS ASB			4	1FM	1,011,445	100.8971	1,008,971	1,000,000	1,008,971	(2,475)				3.660	3.586	MON	3,050	12,200	08/02/2018	08/10/2050
12630B-BA-5	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS A4			4	1FM	1,245,440	103.8272	1,240,735	1,195,000	1,240,735	(4,706)				4.194	3.372	MON	4,177	37,589	03/23/2018	11/10/2046
12624U-AA-2	COMM MORTGAGE TRUST SERIES 2013-GAM CLASS A1			4	1FM	1,663,883	97.9374	1,629,569	1,663,889	1,629,569	(7,672)				1.705	1.700	MON	2,364	28,369	03/13/2013	02/10/2028
12626G-AE-3	COMM MORTGAGE TRUST SERIES 2013-LC13 CLASS A4			4	1FM	2,919,364	102.3428	2,855,365	2,790,000	2,855,365	(64,000)				3.916	2.238	MON	9,105	100,152	01/19/2018	08/10/2046
12630D-AV-6	COMM MORTGAGE TRUST SERIES 2014-CR14 CLASS A2			4	1FM	2,372,089	98.9238	2,278,238	2,303,024	2,278,238	(38,962)				3.147	2.474	MON	6,040	72,476	01/09/2014	02/10/2047
12630D-AY-0	COMM MORTGAGE TRUST SERIES 2014-CR14 CLASS A4			4	1FM	4,104,296	103.7173	4,133,134	3,985,000	4,133,134	(128,871)				4.236	3.889	MON	14,067	168,805	01/09/2014	02/10/2047
12632Q-AX-1	COMM MORTGAGE TRUST SERIES 2014-CR18 CLASS A5			4	1FM	368,785	101.8911	356,619	350,000	356,619	(11,114)				3.828	2.166	MON	1,117	13,398	11/27/2017	07/15/2047
12592L-BG-6	COMM MORTGAGE TRUST SERIES 2014-CR20 CLASS ASB			4	1FM	1,160,256	100.0302	1,155,349	1,155,000	1,155,349	(4,907)				3.305	3.286	MON	3,181	28,630	03/23/2018	11/10/2047
12591U-AH-6	COMM MORTGAGE TRUST SERIES 2014-UBS2 CLASS A2			4	1FM	4,522,040	101.3929	4,451,147	4,390,000	4,451,147	(147,096)				4.199	3.849	MON	15,361	184,336	03/27/2014	03/10/2047
12591U-AF-0	COMM MORTGAGE TRUST SERIES 2014-UBS2 CLASS A5			4	1FM	5,326,152	102.5179	5,301,203	5,171,000	5,301,203	(132,581)				3.961	3.547	MON	17,069	204,823	03/27/2014	03/10/2047
12591U-AJ-2	COMM MORTGAGE TRUST SERIES 2014-UBS2 CLASS B			4	1FM	2,666,084	101.6229	2,591,383	2,550,000	2,591,383	(73,165)				4.701	4.049	MON	9,990	119,876	01/17/2017	03/10/2047
12592K-BF-0	COMM MORTGAGE TRUST SERIES 2014-UBS5 CLASS B			4	1FM	2,926,621	100.4998	2,914,495	2,900,000	2,914,495	(12,126)				4.514	4.350	MON	10,909		12/06/2018	09/10/2047
12592P-BF-9	COMM MORTGAGE TRUST SERIES 2014-UBS6 CLASS A5			4	1FM	869,616	101.1202	869,634	860,000	869,634	18				3.644	3.574	MON	2,612	23,504	03/23/2018	12/10/2047
12593A-BD-6	COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS B			4	1FM	1,235,965	99.8906	1,198,687	1,200,000	1,198,687	(15,664)				4.183	3.553	MON	4,183	50,196	05/06/2015	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS C			4	1FM	4,420,646	97.0551	4,328,657	4,460,000	4,328,657	(65,283)				4.252	4.460	MON	15,803	192,311	05/06/2015	05/10/2048
12593J-BC-9	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS ASB			4	1FM	675,966	100.4085	672,737	670,000	672,737	(3,229)				3.445	3.234	MON	1,923	17,311	03/23/2018	08/10/2048
12593P-AW-2	COMM MORTGAGE TRUST SERIES 2015-CR25 CLASS A4			4	1FM	304,047	101.2876	293,734	290,000	293,734	(10,055)				3.759	3.054	MON	908	10,901	11/22/2017	08/10/2048
12593Q-BD-1	COMM MORTGAGE TRUST SERIES 2015-CR26 CLASS A3			4	1FM	316,563	98.6603	305,847	310,000	305,847	(9,330)				3.359	2.791	MON	868	10,413	11/21/2017	10/10/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
200474-BE-3	COMM MORTGAGE TRUST SERIES 2015-LC19 CLASS AM			4	1FM	826,824	97.6445	829,978	850,000	829,978	3,154				3.527	4.051	MON	2,498		12/11/2018	02/10/2048
200474-AZ-7	COMM MORTGAGE TRUST SERIES 2015-LC19 CLASS ASB			4	1FM	933,490	99.0760	931,314	940,000	931,314	(2,175)				3.040	3.217	MON	2,381	21,432	03/23/2018	02/10/2048
12636F-BG-7	COMM MORTGAGE TRUST SERIES 2015-LC23 CLASS ASB			4	1FM	1,341,686	101.1095	1,284,091	1,270,000	1,284,091	(26,817)				3.598	2.507	MON	3,808	45,695	08/17/2017	10/10/2048
12629N-AB-1	COMM MTG TR SERIES 2015-DC1 CLASS A-2			4	1FM	538,306	99.5643	537,055	539,405	537,055	(1,251)				2.870	2.870	MON	1,290	11,611	03/23/2018	02/10/2048
12629N-AF-2	COMM MTG TR SERIES 2015-DC1 CLASS A-5			4	1FM	197,426	99.0690	198,138	200,000	198,138	712				3.350	3.350	MON	558	5,025	03/23/2018	02/10/2048
12624B-AF-3	COMMERCIAL MORTGAGE PASS-THR SERIES 2012 CR1 CLASS AM			4	1FM	203,990	101.2070	202,414	200,000	202,414	(3,869)				3.912	3.682	MON	652	7,824	05/18/2012	05/15/2045
12624K-AD-8	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR2 CLASS A4			4	1FM	717,455	99.3974	695,782	700,000	695,782	(14,927)				3.147	3.004	MON	1,836	22,029	08/08/2012	08/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR4 CLASS B 144A			4	1FM	179,363	95.4737	167,079	175,000	167,079	(8,150)				3.703	3.414	MON	540	6,480	11/02/2012	10/15/2045
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-USA CLASS A2 144A			4	1FM	1,037,649	100.4447	1,039,603	1,035,000	1,039,603	1,954				3.953	3.869	MON	3,409	30,685	03/23/2018	09/15/2037
12636L-AY-6	CSAIL COML MTG TR SERIES 2016-C5 CLASS A5			4	1FM	1,000,195	100.6874	1,006,874	1,000,000	1,006,874	6,679				3.757	3.771	MON	3,131	12,522	08/02/2018	11/15/2048
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018-CX11 CLASS A5			4	1FM	339,898	101.6955	335,595	330,000	335,595	(4,303)				4.033	3.825	MON	1,109	8,873	04/03/2018	04/15/2051
12595X-AQ-6	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018-CX12 CLASS A1			4	1FM	2,197,153	99.9207	2,195,414	2,197,157	2,195,414	(1,739)				3.220	3.232	MON	5,895	23,581	08/08/2018	08/15/2051
12636M-AJ-7	CSAIL SERIES 2016-C6 CLASS AS			4	1FM	2,144,180	95.2412	2,142,926	2,250,000	2,142,926	(1,253)				3.346	4.698	MON	6,275		12/11/2018	01/15/2049
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARCP CLASS A			4	1FM	6,170,908	102.3524	6,130,909	5,990,000	6,130,909	(32,299)				4.238	3.890	MON	21,155	253,856	03/27/2014	01/10/2034
23307D-AX-1	DBGS MORTGAGE TRUST SERIES 2018-C1 CLASS A2			4	1FM	669,493	104.3252	678,114	650,000	678,114	8,621				4.358	3.069	MON	2,361	4,721	10/17/2018	10/15/2051
233050-AC-7	DEUSTCHE BANK SERIES 2011-LC1A CLASS A3			4	1FM	633,213	102.8961	555,639	540,000	555,639	(13,825)				5.002	2.528	MON	2,251	27,011	07/26/2012	11/10/2046
233050-AF-0	DEUSTCHE BANK SERIES 2011-LC1A CLASS B			4	1FM	1,342,273	103.8869	1,272,615	1,225,000	1,272,615	(42,772)				5.471	4.156	MON	5,585	67,020	03/27/2014	11/10/2046
20173M-AG-5	GREENWICH CAPITAL SERIES 2006-GG7 CLASS AM			4	1FM	3,548,891	100.9455	3,428,749	3,396,634	3,428,749	(1,743)				5.666	1.559	MON	16,038	197,546	06/04/2015	07/10/2038
36253B-AV-5	GS MORTGAGE SEC TRUST SERIES 2014-GC22 CLASS AAB			4	1FM	1,616,990	100.4370	1,606,992	1,600,000	1,606,992	(9,998)				3.467	3.401	MON	3,236	41,604	03/23/2018	06/10/2047
36191Y-BB-3	GS MORTGAGE SECURITIES CORP II SERIES 2011-GC5 CLASS A4			4	1FM	193,669	100.8914	176,560	175,000	176,560	(4,462)				3.707	2.317	MON	541	6,487	11/19/2012	08/10/2044
36192B-AE-7	GS MORTGAGE SECURITIES CORP II SERIES 2012-GC6 CLASS AS			4	1FM	1,449,200	103.7368	1,473,062	1,420,000	1,473,062	(44,392)				4.948	4.688	MON	5,855	70,262	03/27/2014	01/10/2045
36248E-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2010-C2 CLASS A1 144A			4	1FM	59,553	100.3484	57,612	57,412	57,612	(1,026)				3.849	2.180	MON	184	2,210	05/02/2016	12/10/2043
36192L-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2012-SHOP CLASS A 144A			4	1FM	509,817	99.7376	498,688	500,000	498,688	(4,620)				2.933	1.687	MON	1,222	14,665	05/02/2016	06/05/2031
36198F-AD-4	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC14 CLASS A4			4	1FM	206,156	102.1530	204,306	200,000	204,306	(1,850)				3.955	3.296	MON	659	5,273	04/10/2018	08/10/2046
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			4	1FM	2,500,610	100.9835	2,487,694	2,463,466	2,487,694	(12,916)				3.813	3.209	MON	7,828	31,311	08/01/2018	11/10/2046
36252H-AJ-0	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS B			4	1FM	803,368	99.6879	777,566	780,000	777,566	(24,158)				4.047	3.823	MON	1,841	31,567	03/07/2017	03/10/2050
36252H-AK-7	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS C			4	1FM	1,287,559	96.7898	1,258,268	1,300,000	1,258,268	(29,290)				4.299	4.553	MON	4,657	13,972	09/13/2018	03/10/2050
36250S-AM-1	GS MORTGAGE SECURITIES TRUST SERIES 2018-GS10 CLASS D 144A			4	1FM	4,584,035	79.3232	4,450,826	5,611,000	4,450,826	(133,209)				3.000	7.489	MON	14,028	40,138	11/08/2018	07/10/2051
36252A-AC-0	GS MTG SECS TR SERIES 2015-GS1 CLASS A-3			4	1FM	2,510,156	100.6090	2,515,226	2,500,000	2,515,226	5,069				3.734	3.734	MON	5,445	38,896	07/24/2018	11/10/2048
36252R-AF-6	GS MTG SECS TRUST SERIES 2014-GC18 CLASS A2			4	1FM	5,774	99.8786	5,761	5,768	5,761	(13)				2.924	2.932	MON	10	127	03/23/2018	01/10/2047
44422P-BN-1	HUDSONS BAY SIMON JV TRUST SERIES 2015-HB10 CLASS A10 144			4	1FM	877,834	98.1137	878,118	895,000	878,118	284				4.155	5.137	MON	3,099	15,493	07/02/2018	08/05/2034
46629Y-AF-6	JP MORGAN CHASE COMM MTG SERIES 2007-CB18 CLASS AM			4	1FM	17,370	99.9506	16,201	16,209	16,201	18				5.466	2.121	MON	74	886	02/03/2016	06/12/2047
46636V-AC-0	JP MORGAN CHASE COMM MTG SERIES 2011-C4 CLASS A3			4	1FM	687,480	101.9337	612,866	601,240	612,866	(18,718)				4.171	0.944	MON	2,090	29,009	12/17/2012	08/15/2046
46637W-AG-8	JP MORGAN CHASE COMM MTG SERIES 2012-CBX CLASS B			4	1FM	61,200	103.4333	62,060	60,000	62,060	(1,743)				4.970	4.740	MON	248	3,028	06/22/2012	06/15/2045
46590M-AR-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS A4			4	1FM	2,346,387	94.9444	2,373,609	2,500,000	2,373,609	27,222				2.822	3.738	MON	5,879	29,394	07/24/2018	08/15/2049
46590M-AV-2	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS AS			4	1FM	5,364,066	93.8559	5,387,330	5,740,000	5,387,330	23,264				3.056	4.079	MON	14,616		12/21/2018	08/15/2049
46590M-AX-8	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS C			4	1FM	2,519,965	93.6570	2,528,739	2,700,000	2,528,739	8,774				3.792	4.870	MON	8,532		12/18/2018	08/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46649V-AA-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018- LAQ CLASS A 144A			4	1FM	10,950,000	99.6204	10,908,436	10,950,000	10,908,436	(41,564)				3.455	3.479	MON	17,775	156,215	06/27/2018	06/15/2032
46641J-AU-0	JPMBB COMM MORTGAGE SEC SERIES 2014-C18 CLASS A3			4	1FM	1,925,772	100.8383	1,915,928	1,900,000	1,915,928	(9,845)				3.578	3.047	MON	5,665	50,984	03/23/2018	02/15/2047
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			4	1FM	396,460	100.7651	376,547	373,688	376,547	(9,398)				3.659	1.985	MON	1,139	13,674	03/22/2016	11/15/2045
46640U-AE-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C17 CLASS ASB			4	1FM	2,061,518	101.1109	2,059,797	2,037,167	2,059,797	(1,721)				3.705	3.623	MON	6,290	26,420	08/01/2018	01/15/2047
46642E-AZ-9	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C21 CLASS ASB			4	1FM	2,001,202	100.2617	1,990,195	1,985,000	1,990,195	(11,007)				3.428	3.378	MON	5,671	51,037	03/23/2018	08/15/2047
46642E-BE-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C21 CLASS C			4	1FM	493,281	99.0866	495,433	500,000	495,433	2,152				4.654	4.806	MON	1,939		12/21/2018	08/15/2047
46642N-BE-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C22 CLASS ASB			4	1FM	758,037	100.5104	753,828	750,000	753,828	(4,209)				3.504	3.433	MON	2,190	19,708	03/23/2018	09/15/2047
46643A-BF-9	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C23 CLASS ASB			4	1FM	4,137,024	100.9596	4,028,287	3,990,000	4,028,287	(69,642)				3.657	3.385	MON	12,160	127,995	03/23/2018	09/15/2047
46645L-BE-6	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2016-C1 CLASS B			4	1FM	2,068,030	103.0579	1,927,182	1,870,000	1,927,182	(77,275)				4.738	3.376	MON	7,383	89,946	01/17/2017	03/15/2049
46648K-AY-2	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C7 CLASS AS			4	1FM	3,208,863	97.6455	3,222,300	3,300,000	3,222,300	13,436				3.713	4.388	MON	10,209		12/18/2018	10/15/2050
46648K-BA-3	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C7 CLASS C			4	1FM	2,908,818	95.4795	2,912,126	3,050,000	2,912,126	3,308				4.185	5.350	MON	10,637		12/19/2018	10/15/2050
50208X-AJ-1	LATITUDE MANAGEMENT REAL ESTAT SERIES 2015-CRE1 CLASS AR 144A			4	1FE	900,000	99.6298	896,668	900,000	896,668	(3,332)				3.484	3.506	MON	697	18,863	04/17/2018	02/22/2032
61761A-BA-5	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS AS 144A			4	1FM	209,088	100.9527	206,953	205,000	206,953	(4,870)				3.792	3.563	MON	648	7,774	07/13/2012	08/15/2045
61761A-BB-3	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS B 144A			4	1FM	198,896	101.8595	198,626	195,000	198,626	(6,014)				4.443	4.213	MON	722	8,664	07/13/2012	08/15/2045
61762M-BU-4	MORGAN STANLEY BAML TRUST SERIES 2013-C10 CLASS ASB			4	1FM	2,294,452	101.1887	2,285,128	2,258,284	2,285,128	(9,324)				3.912	3.148	MON	7,362	29,448	08/01/2018	07/15/2046
61763B-AU-8	MORGAN STANLEY BAML TRUST SERIES 2013-C13 CLASS A4			4	1FM	429,141	103.0215	412,086	400,000	412,086	(11,768)				4.039	3.481	MON	1,346	16,156	08/16/2017	11/15/2046
61764X-BG-9	MORGAN STANLEY BAML TRUST SERIES 2015-C21 CLASS ASB			4	1FM	992,610	99.4902	994,902	1,000,000	994,902	2,292				3.150	3.327	MON	2,625	23,625	03/23/2018	03/15/2048
61690F-AK-9	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS ASB			4	1FM	1,974,960	99.1247	1,982,494	2,000,000	1,982,494	7,534				3.040	3.340	MON	5,067	45,600	03/23/2018	04/15/2048
61763K-AY-0	MORGAN STANLEY BANK OF AMERICA SERIES 2014-C15 CLASS ASB			4	1FM	2,133,281	101.2582	2,025,164	2,000,000	2,025,164	(42,240)				3.654	2.313	MON	6,090	73,080	05/03/2016	04/15/2047
61764R-BF-4	MORGAN STANLEY BANK OF AMERICA SERIES 2015-C20 CLASS A4			4	1FM	2,445,020	98.6080	2,465,201	2,500,000	2,465,201	20,181				3.249	3.664	MON	3,610	33,844	07/23/2018	02/15/2048
61760V-AQ-6	MORGAN STANLEY CAPITAL I SERIES 2012-C4 CLASS AS			4	1FM	2,770,764	100.6592	2,677,534	2,660,000	2,677,534	(74,330)				3.773	3.272	MON	8,363	100,362	07/26/2012	03/15/2045
61761X-AA-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2013-WLSR CLASS A 144A			4	1FM	1,947,441	99.1267	1,883,408	1,900,000	1,883,408	(15,252)				2.695	2.301	MON	4,267	51,205	02/14/2013	01/11/2032
61763Q-AA-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2014-CPT CLASS A 144A			4	1FM	525,044	100.1186	500,593	500,000	500,593	(8,840)				3.350	2.560	MON	1,396	16,750	05/02/2016	07/13/2029
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UBS9 CLASS ASB			4	1FM	1,323,529	99.8917	1,268,624	1,270,000	1,268,624	(22,730)				3.340	2.566	MON	3,535	42,418	08/21/2017	03/15/2049
61767Y-AU-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS A1			4	1FM	207,031	99.9440	206,917	207,033	206,917	(114)				3.176	3.144	MON	548	2,740	06/27/2018	07/15/2051
61767Y-BD-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS B			4	1FM	4,387,762	102.4816	4,365,715	4,260,000	4,365,715	(22,048)				4.620	3.980	MON	16,401	82,005	06/27/2018	07/15/2051
617459-AG-7	MORGAN STANLEY CAPITAL INC SERIES 2011-C2 CLASS B 144A			4	1FM	6,025,959	102.6967	5,905,061	5,750,000	5,905,061	(156,823)				5.200	4.564	MON	24,917	298,916	03/27/2014	06/15/2044
55358P-AA-4	MSCG TRUST SERIES 2018-SELF CLASS A 144A			4	1FE	2,500,000	98.5104	2,462,760	2,500,000	2,462,760	(37,240)				3.355	3.374	MON	3,940	10,213	10/09/2018	10/15/2037
55358P-AG-1	MSCG TRUST SERIES 2018-SELF CLASS B 144A			4	1FE	3,505,000	98.2722	3,444,439	3,505,000	3,444,439	(60,561)				3.535	3.557	MON	5,822	15,125	10/09/2018	10/15/2037
55358P-AJ-5	MSCG TRUST SERIES 2018-SELF CLASS C 144A			4	1FE	4,885,000	98.2174	4,797,921	4,885,000	4,797,921	(87,079)				3.270	3.292	MON	6,656	21,710	10/09/2018	10/15/2037
749521-AA-8	RETL SERIES 2018-RVP CLASS A 144A			4	1FM	2,000,516	98.9862	1,980,235	2,000,516	1,980,235	(20,281)				3.555	3.578	MON	3,342	46,363	03/07/2018	03/15/2033
831350-AA-1	SLIDE 2018-FUN SERIES 2018-FUN CLASS A 144A			4	1FE	4,444,966	99.6548	4,429,623	4,444,966	4,429,623	(15,343)				3.355	3.376	MON	7,006	30,645	09/17/2018	06/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
88327H-AA-1	THARALDSON HOTEL PORTFOLIO TRU SERIES 2018-THL CLASS A 144A			4	1FM	86,504	98.8967	85,603	86,558	85,603	(901)				3.150	3.196	MON	159	2,044	01/22/2018	11/11/2034
87246A-AE-8	TIAA CMBS TR SERIES 2007-C4 CLASS AJ			4	1FM	308,006	100.2348	290,676	289,995	290,676	1,338				5.481	5.002	MON	927	25,014	03/27/2014	08/15/2039
90349D-AC-6	UBS BARCLAYS COMMERCIAL MTGE SERIES 2012-C3 CLASS A3			4	1FM	115,384	99.6603	112,671	113,055	112,671	(853)				2.728	2.148	MON	257	3,084	05/02/2016	08/10/2049
90353K-AU-3	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018-C13 CLASS A1			4	1FM	4,900,823	100.5288	4,926,740	4,900,824	4,926,740	25,918				3.366	3.332	MON	13,747	27,494	09/21/2018	10/15/2051
90269G-AC-5	UBS-CITIGROUP COMMERCIAL MTG SERIES 2012-C1 CLASS A3			4	1FM	615,672	100.6527	587,384	583,575	587,384	(11,314)				3.400	2.978	MON	1,653	19,842	09/14/2012	05/10/2045
92258T-AB-8	VELOCITY COMMERCIAL CAPITAL LO SERIES 2016-2 CLASS AFX			4	1FE	2,086,323	99.4078	2,073,968	2,086,323	2,073,968	(12,158)				2.997	2.935	MON	5,210	62,526	11/01/2016	10/25/2046
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A			4	1FM	9,874,300	100.9324	9,674,372	9,585,000	9,674,372	(205,355)				3.808	3.325	MON	30,416	364,997	03/27/2014	12/13/2029
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C26 CLASS ASB			4	1FM	1,341,928	98.8406	1,344,232	1,360,000	1,344,232	2,304				2.991	3.102	MON	3,390	30,508	03/23/2018	02/15/2048
94989W-AS-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C31 CLASS A4			4	1FM	428,850	100.9180	413,764	410,000	413,764	(14,037)				3.695	3.032	MON	1,262	15,150	11/21/2017	11/15/2048
94989T-BA-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS ASB			4	1FM	1,372,799	100.7961	1,315,389	1,305,000	1,315,389	(36,333)				3.571	2.530	MON	3,883	46,602	08/16/2017	09/15/2058
94989H-AQ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS1 CLASS A5			4	1FM	985,184	98.1032	995,747	1,015,000	995,747	10,563				3.148	3.681	MON	2,663		12/07/2018	05/15/2048
94989H-BJ-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS1 CLASS C			4	1FM	2,539,903	95.3547	2,422,010	2,540,000	2,422,010	(102,931)				3.848	3.848	MON	8,145	97,739	04/20/2015	05/15/2048
94989V-AE-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS3 CLASS ASB			4	1FM	1,386,057	100.0114	1,330,151	1,330,000	1,330,151	(34,750)				3.371	3.122	MON	3,736	44,834	08/16/2017	09/15/2057
95001N-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS AS			4	1FM	9,588,779	102.3063	9,524,720	9,310,000	9,524,720	(64,058)				4.405	4.199	MON	34,175	170,877	06/28/2018	06/15/2051
95001N-BC-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS B			4	1FM	2,296,800	102.8563	2,293,695	2,230,000	2,293,695	(3,105)				4.556	4.349	MON	8,467	42,333	06/28/2018	06/15/2051
94987M-AA-9	WELLS FARGO MTG BACKED SEC SERIES 2010-C1 CLASS A1			4	1FM	453,753	100.0773	439,096	438,757	439,096	(5,044)				3.349	2.132	MON	1,225	14,694	12/03/2014	11/15/2043
92935J-BC-8	WELLS FARGO RBS SERIES 2011-C2 CLASS A4 144A			4	1FM	307,699	102.5938	266,397	259,662	266,397	(9,433)				4.869	2.365	MON	1,054	12,643	10/09/2012	02/15/2044
92935J-AJ-4	WELLS FARGO RBS SERIES 2011-C2 CLASS B 144A			4	1FM	1,418,224	102.4260	1,264,961	1,235,000	1,264,961	(34,463)				5.174	4.148	MON	5,325	63,899	10/16/2012	02/15/2044
92935J-AL-9	WELLS FARGO RBS SERIES 2011-C2 CLASS C 144A			4	1FM	913,487	101.6991	869,527	855,000	869,527	(23,429)				5.392	4.403	MON	3,842	46,102	10/16/2012	02/15/2044
92935V-AN-8	WELLS FARGO RBS SERIES 2011-C3 CLASS B			4	1FM	2,256,863	101.2737	2,256,377	2,228,000	2,256,377	(75,325)				4.740	4.664	MON	8,801	105,607	03/27/2014	03/15/2044
92939K-AB-4	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C24 CLASS A2			4	1FM	215,653	99.6553	215,655	216,401	215,655	2				2.863	3.044	MON	516	3,286	07/06/2018	11/15/2047
92939K-AE-8	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C24 CLASS A5			4	1FM	930,511	100.7185	936,682	930,000	936,682	6,171				3.607	3.618	MON	2,795	25,159	03/23/2018	11/15/2047
96221T-AD-9	WF RBS COMMERCIAL MTGE TRUST SERIES 2014-LC14 CLASS A4			4	1FM	1,522,748	100.7523	1,465,946	1,455,000	1,465,946	(52,902)				3.766	2.646	MON	4,566	54,795	12/08/2017	03/15/2047
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2011-C5 CLASS A4			4	1FM	138,984	100.9928	126,241	125,000	126,241	(3,157)				3.667	2.253	MON	382	4,584	11/19/2012	11/15/2044
92936J-AJ-3	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2011-C5 CLASS C 144A			4	1FM	2,773,634	103.4676	2,951,930	2,853,000	2,951,930	(88,735)				5.672	6.292	MON	13,486	164,040	03/21/2012	11/15/2044
92936J-AL-8	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2011-C5 CLASS D			4	1FM	1,522,318	101.1315	1,923,016	1,901,500	1,923,016	(50,917)				5.672	5.672	MON	8,988	109,331	11/01/2011	11/15/2044
92936T-AH-5	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2012-C7 CLASS AFL 144A			4	1FM	854,440	100.8119	841,779	835,000	841,779	(12,661)				3.067	2.903	MON	1,067	22,693	03/05/2018	06/15/2045
92936T-AE-2	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2012-C7 CLASS C 144A			4	1FM	1,265,180	100.1857	1,152,136	1,150,000	1,152,136	(46,781)				4.821	3.571	MON	4,620	56,209	01/11/2013	06/15/2045
92938V-AQ-8	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C19 CLASS A5			4	1FM	661,547	103.3817	662,997	641,310	662,997	1,450				4.101	3.506	MON	2,192	19,725	03/23/2018	03/15/2047
92936Y-AF-8	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS B			4	1FM	1,412,686	100.7960	1,396,025	1,385,000	1,396,025	(39,251)				4.311	4.200	MON	4,976	59,707	07/20/2012	08/15/2045
92936Y-AG-6	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS C 144A			4	1FM	2,003,311	101.3056	2,061,569	2,035,000	2,061,569	(51,858)				4.893	5.046	MON	8,297	100,951	07/20/2012	08/15/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						461,381,942	XXX	456,008,264	458,503,977	456,008,264	(5,378,369)				XXX	XXX	XXX	1,325,573	8,928,780	XXX	XXX
88576P-AC-7	321 HENDERSON REC LLC SERIES 2004-A CLASS A1 144A			4	1FE	103,431	97.8409	105,177	107,498	105,177	(415)				2.805	3.154	MON	126	2,501	01/26/2016	09/15/2045
88576P-AE-3	321 HENDERSON REC LLC SERIES 2005-1A CLASS A1 144A			4	1FE	341,235	95.2315	333,415	350,110	333,415	240				2.685	3.235	MON	392	7,718	04/09/2014	11/15/2040
88576N-AA-6	321 HENDERSON RECEIVABLES LLC SERIES 2006-1A CLASS A1 144A			4	1FE	1,020,018	98.3538	1,020,143	1,037,218	1,020,143	5,394				2.655	2.824	MON	1,147	22,549	11/10/2014	03/15/2041
88576N-AC-2	321 HENDERSON RECEIVABLES LLC SERIES 2006-2A CLASS A1 144A			4	1FE	1,640,558	98.0941	1,658,087	1,690,303	1,658,087	7,092				2.655	2.951	MON	1,870	36,747	04/07/2015	06/15/2041
88576N-AE-8	321 HENDERSON RECEIVABLES LLC SERIES 2006-3A CLASS A1 144A			4	1FE	888,665	95.5741	873,350	913,794	873,350	9,268				2.655	2.882	MON	1,011	19,866	04/15/2014	09/15/2041
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC SERIES 2007-1A CLASS A1 144A			4	1FE	3,011,549	94.2856	3,026,133	3,209,538	3,026,133	(47,864)				2.655	3.267	MON	3,551	69,775	10/30/2015	03/15/2042
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS A 144A			4	1FE	23,654,894	101.0170	23,896,210	23,655,642	23,896,210	241,316				4.454	4.495	MON	43,901	111,216	11/01/2018	11/16/2038
00400V-AB-3	ACADEMIC LOAN FUNDING TRUST SERIES 2012-1A CLASS A2 144A			4	1FE	6,350,920	100.4937	6,648,480	6,615,819	6,648,480	40,518				3.415	4.115	MON	3,766	205,249	06/01/2016	12/27/2044
00389V-AA-0	ACADEMIC LOAN FUNDING TRUST SERIES 2013-1A CLASS A 144A			4	1FE	2,026,048	99.6595	2,034,320	2,041,271	2,034,320	3,090				3.306	3.392	MON	1,125	57,119	11/15/2013	12/26/2044
00432C-AV-3	ACCESS GROUP INC SERIES 2003-A CLASS A3			4	1FE	2,028,676	99.7235	2,065,814	2,071,542	2,065,814	(7,276)				3.590	3.829	MON	1,239	65,529	03/27/2014	07/01/2038
00432C-CF-6	ACCESS GROUP INC SERIES 2005-1 CLASS A3			4	1FE	19,712	99.9900	19,995	19,997	19,995	8				2.974	3.441	MJSD	13	470	01/07/2016	06/22/2022
00432C-CH-2	ACCESS GROUP INC SERIES 2005-1A CLASS B			4	1FE	7,620,294	96.1903	7,635,400	7,937,807	7,635,400	15,106				3.394	3.876	MJSD	5,986	220,444	03/01/2018	09/22/2037
00432C-CM-1	ACCESS GROUP INC SERIES 2005-2 CLASS A3			4	1FE	133,581	99.8498	135,627	135,831	135,627	(203)				2.833	3.129	FMAN	417	3,009	12/19/2012	11/22/2024
00432C-CW-9	ACCESS GROUP INC SERIES 2005-B CLASS A3			4	1FE	331,712	93.4894	340,319	364,019	340,319	145				2.860	4.002	JAJO	1,966	8,569	03/16/2016	07/25/2035
00435T-AA-9	ACCESS GROUP INC SERIES 2015-1 CLASS A 144A			4	1FE	2,643,820	99.9700	2,703,865	2,704,676	2,703,865	(4,058)				3.206	3.613	MON	1,445	72,941	07/17/2015	07/25/2056
00435T-AB-7	ACCESS GROUP INC SERIES 2015-1 CLASS B 144A			4	1FE	774,456	90.0316	810,284	900,000	810,284	33,201				4.006	5.529	MON	601	31,571	07/17/2015	07/25/2058
006278-AT-2	ADAMS MILL CLO LTD SERIES 2014-1A CLASS A2R 144A		D	4	1FE	935,719	99.5195	931,223	935,719	931,223	(6,386)				3.536	3.552	JAJO	7,169	28,767	06/23/2017	07/15/2026
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 2018-1 CLASS A 144A			4	1FE	14,352,424	102.8469	14,761,466	14,352,856	14,761,466	409,042				4.810	4.858	MON	30,683	69,037	10/19/2018	11/15/2048
02005A-FE-3	ALLY MASTER OWNER TRUST SERIES 2015-2 CLASS A2			4	1FE	4,651,976	99.9605	4,663,159	4,665,000	4,663,159	16,267				1.830	2.183	MON	3,794	75,693	03/23/2018	01/15/2021
00163G-AQ-0	ALM LOAN FUNDING SERIES 2012-7A CLASS A1R 144A		D	4	1FE	18,000,000	100.0500	18,009,000	18,000,000	18,009,000	(141,246)				3.828	3.846	JAJO	149,280	622,584	09/13/2016	10/15/2028
02155L-AA-0	ALTERNA FUNDING LLC SERIES 2015-1A CLASS A 144A			4	1FE	465,658	99.5000	469,641	472,001	469,641	(1,475)				2.500	3.165	MON	524	11,800	02/05/2016	02/15/2024
02377A-AA-6	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS A				1FE	287,766	96.8200	278,615	287,766	278,615	(15,626)				3.700	3.700	AO	2,662	10,647	09/02/2014	10/01/2026
02376X-AA-7	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS B				2FE	1,895,455	98.9375	1,875,316	1,895,455	1,875,316	(60,645)				4.375	4.375	AO	20,732	82,926	09/02/2014	10/01/2022
02529K-AA-1	AMERICAN CREDIT ACCEPTANCE R SERIES 2018-2 CLASS A 144A			4	1FE	1,187,945	99.8531	1,186,267	1,188,012	1,186,267	(1,679)				2.940	2.961	MON	2,037	16,397	06/13/2018	01/10/2022
02529J-AA-4	AMERICAN CREDIT ACCEPTANCE REC SERIES 2017-4 CLASS A 144A			4	1FE	124,039	99.9645	123,998	124,042	123,998	6				2.000	2.007	MON	145	2,453	12/04/2017	07/10/2020
02529H-AC-4	AMERICAN CREDIT ACCEPTANCE SERIES 2018-1 CLASS B 144A			4	1FE	3,649,501	99.7776	3,641,881	3,650,000	3,641,881	(7,620)				3.160	3.187	MON	6,728	82,660	03/14/2018	11/10/2021
02530A-AA-0	AMERICAN CREDIT ACCEPTANCE SERIES 2018-3 CLASS A 144A			4	1FE	549,052	99.8858	548,425	549,052	548,425	(627)				2.920	2.932	MON	846	3,607	09/11/2018	08/12/2021
02530A-AC-6	AMERICAN CREDIT ACCEPTANCE SERIES 2018-3 CLASS B 144A			4	1FE	1,999,851	100.1477	2,002,953	2,000,000	2,002,953	3,102				3.490	3.519	MON	3,684	15,705	09/11/2018	06/13/2022
02582J-HE-3	AMERICAN EXPRESS CREDIT ACCT SERIES 2017-3 CLASS A			4	1FE	4,041,294	98.5225	4,058,143	4,119,000	4,058,143	16,850				1.770	2.731	MON	3,240	54,680	03/23/2018	11/15/2022
02582J-HJ-2	AMERICAN EXPRESS CREDIT ACCT SERIES 2017-6 CLASS A			4	1FE	3,180,971	98.4770	3,190,654	3,240,000	3,190,654	9,684				2.040	2.792	MON	2,938	49,572	03/23/2018	05/15/2023
02582J-HS-2	AMERICAN EXPRESS CREDIT ACCT SERIES 2018-3 CLASS A			4	1FE	1,320,000	99.2739	1,310,415	1,320,000	1,310,415	(9,585)				2.775	2.791	MON	1,526	23,776	03/14/2018	10/15/2025
03027W-AK-8	AMERICAN TOWER TRUST I SERIES 144A				1FE	11,670,000	99.8877	11,656,899	11,670,000	11,656,899	(13,101)				3.652	3.680	MON	18,942	303,067	03/27/2018	03/23/2048
03027W-AJ-1	AMERICAN TOWER TRUST SERIES 2013-1-2 CLASS 2A 144A			4	1FE	17,396,428	97.9498	17,444,861	17,810,000	17,444,861	47,242				3.070	4.132	MON	24,301	339,542	06/11/2018	03/15/2048
03066D-AD-8	AMERICREDIT AUTOMOBILE REC SERIES 2016-2 CLASS A3			4	1FE	37,594	99.9258	37,702	37,730	37,702	108				1.600	1.950	MON	39	453	03/23/2018	11/09/2020
03065D-AD-9	AMERICREDIT AUTOMOBILE REC SERIES 2016-3 CLASS A3			4	1FE	26,199	99.5906	26,272	26,380	26,272	73				1.460	2.646	MON	25	289	03/23/2018	05/10/2021
03066M-AE-6	AMERICREDIT AUTOMOBILE RECEI SERIES 2018-3 CLASS B			4	1FE	1,294,958	101.2751	1,311,512	1,295,000	1,311,512	16,554				3.580	3.606	MON	1,674	3,477	11/15/2018	10/18/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
03065F-AE-2	AMERICREDIT AUTOMOBILE RECEIV SERIES 2017-1 CLASS B			4	1FE	921,955	98.9752	925,418	935,000	925,418	3,463				2.300	2.995	MON	657	16,129	03/23/2018	02/18/2022
03064V-AF-5	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2 CLASS D			4	1FE	5,036,177	99.9895	5,016,056	5,016,581	5,016,056	(17,281)				2.570	2.323	MON	8,237	128,926	06/02/2016	07/08/2020
03065T-AD-4	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2016-4 CLASS A3			4	1FE	99,162	99.4311	99,617	100,187	99,617	455				1.530	2.146	MON	98	1,150	03/23/2018	07/08/2021
03065G-AE-0	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2017-2 CLASS B			4	1FE	469,426	98.8436	469,507	475,000	469,507	81				2.400	3.002	MON	412	8,550	03/23/2018	05/18/2022
03764U-AN-3	APIDOS CLO SERIES 2013-16A CLASS A1R 144A		D	4	1FE	261,647	99.7092	260,886	261,647	260,886	(944)				3.430	3.444	JAJO	1,845	7,769	06/07/2017	01/19/2025
03762Y-AH-0	APIDOS CLO SERIES 2016-25A CLASS A2R 144A		D	4	1FE	1,990,000	97.9223	1,948,654	1,990,000	1,948,654	(41,346)				4.169	4.191	JAJO	12,675		10/24/2018	10/20/2031
03767M-AJ-7	APIDOS CLO SERIES 2018-29A CLASS B 144A		D	4	1FE	6,500,000	94.0397	6,112,581	6,500,000	6,112,581	(387,420)				4.390	4.410	JAJO	150,400		05/11/2018	07/25/2030
03879X-AA-7	ARBOR REALTY COLLATERALIZED SERIES 2018-FL1 CLASS A 144A		D	4	1FE	720,000	98.3863	708,381	720,000	708,381	(11,619)				3.605	3.632	MON	1,082	12,297	05/23/2018	06/15/2028
038779-AA-2	ARBYS FUNDING LLC SERIES 2015-1A CLASS A2 144A			4	3AM	12,697,300	103.5124	13,143,280	12,697,300	13,143,280	175,138				4.969	4.998	JAJO	106,907	630,929	11/06/2015	10/30/2045
04017T-AE-9	ARES CLO LTD SERIES 2014-31RA CLASS B 144A		D	4	1FE	7,500,000	97.3465	7,300,988	7,500,000	7,300,988	(199,013)				4.289	4.312	FMAN	32,169	151,930	05/16/2018	05/24/2030
04365T-AD-9	ASCENTIUM EQUIPMENT RECEIVA SERIES 2018-2A CLASS B 144A			4	1FE	8,961,834	101.8292	9,125,936	8,962,000	9,125,936	164,102				3.760	3.789	MON	19,657	43,057	10/16/2018	05/10/2024
04365T-AE-7	ASCENTIUM EQUIPMENT RECEIVA SERIES 2018-2A CLASS C 144A			4	1FE	5,249,040	102.0121	5,355,636	5,250,000	5,355,636	106,596				3.860	3.895	MON	11,821	25,894	10/16/2018	07/10/2024
04624W-AG-2	ASSURANT CLO III LTD SERIES 2018-2A CLASS C 144A		D	4	1FE	3,970,000	94.6549	3,757,800	3,970,000	3,757,800	(212,200)				4.719	4.745	JAJO	64,834		07/27/2018	10/20/2031
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD SERIES 2016-7A CLASS A1R 144A		D	4	1FE	9,590,000	99.2224	9,515,428	9,590,000	9,515,428	(74,572)				3.971	3.991	FMAN	33,852		11/21/2018	11/27/2031
04965F-AG-6	ATRIUM CDO CORP SERIES 2018-15 CLASS B 144A		D	4	1FE	7,860,000	98.5864	7,748,891	7,860,000	7,748,891	(111,109)				4.227	4.249	JAJO	18,459		11/16/2018	01/23/2031
05352P-AA-5	AVANT LOANS FUNDING TRUST SERIES 2018-A CLASS A 144A			4	1FE	759,168	99.8385	757,961	759,187	757,961	(1,207)				3.090	3.107	MON	1,043	12,707	05/22/2018	06/15/2021
05353T-AA-6	AVANT LOANS FUNDING TRUST SERIES 2018-B CLASS A 144A			4	1FE	1,752,862	99.8625	1,750,526	1,752,936	1,750,526	(2,336)				3.420	3.445	MON	2,664	9,659	10/10/2018	01/18/2022
053633-AG-8	AVERY POINT CLO LTD SERIES 2013-3A CLASS AR 144A		D	4	1FE	2,887,717	99.7617	2,880,835	2,887,717	2,880,835	(14,355)				3.565	3.580	JAJO	21,445	89,707	04/25/2017	01/18/2025
05363L-AU-7	AVERY POINT CLO LTD SERIES 2015-6A CLASS AR 144A		D	4	1FE	2,380,000	98.9420	2,354,820	2,380,000	2,354,820	(25,180)				3.263	3.276	FMAN	12,296	11,865	08/22/2018	08/05/2027
05377R-CQ-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-1A CLASS A 144A			4	1FE	524,817	97.4545	516,509	530,000	516,509	(8,308)				3.070	3.338	MON	497	12,203	03/23/2018	09/20/2023
05377R-CU-6	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-2A CLASS A 144A			4	1FE	2,502,770	97.7553	2,453,657	2,510,000	2,453,657	(45,914)				2.970	3.053	MON	2,278	73,276	03/23/2018	03/20/2024
05682Q-AC-0	BAIN CAPITAL CREDIT CLO LIMIT SERIES 2017-1A CLASS A1 144A		D	4	1FE	9,760,000	99.3210	9,693,730	9,760,000	9,693,730	(96,195)				3.719	3.735	JAJO	71,587	379,223	06/13/2017	07/20/2030
05522R-CV-8	BANK OF AMERICA CREDIT CARD SERIES 2016-A1 CLASS A			4	1FE	2,507,813	100.0618	2,501,546	2,500,000	2,501,546	(6,267)				2.845	2.592	MON	2,964	50,982	03/08/2018	10/15/2021
065603-AF-9	BANK OF THE WEST AUTO TRUST SERIES 2018-1 CLASS C 144A			4	1FE	1,519,729	101.5085	1,542,929	1,520,000	1,542,929	23,200				3.980	4.002	MON	2,353	6,722	10/31/2018	05/15/2024
06742L-AH-6	BARCLAYS DRYROCK ISSUANCE TRUS SERIES 2015-1 CLASS A			4	1FE	2,149,017	99.0246	2,129,028	2,150,000	2,129,028	(19,414)				2.200	2.218	MON	2,102	47,300	03/05/2015	12/15/2022
055377-AB-1	BCC FUNDING CORP SERIES 2018-1A CLASS A2 144A			4	1FE	1,530,973	99.7220	1,526,984	1,531,241	1,526,984	(3,989)				2.960	2.984	MON	1,385	37,645	02/14/2018	06/20/2023
055377-AC-9	BCC FUNDING CORP SERIES 2018-1A CLASS B 144A			4	1FE	2,609,508	100.1106	2,612,886	2,610,000	2,612,886	3,378				3.390	3.419	MON	2,704	73,487	02/14/2018	08/21/2023
08181J-AA-0	BENEFIT STREET PARTNERS CLO L SERIES 2018-5BA CLASS A1A 144A		D	4	1FE	12,800,000	98.7206	12,636,237	12,800,000	12,636,237	(163,763)				3.344	3.356	JAJO	84,405	189,019	04/19/2018	04/20/2031
09202L-AL-4	BLACK DIAMOND CLO LTD SERIES 2013-1A CLASS A1R 144A		D	4	1FE	436,507	99.6165	434,833	436,507	434,833	(1,987)				3.499	3.514	JAJO	3,224	13,248	06/26/2017	02/06/2026
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS A 144A			4	1FE	4,984,163	101.8425	5,055,843	4,964,375	5,055,843	(87,233)				4.213	3.946	MON	9,296	209,149	04/17/2017	12/16/2041
09628E-AA-0	BLUE VIRGO SERIES 2015-1A CLASS NOTE 144A			4	1FE	2,677,730	100.0000	2,689,797	2,689,797	2,689,797	(5,971)				3.000	3.233	MON	3,586	80,694	11/10/2015	12/15/2022
09628V-AQ-7	BLUEMOUNTAIN CLO LTD SERIES 2016-3A CLASS BR 144A		D	4	1FE	6,000,000	98.6049	5,916,294	6,000,000	5,916,294	(83,706)				4.316	4.339	FMAN	33,810		11/02/2018	11/15/2030
05586C-AD-6	BMW VEHICLE LEASE TRUST SERIES 2018-1 CLASS A4			4	1FE	1,289,989	100.8919	1,301,505	1,290,000	1,301,505	11,516				3.360	3.380	MON	1,324	7,585	10/10/2018	03/21/2022
05568Y-AA-6	BNSF RAILWAY CO 2007 1 P			4	1FE	620,614	107.9435	631,285	584,829	631,285	10,671				5.996	3.983	AO	8,767	35,066	03/23/2018	04/01/2024
10620W-AA-6	BRAZOS EDUCATION LOAN AUTHORIT SERIES 2012-1 CLASS A1			4	1FE	510,614	99.8235	515,903	516,815	515,903	(911)				3.206	3.494	MON	276	13,938	01/20/2017	12/26/2035
10620N-CG-1	BRAZOS HIGHER EDUCATION SERIES 2011-1 CLASS A2			4	1FE	1,036,795	100.5963	1,057,224	1,050,957	1,057,224	1,091				3.477	3.694	FMAN	3,654	29,913	03/10/2011	02/25/2030
10623P-DR-8	BRAZOS STUDENT LOAN FINANCE SERIES 2009-1 CLASS A			4	1FE	7,590	100.0000	8,063	8,063	8,063	12				3.072	4.296	MJSD	5	198	04/23/2014	06/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05584A-AA-8	BRE GRAND ISLANDER TIMESHARE I SERIES 2017-1A CLASS A 144A			4	1FE	7,251,975	98.7076	7,160,065	7,253,813	7,160,065	(15,844)				2.940	2.962	MON	3,554	213,262	04/04/2017	05/25/2029
05584A-AB-6	BRE GRAND ISLANDER TIMESHARE I SERIES 2017-1A CLASS B 144A			4	1AM	1,558,879	97.7196	1,523,549	1,559,103	1,523,549	(14,994)				3.240	3.264	MON	842	50,515	04/04/2017	05/25/2029
12189P-AF-9	BURLINGTN NO SF 99-1 TR SERIES 99-2			4	1FE	30,137	102.0405	27,654	27,101	27,654	(676)				7.570	1.541	JJ	1,020	2,052	05/02/2016	01/02/2021
12189T-AH-7	BURLINGTON NORTHERN SANTA FE ETC			4	1FE	175,114	100.0027	150,190	150,186	150,190	(2,474)				6.600	1.384	JJ	4,929	9,912	11/27/2012	01/02/2019
12479L-AA-8	CAL FUNDING II LTD SERIES 2012-1A CLASS A 144A		C	4	1FE	1,597,755	100.0400	1,599,139	1,598,500	1,599,139	639				3.470	3.502	MON	924	55,468	03/27/2014	10/25/2027
12479L-AC-4	CAL FUNDING II LTD SERIES 2013-1A CLASS A 144A		C	4	1FE	101,648	98.1562	104,291	106,250	104,291	(662)				3.350	4.182	MON	59	3,559	05/02/2016	03/27/2028
12805P-AJ-5	CAL FUNDING LTD SERIES 2018-2A CLASS A 144A			4	1FE	7,828,371	102.4173	8,018,510	7,829,250	8,018,510	190,139				4.340	4.381	MON	5,663	90,610	09/12/2018	09/25/2043
13056J-AD-6	CALIFORNIA REPUBLIC AUTO RECEI SERIES 2015-3 CLASS A4			4	1FE	182,243	99.6527	181,618	182,251	181,618	(621)				2.130	2.140	MON	173	3,882	09/25/2015	05/17/2021
13646A-AF-7	CANADIAN PACER AUTO RECEIVAB SERIES 2018-2A CLASS B 144A		A	4	1FE	569,972	101.4389	578,202	570,000	578,202	8,230				3.630	3.657	MON	690	3,966	10/02/2018	01/19/2024
12479R-AB-3	CAPITAL AUTOMOTIVE REIT SERIES 2014-1A CLASS A			4	1FE	5,156,986	99.7946	5,179,340	5,190,000	5,179,340	(12,987)				3.660	3.856	MON	7,387	191,009	07/13/2016	10/15/2044
12479R-AD-9	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A1 144A			4	1FE	7,559,641	100.4372	7,594,894	7,561,833	7,594,894	(74,877)				3.870	3.914	MON	11,381	294,269	03/30/2017	04/15/2047
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A2 144A			4	1FE	8,127,822	100.7659	8,144,910	8,083,000	8,144,910	(67,280)				4.180	4.029	MON	13,139	339,746	09/07/2017	04/15/2047
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXEC SERIES 2015-A3 CLASS A3			4	1FE	561,072	100.1802	561,009	560,000	561,009	(63)				2.706	2.547	MON	631	10,603	03/19/2018	03/15/2023
14041N-FE-6	CAPITAL ONE MULTI-ASSET EXEC SERIES 2016-A3 CLASS A3			4	1FE	3,415,637	99.2388	3,423,740	3,450,000	3,423,740	8,103				1.340	3.729	MON	2,055	11,558	09/21/2018	04/15/2022
14310B-AL-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2013-1A CLASS A1R 144A		D	4	1FE	14,750,000	98.9204	14,590,759	14,750,000	14,590,759	(218,934)				3.834	3.852	FMAN	75,405	478,755	07/25/2017	08/14/2030
14311M-AU-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS CR 144A		D	4	1AM	1,360,000	94.9775	1,291,694	1,360,000	1,291,694	(68,306)				5.359	5.395	JAJO	12,957	17,838	07/18/2018	07/28/2028
14315R-AE-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2018-4A CLASS A2 144A		D	4	1FE	5,200,000	98.9415	5,144,958	5,200,000	5,144,958	(55,042)				4.269	4.288	JAJO	8,633		11/30/2018	01/20/2031
14314P-AC-0	CARMAX AUTO OWNER TRUST SERIES 2017-2 CLASS A3			4	1FE	1,144,930	98.9684	1,148,033	1,160,000	1,148,033	3,103				1.930	2.692	MON	995	16,791	03/23/2018	03/15/2022
14314R-AC-6	CARMAX AUTO OWNER TRUST SERIES 2017-4 CLASS A3			4	1FE	1,251,039	98.9128	1,241,356	1,255,000	1,241,356	(4,403)				2.110	2.261	MON	1,177	24,977	03/23/2018	10/17/2022
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2018-1 CLASS A 144A			4	1FE	12,564,982	101.5768	12,772,743	12,574,472	12,772,743	207,760				4.125	4.181	MON	23,053	259,349	06/07/2018	06/15/2043
149806-AA-9	CAZENOVIA CREEK FUNDING LLC SERIES 2015-1A CLASS A 144A			4	1FE	237,134	99.4375	236,156	237,492	236,156	(445)				2.000	2.075	MON	277	4,750	03/04/2016	12/10/2023
12481X-AC-4	CBAM CLO MANANGEMENT SERIES 2018-6A CLASS A 144A		D	4	1FE	2,100,000	98.8396	2,075,632	2,100,000	2,075,632	(24,368)				3.376	3.388	JAJO	38,714		05/17/2018	07/15/2031
12509K-AB-2	CCG RECEIVABLES TRUST SERIES 2018-2 CLASS A2 144A			4	1FE	2,319,729	99.9834	2,319,614	2,320,000	2,319,614	(114)				3.090	3.114	MON	3,385	20,909	08/21/2018	12/15/2025
15200N-AC-9	CENTERPOINT ENERGY TRANSITION SERIES 2009-1 CLASS A3			4	1FE	281,770	102.4382	262,373	256,128	262,373	(5,972)				4.243	1.825	FA	4,106	10,868	05/02/2016	08/15/2023
16151U-AC-0	CHASE EDUCATION LOAN TRUST SERIES 2007-A CLASS A3			4	1FE	116,921	99.8488	119,508	119,689	119,508	103				2.883	4.193	MJSD	38	2,728	09/28/2015	12/28/2023
16151U-AG-1	CHASE EDUCATION LOAN TRUST SERIES 2007-A CLASS B			4	1FE	225,371	94.6966	226,199	238,867	226,199	828				3.033	3.595	MJSD	81	5,807	01/18/2018	06/28/2040
161571-FK-5	CHASE ISSUANCE TRUST SERIES 2012-A4 CLASS A4			4	1FE	1,741,438	99.1840	1,745,639	1,760,000	1,745,639	4,202				1.580	2.118	MON	1,236	8,611	09/21/2018	08/15/2021
161571-GX-6	CHASE ISSUANCE TRUST SERIES 2015-A4 CLASS A			4	1FE	1,249,592	98.6907	1,233,634	1,250,000	1,233,634	(6,892)				1.840	1.854	MON	1,022	23,000	04/27/2015	04/15/2022
161571-HC-1	CHASE ISSUANCE TRUST SERIES 2016-A2 CLASS A			4	1FE	989,922	99.2672	992,672	1,000,000	992,672	2,750				1.370	2.099	MON	609	4,567	08/28/2018	06/15/2021
161571-HF-4	CHASE ISSUANCE TRUST SERIES 2016-A5 CLASS A5			4	1FE	212,405	99.1340	213,138	215,000	213,138	733				1.270	3.937	MON	121	910	08/27/2018	07/15/2021
161571-HN-7	CHASE ISSUANCE TRUST SERIES 2018-A1 CLASS A1			4	1FE	2,250,000	99.6935	2,243,103	2,250,000	2,243,103	(6,897)				2.655	2.670	MON	2,489	32,065	05/04/2018	04/17/2023
165183-BH-6	CHESAPEAKE FUNDING II LLC SERIES 2018-1A CLASS A2 144A			4	1FE	485,141	100.2335	486,274	485,141	486,274	1,133				2.905	2.923	MON	587	8,379	04/11/2018	04/15/2030
17119B-AC-1	CHRYSLER CAPITAL AUTO RECEIVAB SERIES 2016-BA CLASS A3 144A			4	1FE	315,159	99.5325	315,964	317,448	315,964	805				1.640	2.393	MON	231	3,905	03/23/2018	07/15/2021
12551A-AG-0	CIFC FUNDING LTD SERIES 2017-1A CLASS C 144A		D	4	1FE	1,508,250	97.9418	1,469,127	1,500,000	1,469,127	(39,123)				4.919	4.838	JAJO	14,552	36,433	04/19/2018	04/23/2029
12551M-AA-7	CIFC FUNDING LTD SERIES 2017-5A CLASS A1 144A			4	1FE	14,480,000	99.2746	14,374,962	14,480,000	14,374,962	(109,802)				3.629	3.644	JAJO	110,929	428,217	10/13/2017	11/16/2030
12551Y-AE-3	CIFC FUNDING LTD SERIES 2018-3A CLASS C 144A		D	4	1FE	4,000,000	93.1560	3,726,240	4,000,000	3,726,240	(273,760)				4.345	4.366	JAJO	78,531		06/15/2018	07/18/2031
12556P-AE-7	CIT EDUCATION LOAN TRUST SERIES 2005-1 CLASS B			4	1FE	1,932,361	93.6863	1,958,136	2,090,098	1,958,136	26,150				2.998	3.750	MJSD	2,611	49,228	06/28/2017	06/15/2043
17284L-AB-0	CIT EDUCATION LOAN TRUST SERIES 2007-1 CLASS B 144A			4	1FE	342,834	90.7232	375,867	414,301	375,867	5,382				3.122	5.021	MJSD	216	10,373	11/03/2015	06/25/2042
17305E-FS-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A6 CLASS A6			4	1FE	1,199,446	99.5924	1,200,088	1,205,000	1,200,088	643				2.150	2.439	JJ	11,946		08/27/2018	07/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
17305E-FY-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2016-A3 CLASS A3			4	1FE	342,683	100.1135	340,386	340,000	340,386	(2,297)				2.873	2.665	MON	678	6,587	04/02/2018	12/07/2023
17305E-GE-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A6 CLASS A6			4	1FE	48,516,783	99.7783	48,013,323	48,120,000	48,013,323	(503,460)				3.077	2.928	MON	74,024	597,073	08/27/2018	05/14/2029
17305E-GF-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A7 CLASS A7			4	1FE	1,695,347	99.6892	1,684,748	1,690,000	1,684,748	(12,037)				2.729	2.606	MON	2,818	39,444	12/15/2017	08/08/2024
17305E-GL-3	CITIBANK CREDIT CARD ISSUANCE SERIES 2018-A2 CLASS A2			4	1FE	6,090,000	99.4133	6,054,272	6,090,000	6,054,272	(35,728)				2.800	2.816	MON	5,684	127,255	01/25/2018	01/20/2025
18452L-AG-3	CLEAR CREEK CLO LTD SERIES 2015-1A CLASS AR 144A		D	4	1FE	11,360,000	99.2779	11,277,969	11,360,000	11,277,969	(159,006)				3.669	3.686	JAJO	82,202	365,199	10/05/2017	10/20/2030
125634-AJ-4	CLI FUNDING LLC SERIES 2013-2A CLASS NOTE 144A			4	1FE	498,236	98.9961	502,140	507,232	502,140	(1,745)				3.220	3.617	MON	590	17,406	09/24/2013	06/18/2028
125634-AL-9	CLI FUNDING LLC SERIES 2013-3A CLASS A 144A			4	1FE	353,004	99.1412	345,066	348,055	345,066	91				3.670	3.364	MON	461	13,628	04/09/2015	11/18/2028
125634-AN-5	CLI FUNDING LLC SERIES 2014-1A CLASS A 144A			4	1FE	1,033,012	98.3092	1,015,965	1,033,438	1,015,965	(12,319)				3.290	3.320	MON	1,228	36,462	06/17/2014	06/18/2029
125634-AQ-8	CLI FUNDING LLC SERIES 2014-2A CLASS A			4	1FE	1,620,597	99.2742	1,617,288	1,629,112	1,617,288	(8,651)				3.380	3.524	MON	1,988	58,573	10/08/2015	10/18/2029
12563L-AA-5	CLI FUNDING LLC SERIES 2016-1A CLASS A 144A			4	1FE	6,638,239	99.0361	6,574,924	6,638,918	6,574,924	(30,883)				4.210	4.248	MON	10,093	279,498	02/04/2016	02/18/2041
12563L-AE-7	CLI FUNDING LLC SERIES 2017-1A CLASS A 144A			4	1FE	10,846,468	99.6284	10,807,379	10,847,688	10,807,379	(47,732)				3.620	3.649	MON	14,180	392,686	05/24/2017	05/18/2042
12652V-AC-1	CNH EQUIPMENT TRUST SERIES 2018-A CLASS A3			4	1FE	2,229,521	100.3209	2,237,157	2,230,000	2,237,157	7,636				3.120	3.147	MON	3,092	39,040	05/16/2018	07/17/2023
194204-AA-1	COLLEGE AVE STUDENT LOANS SERIES 2017-A CLASS A1 144A			4	3AM	9,590,539	101.3065	9,715,842	9,590,539	9,715,842	(109,524)				4.156	4.192	MON	6,643	351,016	07/11/2017	11/26/2046
19423D-AA-8	COLLEGE AVE STUDENT LOANS SERIES 2018-A CLASS A1 144A			4	1FE	1,391,481	99.2127	1,380,526	1,391,481	1,380,526	(10,955)				3.706	3.735	MON	860	24,774	06/12/2018	12/26/2047
19423D-AD-2	COLLEGE AVE STUDENT LOANS SERIES 2018-A CLASS C 144A			4	3AM	754,219	102.4808	768,606	750,000	768,606	14,387				5.500	5.469	MON	688	10,313	10/11/2018	12/26/2047
194262-CF-6	COLLEGE LOAN CORP TR SERIES 2004-1 CLASS B			4	1FE	3,886,300	86.0000	4,171,000	4,850,000	4,171,000	97,000				1.656	2.101	MON	279,098	84,143	10/19/2017	05/01/2044
194266-AE-2	COLLEGE LOAN CORP TR SERIES 2005-2 CLASS B			4	1FE	908,110	94.2813	1,103,637	1,170,579	1,103,637	35,380				2.926	5.571	JAJO	7,422	28,768	03/27/2014	01/15/2037
194267-AM-2	COLLEGE LOAN CORP TR SERIES 2007-1 CLASS B2			4	1FE	2,576,138	86.0000	2,592,900	3,015,000	2,592,900					2.223	2.135	MON	2,420	60,565	03/27/2014	01/25/2047
19458L-BD-1	COLLEGIATE FUNDING SERVICES SERIES 2005-A CLASS B			4	1FE	1,999,485	94.3532	2,121,259	2,248,212	2,121,259	52,559				3.113	4.352	MJSD	778	56,478	04/22/2015	12/28/2037
19458L-BH-2	COLLEGIATE FUNDING SERVICES SERIES 2005-B CLASS A4			4	1FE	2,651,360	98.8273	2,751,047	2,783,692	2,751,047	13,124				2.973	3.571	MJSD	920	65,979	06/23/2015	03/28/2035
19458L-BJ-8	COLLEGIATE FUNDING SERVICES SERIES 2005-B CLASS B			4	1FE	1,691,540	92.7312	1,736,843	1,872,986	1,736,843	28,455				3.133	4.474	MJSD	652	47,432	02/16/2017	03/28/2035
20269D-AD-7	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS C 114A			4	1FE	689,844	99.7172	688,049	690,000	688,049	(1,795)				3.820	3.854	MON	439	20,427	03/09/2018	02/25/2044
20267X-AD-5	COMMONBOND STUDENT LOAN T SERIES 2018-CGS CLASS C 144A			4	1FE	4,918,527	99.9904	4,918,527	4,919,000	4,918,527					4.350	4.390	MON	10,699		12/06/2018	02/25/2046
20267V-AB-3	COMMONBOND STUDENT LOAN TRUST SERIES 2017-AGS CLASS A2 144A			4	1FE	355,641	99.5166	353,922	355,641	353,922	(3,968)				3.356	3.379	MON	199	10,132	06/02/2017	05/25/2041
20268M-AD-8	COMMONBOND STUDENT LOAN TRUST SERIES 2018-BGS CLASS C 144A			4	1FE	939,875	100.2891	942,718	940,000	942,718	2,843				4.120	4.157	MON	645	15,384	07/26/2018	09/25/2045
12636A-AB-0	CPS AUTO TRUST SERIES 2016-C CLASS B 144A			4	1FE	252,154	99.9136	251,961	252,179	251,961	341				2.480	2.496	MON	278	6,254	07/18/2016	09/15/2020
12594T-AB-9	CPS AUTO TRUST SERIES 2017-A CLASS B 144A			4	1FE	5,879,157	99.6976	5,862,220	5,880,000	5,862,220	(21,683)				2.680	2.703	MON	7,004	157,584	01/10/2017	05/17/2021
12595M-AA-5	CPS AUTO TRUST SERIES 2018-A CLASS A 144A			4	1FE	264,866	99.5779	263,752	264,870	263,752	(1,114)				2.160	2.169	MON	254	5,244	01/09/2018	05/17/2021
12655C-AB-2	CPS AUTO TRUST SERIES 2018-C CLASS B 144A			4	1FE	589,935	100.0181	590,107	590,000	590,107	172				3.430	3.458	MON	899	8,376	07/11/2018	07/15/2022
22535F-AA-2	CREDIT ACCEPTANCE AUTO LOAN SERIES 2018-2A CLASS A 144A			4	1FE	439,917	99.9975	439,989	440,000	439,989	73				3.470	3.504	MON	679	8,525	05/15/2018	05/17/2027
22534U-AA-0	CREDIT ACCEPTANCE AUTO LOAN TR SERIES 2017-3A CLASS A 144A			4	1FE	680,736	99.0832	678,720	685,000	678,720	(2,016)				2.650	3.111	MON	807	13,614	03/23/2018	06/15/2026
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING SERIES 2013-A CLASS B 144A			4	1AM	2,533,924	93.6303	2,477,972	2,646,550	2,477,972	(20,143)				2.500	3.171	JAJO	12,130	66,164	06/20/2016	01/25/2030
22615M-AQ-5	CRESTLINE DENALI CLO XIV SERIES 2016 1A CLASS BR 144A		D	4	1FE	4,500,000	97.2730	4,377,285	4,500,000	4,377,285	(122,715)				2.477	2.485	JAJO	13,005		11/01/2018	10/23/2031
22615M-AL-6	CRESTLINE DENALI CLO XIV SERIES 2016-1A CLASS A1R 144A		D	4	1FE	13,100,000	99.4475	13,027,623	13,100,000	13,027,623	(72,378)				2.477	2.485	JAJO	37,860		11/01/2018	10/23/2031
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD SERIES 2013-1 CLASS ABS 144A		D	4	1FE	102,473	99.1185	107,378	108,333	107,378	(610)				3.080	4.794	MON	120	3,446	05/02/2016	04/18/2028
227170-AG-2	CRONOS CONTAINERS PROGRAM LTD SERIES 2014-2A CLASS A 144A		D	4	1FE	3,440,598	99.2318	3,415,228	3,441,667	3,415,228	(3,593)				3.270	3.299	MON	4,064	115,984	11/05/2014	11/18/2029
126650-BP-4	CVS CAREMARK CORP				4AM	1,663,710	106.4612	1,578,276	1,482,490	1,578,276	(69,788)				6.036	4.685	MON	5,220	89,483	11/15/2017	12/10/2028
126650-BQ-2	CVS CAREMARK CORP				4AM	166,676	111.0962	144,615	130,171	144,615	(7,614)				6.943	4.621	MON	527	9,038	11/27/2012	01/10/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
126650-BS-8	CVS CAREMARK CORP SERIES 144A			4	4AM	907,002	115.5948	854,502	739,222	854,502	(51,483)				7.507	4.260	MON	3,237	55,493	05/05/2017	01/10/2032
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A			4	3AM	21,638,881	101.8331	21,700,381	21,309,750	21,700,381	41,116				3.980	3.438	FMAN	96,592	639,831	09/12/2018	02/20/2045
233046-AE-1	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2I 144A			4	2AM	1,446,309	98.4211	1,461,553	1,485,000	1,461,553	15,244				3.629	4.526	FMAN	6,138	26,945	08/01/2018	11/20/2047
25273B-AA-0	DIAMOND RESORTS OWNER TRUST 20 SERIES 2016-1 CLASS A 144A			4	1FE	7,229,735	98.7559	7,139,834	7,229,783	7,139,834	22,378				3.080	3.099	MON	6,804	222,677	11/07/2016	11/20/2028
25273B-AB-8	DIAMOND RESORTS OWNER TRUST 20 SERIES 2016-1 CLASS B 144A			4	2AM	6,675,445	97.8882	6,535,688	6,676,685	6,535,688	(37,886)				3.370	3.396	MON	6,875	225,004	11/07/2016	11/20/2028
25273L-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2015-2 CLASS A 144A			4	1FE	769,636	99.6791	764,128	766,588	764,128	4,840				2.990	2.937	MON	637	22,921	05/26/2016	05/22/2028
25273L-AB-6	DIAMOND RESORTS OWNER TRUST SERIES 2015-2 CLASS B 144A			4	1FE	696,860	99.6253	694,287	696,898	694,287	2,412				3.540	3.566	MON	685	24,670	11/10/2015	05/22/2028
252724-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2018-1 CLASS A 144A			4	1FE	17,635,468	100.8178	17,779,878	17,635,653	17,779,878	144,409				3.700	3.728	MON	19,938	217,506	08/14/2018	01/21/2031
254683-BY-0	DISCOVER CARD EXEC TR SERIES 2017-A3 CLASS A3			4	1FE	5,002,148	99.9106	4,995,532	5,000,000	4,995,532	(6,617)				2.685	2.678	MON	5,594	88,118	04/06/2018	10/17/2022
254683-BK-0	DISCOVER CARD MASTER TR SERIES 2014-4 CLASS A			4	1FE	572,529	99.6318	572,883	575,000	572,883	354				2.120	2.663	MON	542	4,063	08/27/2018	12/15/2021
25755T-AE-0	DOMINOS PIZZA LLC SERIES 2015-1A CLASS A2II 144A			4	3AM	16,097,250	100.9911	16,256,783	16,097,250	16,256,783	(169,596)				4.474	4.498	JAJO	132,035	720,191	05/06/2016	10/25/2045
25755T-AH-3	DOMINOS PIZZA LLC SERIES 2017-1A CLASS A23 144A			4	3AM	7,021,125	100.9206	7,085,761	7,021,125	7,085,761	(85,557)				4.118	4.138	JAJO	53,007	289,130	06/12/2017	07/25/2047
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2I 144A			4	2AM	14,328,000	98.7551	14,149,626	14,328,000	14,149,626	(178,374)				4.116	4.136	JAJO	108,119	296,508	04/18/2018	07/25/2048
23341K-AA-3	DRB PRIME STUDENT LN TR SERIES 2015-D CLASS A1 144A			4	1FE	657,282	101.3600	683,304	674,136	683,304	(3,781)				4.206	4.861	MON	473	25,048	02/01/2016	01/25/2040
23341K-AB-1	DRB PRIME STUDENT LN TR SERIES 2015-D CLASS A2			4	1FE	4,242,030	100.7333	4,307,755	4,276,398	4,307,755	34,952				3.200	3.200	MON	2,281	136,845	12/07/2016	01/25/2040
23340K-AB-2	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2015-A CLASS A2 144A			4	1FE	1,680,381	99.6537	1,697,101	1,702,999	1,697,101	(5,856)				3.060	3.269	MON	869	52,112	01/25/2016	07/25/2031
23340K-AC-0	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2015-A CLASS A3			4	1FE	48,039	99.4318	47,774	48,047	47,774	65				2.320	2.337	MON	19	1,115	06/19/2015	04/25/2030
23342B-AA-2	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2016-R CLASS A1 144A			4	1FE	9,928,877	100.7000	9,998,379	9,928,877	9,998,379	(29,787)				4.220	4.257	MON	6,983	389,285	12/26/2017	10/25/2044
23342B-AB-0	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2016-R CLASS A2 144A			4	1FE	9,714,261	98.3604	9,556,736	9,716,040	9,556,736	(256,465)				3.070	3.091	MON	4,971	298,283	12/25/2017	10/25/2044
23340L-AC-8	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A3 144A			4	1FE	66,488	98.8646	65,741	66,496	65,741	99				2.540	2.556	MON	28	1,689	09/23/2015	04/27/2026
23340W-AA-8	DRB PRIME STUDENT LOAN TRUST SERIES 2016-A CLASS A1 144A			4	1FE	1,229,173	102.1166	1,258,700	1,232,610	1,258,700	29,293				4.506	4.588	MON	926	49,488	04/27/2016	04/25/2040
23340W-AB-6	DRB PRIME STUDENT LOAN TRUST SERIES 2016-A CLASS A2 144A			4	1FE	277,352	98.7082	275,765	279,374	275,765	8,960				3.080	3.224	MON	143	8,605	02/16/2017	04/25/2040
262074-AF-4	DRIVE AUTO RECEIVABLES TRUST SERIES 2015-AA CLASS C 144A			4	1FE	97,560	100.0052	96,372	96,367	96,372	(405)				3.060	1.977	MON	131	2,949	08/24/2016	05/17/2021
26208E-AF-1	DRIVE AUTO RECEIVABLES TRUST SERIES 2017-1 CLASS C			4	1FE	3,439,510	99.9204	3,437,262	3,440,000	3,437,262	(17,270)				2.840	2.863	MON	4,342	97,696	06/21/2017	04/15/2022
26208F-AJ-0	DRIVE AUTO RECEIVABLES TRUST SERIES 2017-2 CLASS C			4	1FE	2,749,877	99.8290	2,745,297	2,750,000	2,745,297	(7,855)				2.750	2.766	MON	3,361	75,625	07/25/2017	09/15/2023
26208G-AD-1	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-1 CLASS A3			4	1FE	1,433,572	99.9501	1,432,921	1,433,636	1,432,921	(650)				2.420	2.435	MON	1,542	28,333	02/14/2018	01/15/2021
26208G-AE-9	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-1 CLASS B			4	1FE	1,467,597	99.8078	1,467,175	1,470,000	1,467,175	(422)				2.880	3.032	MON	1,882	31,752	03/23/2018	02/15/2022
26208J-AE-3	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-2 CLASS B			4	1FE	1,329,824	99.8969	1,328,629	1,330,000	1,328,629	(1,194)				3.220	3.246	MON	1,903	24,030	05/16/2018	04/15/2022
26209B-AF-6	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-4 CLASS C			4	1FE	4,709,172	100.4361	4,730,540	4,710,000	4,730,540	21,368				3.660	3.694	MON	7,662	41,181	09/11/2018	11/15/2024
26208M-AC-0	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-5 CLASS A2B			4	1FE	299,707	99.8550	299,565	300,000	299,565	(142)				2.609	2.794	MON	326	587	12/04/2018	07/15/2021
26208M-AE-6	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-5 CLASS B			4	1FE	1,429,873	100.6361	1,439,096	1,430,000	1,439,096	9,223				3.680	3.711	MON	2,339	3,654	11/15/2018	07/15/2023
26223N-AD-7	DRUG ROYALTY CORP INC SERIES 2012-1 CLASS A1 144A			4	3AM	115,427	100.2274	113,283	113,026	113,283	(834)				7.686	6.601	JAJO	1,882	8,238	10/07/2015	07/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26223N-AE-5	DRUG ROYALTY CORP INC SERIES 2012-1 CLASS A2 144A			4	2AM	108,379	99.8667	107,173	107,316	107,173	(366)				5.800	5.440	JAJO	1,314	6,224	10/23/2014	07/15/2024
26223U-AC-3	DRUG ROYALTY II LP 1 SERIES 2014-1 CLASS A1 144A			4	3AM	397,839	100.6405	400,387	397,839	400,387	(870)				5.286	5.318	JAJO	4,557	19,332	06/18/2014	07/15/2023
26223U-AD-1	DRUG ROYALTY II LP 1 SERIES 2014-1 CLASS A2 144A			4	2AM	1,676,661	99.2906	1,653,080	1,664,891	1,653,080	5,972				3.484	3.186	JAJO	12,245	58,005	06/03/2015	07/15/2023
26251B-AQ-9	DRYDEN SENIOR LOAN FUND SERIES 2013-28A CLASS A3LR 144		D	4	1FE	1,283,840	96.1848	1,231,165	1,280,000	1,231,165	(52,675)				4.766	4.740	FMAN	7,965	41,919	05/01/2018	08/15/2030
23342W-AA-6	DT AUTO OWNER TRUST SERIES 2018-1A CLASS A 144A			4	1FE	879,998	99.8190	878,420	880,013	878,420	(1,578)				2.590	2.602	MON	1,013	17,094	03/06/2018	05/17/2021
23342W-AC-2	DT AUTO OWNER TRUST SERIES 2018-1A CLASS B 144A			4	1FE	879,925	99.7472	877,775	880,000	877,775	(2,150)				3.040	3.063	MON	1,189	20,064	03/06/2018	01/18/2022
23343C-AA-9	DT AUTO OWNER TRUST SERIES 2018-3A CLASS A 144A			4	1FE	2,421,751	99.7329	2,415,415	2,421,884	2,415,415	(6,336)				3.020	3.041	MON	3,251	12,190	10/10/2018	02/15/2022
23343C-AC-5	DT AUTO OWNER TRUST SERIES 2018-3A CLASS B 144A			4	1FE	774,994	100.4695	778,639	775,000	778,639	3,646				3.560	3.585	MON	1,226	4,598	10/10/2018	09/15/2022
27034J-AA-9	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A1 144A			4	1FE	611,498	101.4200	620,181	611,498	620,181	6,657				4.365	4.404	MON	445	24,863	05/04/2016	02/26/2035
27034J-AB-7	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A2 144A			4	1FE	2,283,830	99.6708	2,276,754	2,284,273	2,276,754	4,004				3.020	3.041	MON	1,150	68,985	05/04/2016	05/25/2034
27034M-AB-0	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-D CLASS A2 144A			4	1FE	4,591,074	98.8925	4,541,662	4,592,522	4,541,662	(2,145)				2.720	2.739	MON	2,082	124,917	10/25/2016	01/25/2041
27035B-AC-1	EARNEST STUDENT LOAN PROGRAM L SERIES 2017-A CLASS B 144A			4	1FE	154,183	99.7892	153,878	154,203	153,878	510				3.590	3.618	MON	92	5,536	05/18/2017	01/25/2041
27034L-AA-4	EARNEST STUDENT LOAN PROGRAM SERIES 2016-C CLASS A1 144A			4	1FE	3,751,055	100.8042	3,781,222	3,751,055	3,781,222	(27,463)				4.165	4.201	MON	2,604	144,898	07/26/2016	10/27/2036
27034L-AB-2	EARNEST STUDENT LOAN PROGRAM SERIES 2016-C CLASS A2 144A			4	1FE	7,304,491	99.4425	7,307,125	7,348,087	7,307,125	94,500				2.680	2.795	MON	3,282	196,929	07/26/2016	07/25/2035
27831B-AE-3	EATON VANCE CDO LTD SERIES 2018-1A CLASS B 144A		D	4	1FE	5,650,000	98.9671	5,591,641	5,650,000	5,591,641	(58,359)				4.186	4.206	JAJO	44,020		09/21/2018	10/15/2030
26827X-AA-1	ECMC GROUP STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A			4	1FE	37,359,557	101.8972	38,068,339	37,359,557	38,068,339	363,583				3.856	3.887	MON	24,011	1,253,734	08/19/2016	07/26/2066
26828W-AA-2	ECMC GROUP STUDENT LOAN TRUST SERIES 2017-1A CLASS A 144A			4	1FE	32,166,722	101.1337	32,531,393	32,166,722	32,531,393	(6,038)				3.515	3.541	MON	18,845	1,030,550	03/03/2017	12/27/2066
26828H-AA-5	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-1A CLASS A 144A			4	1FE	7,012,898	99.8638	7,003,348	7,012,898	7,003,348	(9,549)				3.065	3.085	MON	3,583	160,241	03/01/2018	02/27/2068
26829G-AA-6	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-2A CLASS A 144A			4	1FE	25,519,947	99.9157	25,531,213	25,552,757	25,531,213	11,266				3.306	3.344	MON	14,081	169,651	10/04/2018	09/25/2068
28108Q-AB-0	EDLINC STUDENT LOAN FUNDING TR SERIES 2012-1 CLASS B 144A			4	1FE	4,505,925	118.9093	4,893,118	4,115,000	4,893,118	128,243				4.165	3.400	MON	2,857	158,924	10/29/2013	11/26/2040
28108R-AA-0	EDLINC STUDENT LOAN FUNDING TR SERIES 2017-A CLASS A 144A			4	1FE	25,331,506	101.1661	25,806,356	25,508,894	25,806,356	474,851				4.100	4.354	MON	84,250	888,914	12/22/2017	12/01/2047
281397-AL-3	EDUCATION LOAN ASSET-BACKED TR SERIES 2003-1 CLASS A11 144A			4	1FE	471,250	96.0900	480,450	500,000	480,450	50				3.816	4.361	MON	1,431	14,992	03/29/2017	02/01/2043
281397-AB-5	EDUCATION LOAN ASSET-BACKED TR SERIES 2003-1 CLASS A2 144A			4	1FE	1,651,125	98.0000	1,666,000	1,700,000	1,666,000					2.060	1.943	MON	1,751	28,528	08/01/2014	02/01/2043
281397-AP-4	EDUCATION LOAN ASSET-BACKED TR SERIES 2003-2 CLASS 2A1 144A			4	1FE	4,501,938	95.2500	4,429,125	4,650,000	4,429,125	11,625				3.845	3.845	MON	2,483	142,675	03/29/2017	08/01/2043
281397-AR-0	EDUCATION LOAN ASSET-BACKED TR SERIES 2003-2 CLASS 2A3 144A			4	1FE	465,000	95.3400	476,700	500,000	476,700	1,700				3.815	3.815	MON	627	15,233	11/17/2016	08/01/2043
281397-AW-9	EDUCATION LOAN ASSET-BACKED TR SERIES 2003-2 CLASS 2A8 144A			4	1FE	4,712,500	95.8400	4,792,000	5,000,000	4,792,000	18,000				3.818	4.219	MON	13,257	150,626	03/29/2017	08/01/2043
28140D-AB-9	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS A1 144A			4	1FE	1,132,833	100.0338	1,146,945	1,146,557	1,146,945	(343)				3.306	3.592	MON	632	32,089	10/05/2016	06/25/2026
28140D-AC-7	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS B1 144A			4	1FE	383,437	96.9674	384,945	396,984	384,945	1,484				3.506	4.001	MON	232	11,214	03/16/2018	11/25/2033
28148W-AB-9	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2011-1 CLASS A2			4	1FE	1,661,010	99.7642	1,676,477	1,680,440	1,676,477	(3,936)				3.140	3.299	JAJO	9,966	44,330	11/17/2016	04/25/2035
28148W-AC-7	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2011-1 CLASS B			4	1FE	1,361,520	104.9112	1,351,256	1,288,000	1,351,256	(46,343)				6.190	5.717	JAJO	15,059	73,807	10/15/2014	04/25/2046
28148W-AE-3	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2012-1 CLASS B			4	1FE	7,056,000	108.9072	6,970,062	6,400,000	6,970,062	(85,938)				6.006	5.165	MON	6,407	215,626	06/04/2018	12/28/2048
281379-AA-5	EDUCATIONAL SERVICES AMERICA SERIES 2010-1 CLASS A1			4	1FE	27,086	100.1403	27,124	27,086	27,124	23				3.340	3.353	JAJO	171	769	02/23/2010	07/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28137T-AA-1	EDUCATIONAL SERVICES OF AMERIC SERIES 2014-2 CLASS A 144A			4	1FE	2,490,094	100.1963	2,494,983	2,490,094	2,494,983	26,780				2.995	3.014	MON	1,243	66,649	05/16/2014	05/25/2039
28137T-AB-9	EDUCATIONAL SERVICES OF AMERIC SERIES 2014-2 CLASS B 144A			4	1FE	1,736,096	96.0520	1,815,382	1,890,000	1,815,382	176,344				4.006	4.822	MON	1,262	66,300	05/16/2014	02/27/2045
281378-AA-7	EDUCATIONAL SERVICES OF AMERIC SERIES 2015-1 CLASS A 144A			4	1FE	1,213,163	100.0005	1,213,169	1,213,163	1,213,169	(739)				3.115	3.135	MON	630	33,950	05/01/2015	10/25/2056
281378-AB-5	EDUCATIONAL SERVICES OF AMERIC SERIES 2015-1 CLASS B 144A			4	1FE	1,192,370	95.0309	1,330,433	1,400,000	1,330,433	104,505				4.006	5.547	MON	935	49,111	05/01/2015	10/25/2056
28415P-AA-2	ELARA HGV TIMESHARE ISSUER SERIES 2016-A CLASS A 144A			4	1FE	7,617,073	99.0019	7,541,170	7,617,199	7,541,170	(30,817)				2.730	2.745	MON	3,466	207,949	06/22/2016	04/25/2028
28415P-AB-0	ELARA HGV TIMESHARE ISSUER SERIES 2016-A CLASS B 144A			4	2AM	2,179,336	98.2986	2,142,536	2,179,620	2,142,536	29,352				3.220	3.243	MON	1,170	70,184	06/22/2016	04/25/2028
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017-A CLASS A 144A			4	1FE	2,674,509	98.8551	2,644,127	2,674,749	2,644,127	(10,493)				2.690	2.706	MON	1,199	71,951	10/17/2017	03/25/2030
28618X-AA-0	ELEMENT RAIL LEASING I LLC SERIES 2015-1A CLASS A1 144A			4	1FE	2,259,172	98.8825	2,237,954	2,263,246	2,237,954	28,375				2.710	2.787	MON	2,044	61,334	03/17/2016	02/19/2045
28618X-AB-8	ELEMENT RAIL LEASING I LLC SERIES 2015-1A CLASS A2 144A			4	1FE	1,840,000	101.1683	1,861,496	1,840,000	1,861,496	16,188				3.590	3.614	MON	2,202	66,056	02/26/2015	02/19/2045
28618X-AD-4	ELEMENT RAIL LEASING I LLC SERIES 2016-1A CLASS A1 144A			4	1FE	6,825,780	101.0968	6,900,646	6,825,780	6,900,646	(31,260)				3.968	4.001	MON	9,028	270,847	03/14/2016	03/19/2046
28618X-AE-2	ELEMENT RAIL LEASING I LLC SERIES 2016-1A CLASS A2 144A			4	1FE	9,099,633	104.9080	9,389,269	8,950,000	9,389,269	(121,546)				5.047	4.775	MON	15,057	451,707	02/09/2017	03/19/2046
268571-AA-4	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A1 144A			4	1FE	5,908,726	99.3703	5,871,520	5,908,726	5,871,520	(37,206)				3.256	3.278	MON	3,207	118,306	04/11/2018	08/25/2042
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A			4	1FE	2,666,473	98.2899	2,673,485	2,720,000	2,673,485	7,012				4.000	4.257	MON	1,813	74,649	04/11/2018	08/25/2042
29277V-AA-4	ENTEGRY NEW ORLEANS STORM RECO SERIES 2015-1 CLASS A			4	1FE	4,219,053	98.3901	4,152,144	4,220,082	4,152,144	(58,438)				2.670	2.672	JD	9,390	112,676	07/14/2015	06/01/2027
29365K-AC-7	ENTERGY TEXAS RESTORATION FUND SERIES 2009-A CLASS A3			4	1FE	1,396,115	102.4630	1,431,576	1,397,164	1,431,576	(37,236)				4.380	4.387	FA	25,498	61,196	10/29/2009	11/01/2023
29372E-BQ-0	ENTERPRISE FLEET FINANCING LLC SERIES 2016-1 CLASS A3 144A			4	1FE	1,079,836	99.6772	1,076,514	1,080,000	1,076,514	(1,715)				2.080	2.094	MON	686	22,464	02/09/2016	09/20/2021
29372E-BW-7	ENTERPRISE FLEET FINANCING LLC SERIES 2017-1 CLASS A3 144A			4	1FE	509,873	99.3461	506,665	510,000	506,665	(5,821)				2.600	2.620	MON	405	13,260	01/24/2017	07/20/2022
30167B-AA-9	EXETER AUTOMOBILE REC TR SERIES 2018-2 CLASS A 144A			4	1FE	156,642	99.8896	156,476	156,649	156,476	(166)				2.790	2.808	MON	194	2,792	04/17/2018	07/15/2021
30167B-AB-7	EXETER AUTOMOBILE REC TR SERIES 2018-2 CLASS B 144A			4	1FE	389,936	99.8862	389,556	390,000	389,556	(381)				3.270	3.299	MON	567	8,148	04/17/2018	05/16/2022
30166E-AA-4	EXETER AUTOMOBILE RECEIVABLE SERIES 2018-4A CLASS A 144A			4	1FE	670,010	99.9679	669,800	670,015	669,800	(210)				3.050	3.064	MON	908	2,554	10/23/2018	12/15/2021
30165U-AC-5	EXETER AUTOMOBILE RECEIVABLES SERIES 2015-2A CLASS C 144A			4	1FE	1,797,804	100.2447	1,775,295	1,770,962	1,775,295	(16,479)				3.900	3.060	MON	3,070	69,068	11/17/2016	03/15/2021
30166L-AB-6	EXETER AUTOMOBILE RECEIVABLES SERIES 2016-3A CLASS B 144A			4	1FE	544,074	99.8686	543,457	544,172	543,457	2,947				2.840	2.863	MON	687	15,455	10/03/2016	08/16/2021
30166J-AC-9	EXETER AUTOMOBILE RECEIVABLES SERIES 2017-1A CLASS B 144A			4	1FE	1,869,581	99.8365	1,866,943	1,870,000	1,866,943	3,726				3.000	3.026	MON	2,493	56,100	01/30/2017	12/15/2021
301656-AC-8	EXETER AUTOMOBILE RECEIVABLES SERIES 2018-1A CLASS B 144A			4	1FE	937,118	99.5091	935,386	940,000	935,386	(1,733)				2.750	2.943	MON	1,149	21,312	03/23/2018	04/15/2022
31331F-AX-9	FEDEX CORPORATION SERIES 981A			4	2FE	142,766	104.2496	133,207	127,777	133,207	(4,792)				6.720	2.667	JJ	3,959	8,587	05/02/2016	07/15/2023
30605X-AA-1	FIREWAY OUTDOOR FUNDING LLC SERIES 2012-1 CLASS A2 144A			4	1FE	2,374,689	99.9699	2,315,013	2,315,711	2,315,013	(46,402)				4.212	3.262	MON	4,335	97,537	07/08/2014	10/15/2042
32059R-AC-7	FIRST INVESTORS AUTO OWNER TR SERIES 2018-1A CLASS A2 144A			4	1FE	799,927	100.2645	802,116	800,000	802,116	2,189				3.220	3.244	MON	1,145	14,884	05/08/2018	01/17/2023
32059A-AC-4	FIRST INVESTORS AUTO OWNER TRU SERIES 2017-3A CLASS B 144A			4	1FE	739,946	99.1232	733,512	740,000	733,512	(2,934)				2.720	2.736	MON	895	20,128	11/14/2017	04/17/2023
33843L-AA-3	FLAGSHIP CREDIT AUTO TRUST SERIES 2015-3 CLASS A 144A			4	1FE	78,337	99.9437	78,148	78,192	78,148	(184)				2.380	2.309	MON	83	1,861	07/27/2016	10/15/2020

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
33843M-AA-1	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-1 CLASS A 144A			4	1FE	275,557	99.9587	276,106	276,220	276,106	(1,051)				2.770	2.945	MON	340	7,651	02/19/2016	12/15/2020
33843P-AE-6	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-3 CLASS B 144A			4	1FE	3,679,661	99.6340	3,666,533	3,680,000	3,666,533	(14,662)				2.430	2.445	MON	3,974	89,424	08/02/2016	06/15/2021
33844F-AC-1	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-4 CLASS B 144A			4	1FE	3,139,606	99.3783	3,120,480	3,140,000	3,120,480	(7,786)				2.410	2.428	MON	3,363	75,674	10/19/2016	10/15/2021
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-4 CLASS C 144A			4	1FE	889,951	99.3178	883,928	890,000	883,928	9,763				2.710	2.726	MON	1,072	24,119	10/19/2016	11/15/2022
33843Q-AC-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2017-1 CLASS B 144A			4	1FE	1,429,954	99.7243	1,426,057	1,430,000	1,426,057	(6,993)				2.830	2.847	MON	1,799	40,469	01/26/2017	03/15/2023
33843R-AE-2	FLAGSHIP CREDIT AUTO TRUST SERIES 2017-4 CLASS C 144A			4	1FE	4,707,940	98.5905	4,643,614	4,710,000	4,643,614	(49,042)				2.920	2.951	MON	6,113	146,701	12/07/2017	11/15/2023
33844M-AC-6	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-1 CLASS B 144A			4	1FE	7,648,374	99.6681	7,624,607	7,650,000	7,624,607	(23,766)				3.130	3.158	MON	10,642	194,882	02/14/2018	01/17/2023
33844N-AA-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-2 CLASS A 144A			4	1FE	2,291,224	99.8086	2,286,850	2,291,236	2,286,850	(4,374)				2.970	2.986	MON	3,024	37,994	05/16/2018	10/17/2022
33845D-AB-7	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-4 CLASS B 144A			4	1FE	1,464,724	101.0916	1,480,992	1,465,000	1,480,992	16,268				3.880	3.917	MON	2,526	3,789	11/15/2018	10/16/2023
34530R-AA-6	FORD CREDIT AUTO OWNER TRUST SERIES 2015-1 CLASS A 144A			4	1FE	5,916,087	98.9736	5,898,827	5,960,000	5,898,827	(13,136)				2.120	2.546	MON	5,616	107,749	03/23/2018	07/15/2026
34532E-AD-7	FORD CREDIT AUTO OWNER TRUST SERIES 2016-B CLASS A3			4	1FE	120,937	99.5701	121,370	121,894	121,370	433				1.330	2.768	MON	72	1,216	03/23/2018	10/15/2020
34531E-AD-8	FORD CREDIT AUTO OWNER TRUST SERIES 2017-A CLASS A3			4	1FE	1,996,556	99.2378	2,006,101	2,021,509	2,006,101	9,545				1.670	2.742	MON	1,500	28,133	03/08/2018	06/15/2021
34531H-AD-1	FORD CREDIT AUTO OWNER TRUST SERIES 2017-B CLASS A3			4	1FE	244,521	98.7912	246,978	250,000	246,978	2,457				1.690	3.337	MON	188	2,465	05/24/2018	11/15/2021
34532A-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2017-C CLASS A3			4	1FE	439,348	98.7802	439,572	445,000	439,572	224				2.010	2.713	MON	398	6,708	03/23/2018	03/15/2022
34532R-AA-4	FORD CREDIT AUTO OWNER TRUST SERIES 2018-1 CLASS A 144A			4	1FE	661,881	98.9800	663,166	670,000	663,166	1,285				3.190	3.414	MON	950	16,030	03/23/2018	07/15/2031
30291D-AA-4	FRS LLC SERIES 2013-1 CLASS A-1 144A			4	1FE	46,956	99.6891	46,816	46,962	46,816	151				1.800	1.811	MON	38	845	04/10/2013	04/15/2043
36320M-AL-2	GALAXY CLO LTD SERIES 2015-20A CLASS AR 144A	D		4	1FE	14,445,000	98.7431	14,263,441	14,445,000	14,263,441	(181,559)				3.469	3.484	JAJO	98,827	353,285	02/23/2018	04/20/2031
36361W-AC-0	GALLATIN FUNDING LTD SERIES 2018-1A CLASS A	D		4	1FE	2,796,500	99.4512	2,784,634	2,800,000	2,784,634	(11,866)				1.000	1.026	JAJO	9,644		08/03/2018	01/21/2028
36361U-AA-8	GALLATIN LOAN MANAGEMENT LLC SERIES 2017-1A CLASS A 144A			4	1FE	1,300,000	99.4323	1,292,620	1,300,000	1,292,620	(8,519)				3.486	3.501	JAJO	9,820	39,767	09/21/2017	07/15/2027
37890R-AE-5	GLOBAL CONTAINER ASSETS LTD SERIES 2015-1A CLASS A2 144A	D		4	1FE	2,743,124	98.2657	2,698,635	2,746,264	2,698,635	2,513				3.450	3.501	MON	6,843	94,746	01/23/2015	02/05/2030
37956A-AA-1	GLOBAL SC FINANACE SRL SERIES 2017-1A CLASS A 144A			4	1FE	14,561,751	99.5023	14,494,474	14,566,968	14,494,474	(303,531)				3.850	3.888	MON	21,810	575,395	04/18/2017	04/15/2037
37952U-AB-9	GLOBAL SC FINANCE SRL SERIES 2013-1A CLASS A 144A	D		4	1FE	206,457	98.5508	213,527	216,667	213,527	(887)				2.980	4.435	MON	251	6,457	05/02/2016	04/17/2028
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 2014-1A CLASS A1	D		4	1FE	2,288,688	98.8167	2,262,080	2,289,167	2,262,080	(10,468)				3.190	3.215	MON	2,840	75,327	07/23/2014	07/17/2029
36255X-AA-1	GLS AUTO RECEIVABLES TRUST SERIES 2018-3A CLASS A 144A			4	1FE	792,265	100.0210	792,448	792,282	792,448	183				3.350	3.371	MON	1,180	4,866	10/02/2018	08/15/2022
36256G-AE-9	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2018-3 CLASS A4			4	1FE	129,983	100.3054	130,397	130,000	130,397	414				3.300	3.288	MON	107	1,025	09/18/2018	07/20/2022
38021B-AG-5	GOAL CAPITAL FUNDING TRUST SERIES 2006-1 CLASS B			4	1FE	2,580,917	94.5640	2,774,925	2,934,440	2,774,925	46,800				3.127	4.992	FMAN	9,176	73,138	01/10/2017	08/25/2042
38021E-AA-2	GOAL CAPITAL FUNDING TRUST SERIES 2010-1 CLASS A			4	1FE	1,881,760	100.0354	1,961,099	1,960,405	1,961,099	15,712				3.377	4.182	FMAN	6,620	53,812	01/04/2016	08/25/2048
38021F-AB-7	GOAL CAPITAL FUNDING TRUST SERIES 2015-1 CLASS B 144A			4	2AM	1,388,000	98.7026	1,579,242	1,600,000	1,579,242	136,255				4.006	5.095	MON	1,068	56,127	03/25/2015	09/25/2043
38136M-AC-2	GOLDENTREE LOAN MANAGEMENT US SERIES 2017-2A CLASS A 144A	D		4	1FE	20,050,000	99.2439	19,898,402	20,050,000	19,898,402	(212,009)				3.659	3.675	JAJO	144,061	577,815	10/19/2017	11/28/2030
38217K-AA-2	GOODGREEN TRUST SERIES 2016-1A CLASS A 144A			4	1FE	16,252,429	98.3803	15,997,156	16,260,528	15,997,156	(220,772)				3.230	3.255	MON	23,343	628,296	10/28/2016	10/15/2052
38217V-AA-8	GOODGREEN TRUST SERIES 2017-1A CLASS A 144A			4	1FE	10,227,265	101.0523	10,339,697	10,232,027	10,339,697	179,575				3.740	3.773	MON	17,008	458,650	04/21/2017	10/15/2052
38218Q-AA-8	GOODGREEN TRUST SERIES 2017-2A CLASS A 144A			4	1FE	15,672,090	98.4434	15,429,768	15,673,749	15,429,768	(123,624)				3.260	3.283	MON	22,710	566,794	11/08/2017	10/15/2053
38218G-AA-0	GOODGREEN TRUST SERIES 2018-1A CLASS A 144A			4	1FE	17,869,944	101.7339	18,181,663	17,871,790	18,181,663	311,720				3.930	3.963	MON	31,216	355,616	04/20/2018	10/15/2053
39154T-AK-4	GREAT AMERICA LEASING RECEIVA SERIES 2017-1 CLASS A4 144A			4	1FE	697,183	99.0990	698,648	705,000	698,648	1,465				2.360	2.870	MON	508	12,479	03/23/2018	01/20/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40538F-AQ-6	HALCYON LOAN ADVISORS FNDG LTD SERIES 2014-3A CLASS AR			4	1FE	800,000	99.5548	796,438	800,000	796,438	(5,510)				3.569	3.585	JAJO	5,631	24,703	06/30/2017	10/22/2025
41154X-AG-0	HARBOR PARK CLO LTD SERIES 2018-1A CLASS B1 144A		D	4	1FE	3,630,000	97.9121	3,554,209	3,630,000	3,554,209	(75,791)				4.169	4.182	JAJO	5,465		11/15/2018	01/20/2031
42329G-AA-8	HELIOS ISSUER LLC SERIES 2017-1A CLASS A 144A			4	1FE	12,607,348	101.8447	12,845,952	12,613,277	12,845,952	(78,891)				4.940	4.955	MS	174,813	623,096	04/11/2017	09/20/2049
42770L-AA-1	HERO FUNDING TRUST SERIES 2015-1A CLASS A 144A			4	1FE	769,008	101.4867	753,139	742,106	753,139	(1,954)				3.840	3.518	MON	871	36,982	11/01/2016	09/21/2040
42770X-AA-5	HERO FUNDING TRUST SERIES 2016-3A CLASS A1 144A			4	1FE	8,007,906	97.8577	7,836,989	8,008,556	7,836,989	(68,298)				3.080	3.100	MON	7,537	320,786	09/15/2016	09/20/2042
40417Q-AA-3	HERO FUNDING TRUST SERIES 2016-4A CLASS A1 144A			4	1FE	6,296,163	101.1725	6,372,549	6,298,698	6,372,549	(28,632)				3.570	3.600	MON	6,871	291,978	12/01/2016	09/20/2047
40417Q-AC-9	HERO FUNDING TRUST SERIES 2016-4A CLASS A2 144A			4	1FE	3,792,046	104.3853	3,862,804	3,700,526	3,862,804	(32,751)				4.290	4.071	MON	4,851	206,135	12/01/2016	09/20/2047
42771L-AB-8	HERO FUNDING TRUST SERIES 2017-2 CLASS A1			4	1FE	3,378,012	100.0417	3,379,862	3,378,452	3,379,862	14,828				3.280	3.303	MON	3,386	142,539	07/26/2017	09/20/2048
42771L-AC-6	HERO FUNDING TRUST SERIES 2017-2 CLASS A2			4	1FE	2,827,831	102.6624	2,832,660	2,759,200	2,832,660	18,813				4.070	3.904	MON	3,431	144,451	07/26/2017	09/20/2048
42771A-AA-4	HERO FUNDING TRUST SERIES 2017-3A CLASS A1 144A			4	1FE	10,632,341	98.9545	10,524,741	10,635,942	10,524,741	(82,339)				3.190	3.214	MON	10,367	358,246	11/30/2017	09/20/2048
42772G-AB-8	HERO FUNDING TRUST SERIES 2018-1A CLASS A2 144A			4	1FE	10,473,254	104.1089	10,637,743	10,217,903	10,637,743	164,489				4.670	4.435	MON	14,580	280,689	05/15/2018	09/20/2048
42806D-AY-5	HERTZ VEHICLE FINANCING LLC SERIES 2016-3A CLASS A 144A			4	1FE	977,986	99.3723	983,786	990,000	983,786	5,800				2.270	4.043	MON	375	16,855	03/23/2018	07/25/2020
42804Q-CV-9	HERTZ VEHICLE FINANCING LLC SERIES 2017-1A CLASS B 144A			4	1FE	6,277,827	99.7324	6,313,062	6,330,000	6,313,062	35,235				3.560	4.004	MON	3,756	56,337	09/27/2018	10/25/2021
42806D-BQ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS A 144A			4	1FE	69,126,345	98.3570	68,323,669	69,465,000	68,323,669	(802,676)				3.290	3.419	MON	38,090	1,993,621	04/20/2018	02/25/2024
42806D-BR-9	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS B 144A			4	1FE	17,574,499	98.6839	17,427,570	17,660,000	17,427,570	(146,929)				3.600	3.742	MON	10,596	515,861	09/28/2018	02/25/2024
42806D-BS-7	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS C 144A			4	3AM	7,708,396	101.6051	7,833,751	7,710,000	7,833,751	125,355				4.390	4.430	MON	5,641	311,203	01/17/2018	02/25/2024
42806D-BZ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-3A CLASS A 144A			4	1FE	16,158,539	101.3061	16,371,072	16,160,000	16,371,072	212,533				4.030	4.066	MON	10,854	322,006	06/21/2018	07/25/2024
44330Q-AD-3	HIGHBRIDGE LOAN MANAGEMENT SERIES 12A-18 CLASS B 144A		D	4	1FE	7,850,000	92.9012	7,292,744	7,850,000	7,292,744	(557,256)				4.295	4.315	JAJO	172,481		05/16/2018	07/18/2031
40437L-AJ-1	HIGHBRIDGE LOAN MANAGEMENT SERIES 2013A-18 CLASS C 144A		D	4	1FE	8,400,000	94.7464	7,958,698	8,400,000	7,958,698	(441,302)				4.586	4.610	JAJO	83,471		08/30/2018	10/15/2030
429827-AR-9	HIGHER EDUCATION FUNDING SERIES 2004-1 CLASS B1 144A			4	1FE	927,438	90.5000	995,500	1,100,000	995,500	30,250				1.636	1.919	MON	64,436	34,543	05/22/2013	01/01/2044
429827-AS-7	HIGHER EDUCATION FUNDING SERIES 2004-1 CLASS B2 144A			4	1FE	927,438	90.5000	995,500	1,100,000	995,500	30,250				2.867	2.867	MON	964	35,110	05/22/2013	01/01/2044
432837-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2013-A CLASS A 144A			4	1FE	1,813,639	99.5271	1,796,081	1,804,615	1,796,081	3,912				2.280	2.212	MON	686	41,145	07/02/2014	01/25/2026
43284A-AA-2	HILTON GRAND VACATIONS TRUST SERIES 2014-AA CLASS A 144A			4	1FE	1,594,155	98.5247	1,571,118	1,594,644	1,571,118	3,216				1.770	1.783	MON	470	28,225	07/25/2014	11/25/2026
43283A-AB-1	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS B 144A			4	1AM	4,410,986	97.7751	4,316,031	4,414,244	4,316,031	(41,883)				2.960	2.995	MON	2,178	129,573	03/22/2018	12/26/2028
43284B-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS A 144A			4	1FE	1,733,863	100.2956	1,739,028	1,733,903	1,739,028	5,165				3.540	3.566	MON	1,023	16,368	09/11/2018	02/25/2032
43284B-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS C 144A			4	3AM	3,505,566	101.1993	3,547,961	3,505,913	3,547,961	42,395				4.000	4.035	MON	2,337	37,396	09/11/2018	02/25/2032
43815H-AD-9	HONDA AUTO RECEIVABLES OWNE SERIES 2018-3 CLASS A4			4	1FE	279,922	100.6364	281,782	280,000	281,782	1,860				3.070	3.097	MON	239	2,698	08/21/2018	11/21/2024
44040S-AE-8	HORIZON AIRCRAFT FINANCE I LTD SERIES 2018-1 CLASS A 144A			4	1FE	14,369,693	101.9327	14,647,722	14,370,000	14,647,722	278,029				4.458	4.499	MON	55,164		11/16/2018	12/15/2038
44929E-AE-5	HYUNDAI AUTO LEASE SEC SERIES 2016-C CLASS A4 144A			4	1FE	689,167	99.7376	693,176	695,000	693,176	4,009				1.650	3.184	MON	510	8,601	03/23/2018	07/15/2020
44891F-AD-8	HYUNDAI AUTO LEASE SECURITIZAT SERIES 2017-A CLASS A3 144A			4	1FE	400,734	99.7325	401,900	402,978	401,900	1,167				1.880	2.337	MON	337	5,682	03/23/2018	08/17/2020
44933A-AD-9	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2018-B CLASS A4			4	1FE	239,955	101.0021	242,405	240,000	242,405	2,450				3.290	3.318	MON	417		12/04/2018	01/15/2025
452281-JD-1	ILLINOIS STUDENT ASSISTANCE CO SERIES 2010-1 CLASS A3			4	1FE	1,439,591	100.8100	1,451,978	1,440,311	1,451,978	7,287				3.260	3.277	JAJO	8,869	41,646	01/18/2017	07/25/2045
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS A 144A			4	1FE	9,144,718	103.1036	9,433,493	9,149,528	9,433,493	288,776				3.960	3.997	MON	14,090	67,432	10/02/2018	10/15/2075

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS B 144A			4	3AM	1,989,357	103.6558	2,062,751	1,990,000	2,062,751	73,394				4.700	4.749	MON	3,637	17,407	10/02/2018	10/15/2077
46616M-AA-8	JG WENTWORTH REC SERIES 2010-3A CLASS A			4	1FE	2,162,100	101.4111	2,130,039	2,100,400	2,130,039	(14,385)				3.820	3.639	MON	3,566	80,236	09/11/2013	12/15/2048
46620J-AB-7	JGWPT LLC SERIES 2017-1A CLASS B 144A			4	3AM	1,478,453	104.3586	1,513,199	1,450,000	1,513,199	34,746				5.430	5.306	MON	3,062	6,999	12/03/2018	08/15/2062
46619R-AA-4	JGWPT XXXV LLC SERIES 2015-2A CLASS A 144A			4	1FE	2,892,653	101.8316	2,947,930	2,894,908	2,947,930	(51,910)				3.870	3.909	MON	4,979	112,033	07/21/2015	03/15/2058
46618L-AA-8	JGWPT XXXVI LLC SERIES 2015-1A CLASS A 144A			4	1FE	7,474,416	98.4378	7,536,617	7,656,225	7,536,617	(23,714)				3.260	3.475	MON	11,093	249,592	01/28/2016	09/15/2072
47788B-AD-6	JOHN DEERE OWNER TRUST SERIES 2017-B CLASS A3			4	1FE	423,317	98.8809	425,188	430,000	425,188	1,872				1.820	2.717	MON	348	5,870	03/23/2018	10/15/2021
48122H-AB-0	JP MORGAN STUDENT LOAN TRUST SERIES 2007-A CLASS B 144A			4	1FE	3,461,640	95.5798	3,471,350	3,631,885	3,471,350	7,074				2.859	3.384	JAJO	18,461	84,791	12/06/2017	06/28/2039
BCC2EX-1C-1	JUBILEE CDO BV SERIES 2015-16A CLASS A		B	4	1FE	583,225	99.5351	568,918	571,575	568,918	(3,161)			(28,825)	0.489	0.489	MJSD	116	2,868	11/13/2017	12/15/2029
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 2017-1A CLASS A 144A			4	1FE	13,798,361	100.1313	13,816,959	13,798,835	13,816,959	18,598				4.212	4.245	MON	27,446	576,363	12/12/2017	12/15/2042
49255P-AA-1	KESTREL AIRCRAFT FUNDING LIMIT SERIES 2018-1A CLASS A 144A			4	1FE	11,233,872	97.1788	11,233,872	11,560,000	11,233,872					4.250	5.179	MON	23,200		12/11/2018	12/15/2038
493268-AW-6	KEYCORP STUDENT LOAN TRUST SERIES 2000-A CLASS A2			4	1FE	234,720	99.1969	241,596	243,552	241,596	1,260				2.997	4.472	FMAN	730	5,750	11/14/2014	05/25/2029
493268-BV-7	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 1A2			4	1FE	1,109,121	98.1001	1,144,597	1,166,764	1,144,597	22,939				2.749	3.229	JAJO	5,703	26,159	05/08/2017	10/27/2042
493268-BZ-8	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 2B			4	1FE	5,950	98.8309	6,425	6,501	6,425	(77)				3.039	4.536	JAJO	35	165	04/14/2015	01/27/2042
49327H-AG-0	KEYCORP STUDENT LOAN TRUST SERIES 2006-A CLASS 2A4			4	1FE	614,210	99.7551	672,831	674,483	672,831	924				2.691	3.576	MJSD	252	16,981	01/16/2015	09/27/2035
49925J-AE-7	KNOWLEDGEWORKS FOUNDATION SERIES 2010-1 CLASS A			4	1FE	2,020,251	100.3008	2,051,784	2,045,630	2,051,784	(4,800)				3.276	3.407	FMAN	6,701	61,307	05/20/2016	02/25/2042
48275P-AC-5	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS AS 144A		D	4	1FE	3,000,000	98.4570	2,953,711	3,000,000	2,953,711	(46,289)				3.805	3.830	MON	10,546		11/07/2018	06/15/2036
48275P-AG-6	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS C 144A		D	4	1FE	3,410,000	98.0223	3,342,562	3,410,000	3,342,562	(67,438)				4.455	4.491	MON	14,081		11/07/2018	06/15/2036
48275P-AJ-0	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS D 144A		D	4	1AM	1,450,000	97.8206	1,418,399	1,450,000	1,418,399	(31,601)				5.005	5.057	MON	6,741		11/07/2018	06/15/2036
50543L-AA-0	LABRADOR AVIATION FINANCE LTD SERIES 2016-1 CLASS A1 144A			4	1FE	14,664,579	101.9212	15,242,049	14,954,740	15,242,049	40,876				4.300	4.922	MON	28,580	643,054	12/08/2016	01/15/2042
518887-AB-0	LAUREL PRIME STUDENT LOAN SERIES 2017-B CLASS A2FX 144A			4	1FE	640,623	98.3913	650,073	660,702	650,073	9,450				2.770	3.061	MON	305	4,575	10/22/2018	08/25/2042
518887-AC-8	LAUREL PRIME STUDENT LOAN TR SERIES 2017-B CLASS BFX 144A			4	1FE	1,005,355	98.1710	986,969	1,005,357	986,969	(3,329)				3.020	3.039	MON	506	30,362	07/26/2017	08/25/2042
518889-AB-6	LAUREL RD PRIME SL SERIES 2017-C CLASS A2A 144A			4	1FE	58,422	99.7227	58,264	58,426	58,264	20				1.870	1.880	MON	18	1,214	11/08/2017	11/25/2042
51888R-AB-6	LAUREL ROAD PRIME STUDENT LOA SERIES 2018-B CLASS A2 144A			4	1FE	2,851,565	100.9272	2,880,463	2,854,000	2,880,463	28,897				3.540	3.574	MON	1,684	64,829	04/26/2018	05/26/2043
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOA SERIES 2018-B CLASS B 144A			4	1FE	2,796,269	100.6703	2,815,747	2,797,000	2,815,747	19,477				3.720	3.751	MON	1,734	66,764	04/26/2018	05/26/2043
52111P-AA-9	LCM LTD PARTNERSHIP CLO SERIES 2016-23 CLASS A1 14		D	4	1FE	9,520,000	99.7910	9,500,103	9,520,000	9,500,103	(140,706)				3.869	3.887	JAJO	72,643	325,458	11/30/2016	10/20/2029
52603F-AD-0	LENDMARK FUNDING TRUST SERIES 2017-A1 CLASS A 144A			4	1FE	4,739,030	98.6998	4,678,372	4,740,000	4,678,372	(49,238)				2.830	2.856	MON	4,099	134,142	06/22/2017	12/22/2025
52603V-AA-1	LENDMARK FUNDING TRUST SERIES 2018-1A CLASS A 144A			4	1FE	11,279,383	99.8313	11,260,972	11,280,000	11,260,972	(18,411)				3.810	3.841	MON	13,132	256,667	05/08/2018	12/21/2026
546398-K4-9	LOUISIANA PUB FACS AUTH				1FE	684,713	100.0909	685,720	685,097	685,720	(1,884)				3.390	3.395	JAJO	4,387	19,810	10/21/2014	04/26/2027
55820C-AJ-4	MADIASON PARK FUNDING LTD SERIES 2018-29 CLASS C		D	4	1FE	4,150,000	96.1343	3,989,573	4,150,000	3,989,573	(160,427)				1.000	1.001	JAJO	6,225		09/28/2018	10/18/2030
55818R-BC-9	MADISON PARK FUNDING LTD SERIES 2014-14A CLASS CRR 144A		D	4	1FE	1,510,000	96.0889	1,450,942	1,510,000	1,450,942	(59,058)				4.669	4.696	JAJO	13,905		10/12/2018	10/22/2030
55819B-AP-5	MADISON PARK FUNDING LTD SERIES 2015-18A CLASS CR 144A		D	4	1FE	2,780,203	94.8367	2,631,718	2,775,000	2,631,718	(148,485)				4.419	4.410	JAJO	24,185	60,386	05/08/2018	10/21/2030
55819X-AA-0	MADISON PARK FUNDING LTD SERIES 2016-22A CLASS A 144A		D	4	1FE	8,980,000	100.0509	8,984,571	8,980,000	8,984,571	(153,226)				3.970	3.988	JAJO	67,338	312,463	09/15/2016	10/25/2029
55819Y-AE-0	MADISON PARK FUNDING LTD SERIES 2017-26A CLASS CR 144A			4	1FE	1,756,017	95.4698	1,670,722	1,750,000	1,670,722	(85,295)				4.400	4.365	JAJO	13,689	38,919	05/08/2018	07/29/2030
55821A-AE-8	MADISON PARK FUNDING LTD SERIES 2018-28A CLASS B 144A		D	4	1FE	4,365,000	98.0364	4,279,289	4,365,000	4,279,289	(85,711)				3.911	3.929	FMAN	22,289	66,867	06/01/2018	07/15/2030
55819D-AG-1	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS B 144A		D	4	1FE	5,500,000	97.9202	5,385,611	5,500,000	5,385,611	(114,389)				4.177	4.198	JAJO	12,764		11/08/2018	01/23/2031
55953M-AU-6	MAGNETITE CLO LTD SERIES 2015-15A CLASS CR 144A		D	4	1FE	6,180,000	93.3272	5,767,621	6,180,000	5,767,621	(412,379)				4.135	4.157	JAJO	48,273	93,300	05/18/2018	07/25/2031
55953E-AJ-9	MAGNETITE XI LTD SERIES 2014-11A CLASS A1R 144A		D	4	1FE	10,380,000	99.5951	10,337,971	10,380,000	10,337,971	(76,885)				3.565	3.580	JAJO	77,084	322,455	04/03/2017	01/18/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
56607F-AA-3	MARBLE POINT CLO XI LTD SERIES 2017-2A CLASS A 144A		D	4	1FE	19,300,000	98.7510	19,058,943	19,300,000	19,058,943	(248,700)				3.625	3.640	JAJO	145,738	530,697	11/14/2017	12/18/2030
56846L-AA-1	MARINER FINANCE ISSUANCE TRUST SERIES 2017-AA CLASS A 144A			4	3AM	5,718,872	100.4316	5,744,685	5,720,000	5,744,685	5,049				3.620	3.654	MON	6,327	207,064	02/16/2017	02/20/2029
56846M-AA-9	MARINER FINANCE ISSUANCE TRUST SERIES 2017-BA CLASS A 144A			4	1FE	9,699,013	98.9528	9,598,426	9,700,000	9,598,426	(82,567)				2.920	2.941	MON	8,655	287,961	12/07/2017	12/20/2029
56846P-AA-2	MARINER FINANCE ISSUANCE TRUST SERIES 2018-AA CLASS A 144A			4	1FE	21,917,393	101.1139	22,163,145	21,919,000	22,163,145	245,751				4.200	4.237	MON	28,129	92,060	11/06/2018	11/20/2030
571085-AA-7	MARLETTE FUNDING TRUST SERIES 2017-1A CLASS A 144A			4	1FE	189,733	99.9599	189,658	189,734	189,658	(633)				2.827	2.841	MON	238	5,364	03/17/2017	03/15/2024
57108P-AA-3	MARLETTE FUNDING TRUST SERIES 2017-2A CLASS A 144A			4	1FE	113,354	99.8641	113,200	113,354	113,200	(141)				2.390	2.399	MON	120	2,709	06/22/2017	07/15/2024
57108P-AB-1	MARLETTE FUNDING TRUST SERIES 2017-2A CLASS B 144A			4	1FE	6,039,488	99.8453	6,030,655	6,040,000	6,030,655	(21,382)				3.190	3.213	MON	8,563	192,676	06/22/2017	07/15/2024
57109D-AA-9	MARLETTE FUNDING TRUST SERIES 2017-3A CLASS A 144A			4	1FE	469,676	99.6757	469,280	470,807	469,280	(325)				2.360	2.663	MON	494	9,516	04/10/2018	12/15/2024
57109T-AA-4	MARLETTE FUNDING TRUST SERIES 2018-1A CLASS A 144A			4	1FE	622,652	99.7398	621,062	622,682	621,062	(1,590)				2.610	2.626	MON	722	14,491	01/17/2018	03/15/2028
57109E-AA-7	MARLETTE FUNDING TRUST SERIES 2018-2A CLASS A 144A			4	1FE	440,639	99.9244	440,306	440,639	440,306	(333)				3.060	2.415	MON	599	7,865	05/08/2018	07/17/2028
57109F-AA-4	MARLETTE FUNDING TRUST SERIES 2018-3A CLASS A 144A			4	1FE	1,238,650	99.8591	1,237,009	1,238,754	1,237,009	(1,641)				3.200	3.224	MON	1,762	15,195	07/20/2018	09/15/2028
57165A-AA-6	MARRIOTT VACATION CLUB OWNER T SERIES 2012-1A CLASS A 144A			4	1FE	355,308	99.6960	353,805	354,884	353,805	(642)				2.510	2.510	MON	272	8,908	03/27/2014	05/20/2030
60162P-AA-0	MILOS CLO LTD SERIES 2017-1A CLASS A 144A		D	4	1FE	2,580,000	99.2744	2,561,280	2,580,000	2,561,280	(28,414)				3.719	3.736	JAJO	18,924	90,685	08/09/2017	10/20/2030
60535Y-AA-1	MISSISSIPPI HIGHER EDUCATION A SERIES 2014-1 CLASS A1			4	1FE	3,894,598	100.0883	3,986,903	3,983,387	3,986,903	(3,240)				3.186	3.612	MON	2,115	106,617	07/14/2016	10/25/2035
61205P-AL-3	MONTANA HIGHER EDUCATION STU SERIES 2012-1 CLASS A3			4	1FE	8,425,620	101.8435	8,860,384	8,700,000	8,860,384	30,404				3.520	3.874	MON	10,208	263,976	01/30/2017	07/20/2043
61946E-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2017-1A CLASS A 144A			4	1FE	4,947,932	100.7411	4,983,917	4,947,252	4,983,917	(30,616)				4.450	4.486	MON	6,727	143,888	12/18/2018	06/20/2042
61946G-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2017-2A CLASS A 144A			4	1FE	3,282,071	100.6063	3,302,397	3,282,495	3,302,397	7,418				3.820	3.852	MON	3,831	125,391	10/17/2017	06/22/2043
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A			4	1FE	1,383,628	101.2138	1,400,496	1,383,700	1,400,496	16,868				4.010	4.044	MON	1,695	36,991	04/11/2018	06/22/2043
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A			4	1FE	7,213,803	99.8599	7,204,865	7,214,971	7,204,865	(8,937)				4.200	4.238	MON	9,259	143,939	06/25/2018	02/22/2044
553205-AC-9	MP CLO III LTD SERIES 2013-1A CLASS AR 144A		D	4	1FE	11,350,000	99.2723	11,267,406	11,350,000	11,267,406	(167,594)				3.719	3.736	JAJO	83,249	370,663	10/06/2017	10/20/2030
553893-AA-6	MVW OWNER TRUST SERIES 2013-1A CLASS A 144A			4	1FE	2,065,147	98.8719	2,013,535	2,036,508	2,013,535	3,000				2.150	2.008	MON	1,338	43,785	05/14/2014	04/22/2030
553891-AA-0	MVW OWNER TRUST SERIES 2014-1A CLASS A 144A			4	1FE	1,547,008	98.2654	1,530,264	1,557,276	1,530,264	(998)				2.250	2.428	MON	1,071	35,039	02/26/2016	09/22/2031
55388P-AA-8	MVW OWNER TRUST SERIES 2015-1A CLASS A 144A			4	1FE	619,587	98.5222	610,476	619,633	610,476	(5,773)				2.520	2.534	MON	477	15,615	08/04/2015	12/20/2032
55388P-AB-6	MVW OWNER TRUST SERIES 2015-1A CLASS B 144A			4	2AM	1,012,703	98.0812	991,726	1,011,128	991,726	1,724				2.960	2.942	MON	915	29,929	05/11/2016	12/20/2032
553894-AA-4	MVW OWNER TRUST SERIES 2016-1A CLASS A 144A			4	1FE	186,530	97.8011	182,448	186,550	182,448	(2,108)				2.250	2.261	MON	128	4,197	08/02/2016	12/20/2033
553894-AB-2	MVW OWNER TRUST SERIES 2016-1A CLASS B 144A			4	2AM	637,816	98.6285	641,830	650,755	641,830	4,013				2.640	2.885	MON	525	11,453	05/01/2018	12/20/2033
553896-AA-9	MVW OWNER TRUST SERIES 2017-1A CLASS A 144A			4	1FE	2,183,113	98.1020	2,142,005	2,183,447	2,142,005	(21,488)				2.420	2.434	MON	1,615	52,839	08/08/2017	12/20/2034
62848B-AA-9	MVW OWNER TRUST SERIES 2018-1A CLASS A 144A			4	1FE	2,097,673	100.9668	2,118,425	2,098,140	2,118,425	20,752				3.450	3.477	MON	2,212	34,785	06/19/2018	01/21/2036
63939E-AC-7	NAVIENT PRIVATE EDUCATION LOAN SERIES 2015-AA CLASS A2B 144A			4	1FE	188,659	100.4558	189,519	188,659	189,519	(2,839)				3.655	3.683	MON	287	6,025	01/13/2015	12/15/2028
63938E-AD-6	NAVIENT STUDENT LOAN TRUST SERIES 2014-1 CLASS A4			4	1FE	7,069,313	98.9052	7,586,027	7,670,000	7,586,027	122,840				3.256	4.173	MON	4,163	210,735	07/13/2016	02/25/2039
63938E-AE-4	NAVIENT STUDENT LOAN TRUST SERIES 2014-1 CLASS B			4	1FE	6,029,684	98.5361	7,173,429	7,280,000	7,173,429	783,866				4.006	5.569	MON	4,861	255,378	05/13/2016	06/25/2048
63939D-AD-7	NAVIENT STUDENT LOAN TRUST SERIES 2014-8 CLASS B			4	1FE	3,727,728	100.5634	3,836,492	3,815,000	3,836,492	86,861				4.006	4.423	MON	2,547	133,828	03/03/2017	07/26/2049
63939C-AB-3	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2A 144A			4	1FE	510,663	99.2966	507,318	510,912	507,318	(2,050)				2.740	2.762	MON	622	13,999	10/15/2014	02/15/2029
63939C-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2B 144A			4	1FE	806,105	100.5636	810,648	806,105	810,648	(9,131)				3.705	3.734	MON	1,244	26,153	10/15/2014	02/15/2029
63939L-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2015-3 CLASS B			4	1FE	4,051,871	101.4260	4,635,167	4,570,000	4,635,167	65,173				4.006	4.853	MON	3,051	160,313	10/11/2017	10/25/2058

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
63940E-AA-8	NAVIENT STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A			4	1FE	21,475,240	100.2759	22,279,450	22,218,159	22,279,450	(7,025)				3.206	3.692	MON	11,873	599,186	07/14/2016	02/25/2070
63940F-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2016-2 CLASS A3 144A			4	1FE	12,340,000	103.3241	12,750,190	12,340,000	12,750,190	61,637				4.004	4.037	MON	8,234	432,863	04/05/2016	06/25/2065
63939Q-AA-4	NAVIENT STUDENT LOAN TRUST SERIES 2016-5A CLASS A 144A			4	1FE	33,975,081	100.7486	34,229,422	33,975,081	34,229,422	(560,446)				3.756	3.786	MON	21,270	1,105,709	07/27/2016	06/25/2065
63940L-AC-8	NAVIENT STUDENT LOAN TRUST SERIES 2016-6A CLASS A3 144A			4	1FE	51,890,000	102.1552	53,008,339	51,890,000	53,008,339	(347,004)				3.806	3.836	MON	32,918	1,715,050	10/12/2016	03/25/2066
63940N-AC-4	NAVIENT STUDENT LOAN TRUST SERIES 2017-1A CLASS A3 144A			4	1FE	40,520,000	101.1125	40,970,785	40,520,000	40,970,785	(513,392)				3.656	3.684	MON	24,692	1,277,629	02/08/2017	07/26/2066
63940A-AD-0	NAVIENT STUDENT LOAN TRUST SERIES 2017-4A CLASS B 144A			4	1FE	3,659,473	98.0474	3,676,779	3,750,000	3,676,779	8,607				4.006	4.494	MON	2,504	131,548	07/18/2017	09/27/2066
63940C-AA-2	NAVIENT STUDENT LOAN TRUST SERIES 2017-5A CLASS A 144A			4	1FE	24,463,146	100.1690	24,532,952	24,491,561	24,532,952	(43,012)				3.306	3.343	MON	13,496	685,328	09/06/2017	07/26/2066
63940D-AC-6	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS A3 144A			4	1FE	37,220,000	99.4398	37,011,486	37,220,000	37,011,486	(208,514)				3.226	3.248	MON	20,014	926,779	01/23/2018	03/25/2067
63940D-AD-4	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS B 144A			4	1FE	3,572,188	99.9998	3,549,993	3,550,000	3,549,993	(22,194)				3.706	3.688	MON	2,193	103,920	01/25/2018	03/25/2067
63941D-AC-5	NAVIENT STUDENT LOAN TRUST SERIES 2018-2A CLASS A3 144A			4	1FE	27,780,000	100.0707	27,799,646	27,780,000	27,799,646	19,646				3.256	3.278	MON	15,076	599,701	03/20/2018	03/25/2067
63940T-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A			4	1FE	37,200,000	98.7627	36,739,732	37,200,000	36,739,732	(460,268)				3.306	3.329	MON	20,499	561,724	06/20/2018	03/25/2067
63941N-AD-1	NAVIENT STUDENT LOAN TRUST SERIES 2018-4A CLASS B 144A			4	1FE	550,000	99.9998	549,999	550,000	549,999	(1)				3.620	3.647	MON	332	5,294	09/10/2018	06/27/2067
63940Q-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-BA CLASS A2B 144A			4	1FE	7,070,000	100.2798	7,089,784	7,070,000	7,089,784	19,784				3.175	3.196	MON	9,353	116,607	05/15/2018	12/15/2059
63940V-AC-6	NAVIENT STUDENT LOAN TRUST SERIES 2018-CA CLASS B			4	1FE	12,159,343	98.5430	11,982,825	12,160,000	11,982,825	(176,518)				4.220	4.257	MON	22,807	198,134	07/18/2018	06/16/2042
63890B-AC-0	NAVIENT STUDENT LOAN TRUST SERIES 2018-EA CLASS B 144A			4	1FE	1,999,874	102.2339	2,044,677	2,000,000	2,044,677	44,803				4.440	4.481	MON	11,347		11/06/2018	12/15/2059
63938P-BD-0	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS A 144A			4	1FE	220,000	99.9677	219,929	220,000	219,929	(71)				3.136	3.157	MON	115	1,631	09/17/2018	09/25/2023
63938P-BF-5	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS C 144A			4	1FE	1,210,000	100.1620	1,211,960	1,210,000	1,211,960	1,960				3.556	3.583	MON	717	10,269	09/17/2018	09/25/2023
63938P-BG-3	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS D 144A			4	3AM	610,000	100.0661	610,403	610,000	610,403	403				4.056	4.091	MON	412	5,957	09/17/2018	09/25/2023
64034J-AA-2	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1A 144A			4	1FE	3,527,528	99.6854	3,516,429	3,527,528	3,516,429	(18,033)				4.064	4.098	MON	2,389	132,672	12/15/2016	12/26/2040
64034J-AB-0	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1B 144A			4	1FE	5,992,736	97.3775	5,874,743	6,032,960	5,874,743	(80,177)				3.600	3.589	MON	3,620	217,187	12/15/2016	12/26/2040
64031Q-BE-0	NELNET STUDENT LOAN TR SERIES 2004-3 CLASS B			4	1FE	3,426,158	95.7720	3,448,209	3,600,436	3,448,209	21,439				2.840	3.322	JAJO	19,314	81,617	06/21/2018	10/25/2040
64031Q-BR-1	NELNET STUDENT LOAN TR SERIES 2005-1 CLASS A5			4	1FE	13,296,431	98.6464	13,452,604	13,637,197	13,452,604	(29,320)				2.600	2.998	JAJO	66,971	217,721	07/10/2018	10/25/2033
64031Q-BX-8	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS A5			4	1FE	15,151,965	99.0532	15,451,897	15,599,591	15,451,897	(18,050)				2.924	3.423	MJSD	10,135	257,517	07/10/2018	03/23/2037
64031Q-BY-6	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS B			4	1FE	2,624,413	95.4039	2,706,344	2,836,724	2,706,344	82,749				2.994	4.366	MJSD	1,887	67,212	11/30/2017	03/23/2037
64031Q-CK-5	NELNET STUDENT LOAN TR SERIES 2005-4 CLASS A4R1			4	1AM	1,053,176	97.7395	1,246,179	1,275,000	1,246,179	55,548				3.337	3.337	MON	946	38,430	12/22/2017	03/22/2032
64031Q-CM-1	NELNET STUDENT LOAN TR SERIES 2005-4 CLASS A4R2			4	2AM	510,000	98.0000	588,000	600,000	588,000	36,000				3.337	7.260	MON	389	18,196	09/29/2014	03/22/2032
64031Q-CS-8	NELNET STUDENT LOAN TR SERIES 2006-1 CLASS A5			4	1FE	334,612	99.6939	342,574	343,626	342,574	(97)				2.763	3.668	FMAN	1,029	7,351	10/01/2015	08/23/2027
64032E-AJ-6	NELNET STUDENT LOAN TR SERIES 2007-1 CLASS B2			4	1FE	4,475,000	91.6771	4,583,857	5,000,000	4,583,857	(23,232)				3.153	3.118	MON	6,131	132,443	06/02/2017	08/25/2037
64033H-AA-7	NELNET STUDENT LOAN TRUST SERIES 2006-1 CLASS A6 144A			4	1FE	1,081,000	97.5330	1,121,629	1,150,000	1,121,629	(1,844)				3.103	3.709	FMAN	3,866	28,554	01/18/2017	08/23/2036
640315-AE-7	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS A5			4	1FE	428,894	99.9574	438,293	438,480	438,293	351				2.590	3.459	JAJO	2,145	9,122	10/01/2015	01/25/2030
640315-AH-0	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS B			4	1AM	9,707,488	95.0520	9,829,195	10,340,866	9,829,195	117,741				2.690	3.360	JAJO	52,541	204,650	01/26/2018	01/25/2038
64031A-AJ-5	NELNET STUDENT LOAN TRUST SERIES 2006-3 CLASS B			4	1FE	4,131,981	91.8818	4,360,127	4,745,365	4,360,127	279,382				3.072	4.643	MJSD	2,429	116,401	02/15/2017	06/25/2041
64032F-AH-7	NELNET STUDENT LOAN TRUST SERIES 2007-2A CLASS A4A2 144A			4	1FE	3,846,375	99.3515	3,874,707	3,900,000	3,874,707	28,332				3.313	3.534	MON	2,154	51,685	08/16/2018	06/25/2035
64032A-AA-3	NELNET STUDENT LOAN TRUST SERIES 2012-1A CLASS A 144A			4	1FE	179,378	100.9340	180,687	179,015	180,687	(315)				3.306	3.309	MON	99	5,009	02/19/2015	12/27/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64032A-AB-1	NELNET STUDENT LOAN TRUST SERIES 2012-1A CLASS B 144A			4	1FE	3,239,375	94.6346	3,359,528	3,550,000	3,359,528	117,801				3.506	4.404	MON	2,075	106,535	07/22/2014	06/25/2042
64033G-AA-9	NELNET STUDENT LOAN TRUST SERIES 2013-5A CLASS A 144A			4	1FE	3,878,552	99.8202	3,978,398	3,985,566	3,978,398	12,567				3.136	3.555	MON	2,083	104,655	07/13/2016	01/25/2037
64033J-AB-1	NELNET STUDENT LOAN TRUST SERIES 2014-1A CLASS B 144A			4	1FE	4,892,528	96.0934	5,083,339	5,290,000	5,083,339	221,200				3.815	4.417	MON	3,363	185,574	07/09/2014	10/25/2047
64033L-AD-2	NELNET STUDENT LOAN TRUST SERIES 2014-2A CLASS B 144A			4	1FE	2,492,085	99.8996	2,727,259	2,730,000	2,727,259	247,007				4.006	4.703	MON	1,823	95,767	03/04/2014	06/25/2041
64033K-AB-8	NELNET STUDENT LOAN TRUST SERIES 2014-3A CLASS B 144A			4	1FE	2,331,064	93.1366	2,351,698	2,525,000	2,351,698	41,420				4.006	4.597	MON	1,686	88,576	04/24/2014	10/25/2050
64033N-AB-2	NELNET STUDENT LOAN TRUST SERIES 2014-5A CLASS B 144A			4	1FE	3,212,131	96.8949	3,371,942	3,480,000	3,371,942	206,052				4.006	4.703	MON	2,324	122,076	06/13/2014	05/26/2054
64031M-AB-6	NELNET STUDENT LOAN TRUST SERIES 2015-1A CLASS B 144A			4	1FE	5,158,594	102.9501	5,147,504	5,000,000	5,147,504	(11,090)				4.006	3.405	MON	3,339	136,938	04/20/2018	06/26/2051
64033Q-AC-3	NELNET STUDENT LOAN TRUST SERIES 2015-2A CLASS B 144A			4	1FE	765,954	99.2176	863,193	870,000	863,193	79,532				4.006	4.865	MON	581	30,519	03/13/2015	05/26/2054
64033T-AB-9	NELNET STUDENT LOAN TRUST SERIES 2015-3A CLASS B 144A			4	1FE	87,098	98.6450	98,645	100,000	98,645	8,137				4.006	4.974	MON	67	3,508	05/21/2015	06/25/2054
64031K-AB-0	NELNET STUDENT LOAN TRUST SERIES 2018-1A CLASS A2 144A			4	1FE	24,040,000	99.0005	23,799,720	24,040,000	23,799,720	(240,280)				3.266	3.288	MON	13,087	520,838	03/26/2018	05/25/2066
64034A-AC-7	NELNET STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A			4	1FE	15,850,000	100.1264	15,870,038	15,850,000	15,870,038	20,038				3.256	3.278	MON	8,602	200,940	07/17/2018	09/27/2066
64034A-AD-5	NELNET STUDENT LOAN TRUST SERIES 2018-3A CLASS B 144A			4	1FE	6,893,086	99.9998	6,999,987	7,000,000	6,999,987	106,901				3.706	3.871	MON	4,324	102,132	07/17/2018	09/27/2066
64034B-AB-7	NELNET STUDENT LOAN TRUST SERIES 2018-5A CLASS B			4	1FE	800,000	99.9693	799,754	800,000	799,754	(246)				3.956	3.989	MON	1,615		12/06/2018	02/25/2067
64130T-AQ-8	NEUBERGER BERMAN CLO LTD SERIES 2015-20A CLASS AR 144A		D	4	1FE	4,000,000	98.3148	3,932,592	4,000,000	3,932,592	(67,636)				3.236	3.249	JAJO	28,048	102,475	11/15/2017	01/15/2028
644617-AC-6	NEW HAMPSHIRE HIGHER EDUCATION SERIES 2011-1 CLASS A3			4	1FE	2,378,160	100.0636	2,401,527	2,400,000	2,401,527	11,555				3.340	3.485	JAJO	15,141	68,179	01/18/2017	10/25/2037
62942Q-BC-6	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T2 CLASS AT2 144A			4	1FE	39,719,968	99.3763	39,472,274	39,720,000	39,472,274	131,600				2.575	2.587	MON	45,459	1,018,568	10/14/2016	10/15/2049
62942Q-BH-5	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T3 CLASS AT3 144A			4	1FE	90,199,955	98.6504	88,982,688	90,200,000	88,982,688	387,788				2.833	2.849	MON	113,580	2,555,546	10/14/2016	10/16/2051
62946U-AA-8	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T4 CLASS AT4 144A			4	1FE	37,759,970	99.8309	37,696,144	37,760,000	37,696,144	104,289				3.107	3.125	MON	52,139	1,173,128	11/22/2016	12/15/2050
62946U-AL-4	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2017-T1 CLASS AT1 144A			4	1FE	4,715,592	99.7973	4,760,331	4,770,000	4,760,331	44,739				3.214	3.765	MON	6,814	25,554	10/31/2018	02/15/2051
65341K-AK-2	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-1A CLASS A2 144A			4	1FE	2,154,625	99.8926	2,152,685	2,155,000	2,152,685	(7,797)				2.740	2.759	MON	2,624	57,985	03/23/2018	04/15/2021
65341K-AP-1	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-2A CLASS A2 144A			4	1FE	2,159,455	99.2980	2,144,837	2,160,000	2,144,837	(6,385)				2.190	2.207	MON	2,102	47,304	10/05/2016	09/15/2021
65341K-AT-3	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2017-1A CLASS A2 144A			4	1FE	583,715	99.3447	586,134	590,000	586,134	2,419				2.540	3.591	MON	666	11,239	03/23/2018	04/18/2022
65341K-AX-4	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2017-2A CLASS A2 144A			4	1FE	305,670	99.0181	306,956	310,000	306,956	1,286				2.574	3.162	MON	377	5,985	03/23/2018	10/17/2022
65341K-BC-9	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2018-2A CLASS A1 144A			4	1FE	930,000	100.0469	930,436	930,000	930,436	436				2.887	2.905	MON	1,119	4,485	10/09/2018	10/16/2023
65341K-BD-7	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2018-2A CLASS A2 144A			4	1FE	509,879	100.9751	514,973	510,000	514,973	5,093				3.690	3.732	MON	836	2,980	10/09/2018	10/16/2023
65478V-AD-9	NISSAN AUTO RECEIVABLES OWNER SERIES 2016-B CLASS A3			4	1FE	184,711	99.2228	185,126	186,576	185,126	414				1.320	2.034	MON	109	1,847	03/23/2018	01/15/2021
65474V-AP-6	NISSAN MASTER OWNER TRUST RECE SERIES 2017-C CLASS A			4	1FE	2,303,594	99.8591	2,296,760	2,300,000	2,296,760	(6,834)				2.775	2.714	MON	2,660	14,953	09/14/2018	10/17/2022
658262-FX-3	NORTH CAROLINA STATE EDUCATION SERIES 2010-1 CLASS A1			4	1FE	2,366,893	99.7898	2,401,546	2,406,604	2,401,546	3,286				3.235	3.530	JAJO	14,707	69,587	01/18/2017	07/25/2041
658262-GC-8	NORTH CAROLINA STATE EDUCATION SERIES 2011-2 CLASS A2			4	1FE	221,308	100.5068	225,863	224,724	225,863	946				3.290	4.178	JAJO	1,396	6,270	04/11/2017	07/25/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
658262-GD-6	NORTH CAROLINA STATE EDUCATION SERIES 2011-2 CLASS A3			4	1FE	1,561,075	100.4145	1,646,798	1,640,000	1,646,798	26,780				3.290	3.905	JAJO	10,191	45,758	08/05/2015	07/25/2036
66704J-BJ-6	NORTHSTAR EDUCATION FINANCE SERIES 2005-1 CLASS A5			4	1FE	4,890,349	99.2500	5,074,077	5,112,420	5,074,077	291,229				3.259	3.622	JAJO	29,623	140,033	09/28/2016	10/30/2045
66705R-AA-7	NORTHSTAR EDUCATION FINANCE SERIES 2016-1 CLASS A 144A			4	1FE	4,481,934	99.9219	4,690,228	4,693,892	4,690,228	2,274				3.756	4.724	MON	2,939	152,761	08/26/2016	05/27/2036
62946A-AD-6	NP SPE II LLC SERIES 2017-1 CLASS A2			4	1FE	17,288,988	101.4144	17,534,551	17,290,000	17,534,551	(51,263)				4.219	4.256	MON	22,289	729,465	11/10/2017	10/21/2047
62946A-AC-8	NP SPE II LLC SERIES 2017-1A CLASS A1 144A			4	1FE	2,461,403	98.7656	2,431,041	2,461,426	2,431,041	(15,026)				3.372	3.395	MON	2,536	82,999	11/10/2017	10/21/2047
67091R-AK-5	OCP CLO LTD SERIES 2015-8A CLASS A1R 144A		D	4	1FE	2,000,000	99.4380	1,988,760	2,000,000	1,988,760	(12,518)				3.299	3.312	JAJO	13,928	55,542	10/16/2017	04/17/2027
67112K-AC-3	OCP CLO Ltd SERIES 2018-15A CLASS A3 144A		D	4	1FE	8,000,000	96.0812	7,686,496	8,000,000	7,686,496	(313,504)				4.169	4.187	JAJO	176,481		05/23/2018	07/20/2031
67592C-AG-1	OCTAGON INVESTMENT PARTNE SERIES 2018-3A CLASS C 144A		D	4	1FE	2,320,000	96.8449	2,246,802	2,320,000	2,246,802	(73,198)				4.669	4.695	JAJO	10,230		10/12/2018	10/20/2030
67109F-AN-5	OHA CREDIT PARTNERS LTD SERIES 2015-11A CLASS CR 144A		D	4	1FE	9,400,000	95.9359	9,017,975	9,400,000	9,017,975	(382,025)				4.619	4.645	JAJO	65,128		10/31/2018	01/20/2032
67109B-CC-6	OHA LOAN FUNDING LTD SERIES 2015-1A CLASS AR 144A		D	4	1FE	14,240,000	99.9973	14,239,616	14,240,000	14,239,616	(241,752)				4.026	4.026	FMAN	74,850	489,276	11/29/2016	08/15/2029
68267C-AA-6	ONEMAIN DIRECT AUTO RECEIVABLE SERIES 2017-2A CLASS A 144A			4	1FE	3,589,575	99.3963	3,568,328	3,590,000	3,568,328	(18,523)				2.310	2.326	MON	3,916	84,311	12/06/2017	12/14/2021
68504R-AA-6	ORANGE LAKE TIMESHARE TRUST SERIES 2014-AA CLASS A 144A			4	1FE	931,784	98.3675	916,733	931,947	916,733	(2,237)				2.290	2.303	MON	1,304	21,342	08/06/2014	07/09/2029
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST SERIES 2016-A CLASS A 144A			4	1FE	1,535,831	98.6629	1,515,467	1,536,005	1,515,467	(4,979)				2.610	2.626	MON	2,561	40,090	10/19/2016	03/08/2029
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST SERIES 2016-A CLASS B 144A			4	2AM	5,103,902	99.3159	5,069,030	5,103,945	5,069,030	50,079				2.910	2.927	MON	9,489	148,525	10/19/2016	03/08/2029
68784L-AE-2	OSCAR US FUNDING TRUST SERIES 2015-1A CLASS A4 144A			4	1FE	4,336,060	99.6997	4,456,741	4,470,165	4,456,741	358				2.440	3.514	MON	4,848	109,072	04/21/2016	06/15/2022
68784U-AD-4	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A3 144A			4	1FE	12,198,420	99.7484	12,168,775	12,199,469	12,168,775	(8,088)				2.730	2.748	MON	14,802	333,045	09/14/2016	12/15/2020
68784U-AE-2	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A4 144A			4	1FE	13,076,492	99.5406	13,019,910	13,080,000	13,019,910	(5,899)				2.990	3.015	MON	17,382	391,092	09/14/2016	12/15/2023
687846-AD-7	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A3 144A			4	1FE	1,679,696	99.6748	1,674,537	1,680,000	1,674,537	(4,686)				2.820	2.843	MON	2,764	47,376	03/15/2017	06/10/2021
687846-AE-5	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A4 144A			4	1FE	6,558,093	100.0667	6,564,376	6,560,000	6,564,376	(16,290)				3.300	3.331	MON	12,628	212,520	08/31/2018	05/10/2024
68784C-AB-8	OSCAR US FUNDING TRUST SERIES 2018-1A CLASS A2A 144A			4	1FE	631,056	99.7721	629,665	631,103	629,665	(1,391)				2.910	2.931	MON	1,071	13,111	03/14/2018	04/12/2021
68784X-AE-6	OSCAR US FUNDING TRUST SERIES 2018-2A CLASS A4 144A		D	4	1FE	3,179,271	101.0045	3,211,943	3,180,000	3,211,943	32,672				3.630	3.663	MON	6,734	42,646	07/19/2018	09/10/2025
69144Y-AA-5	OXFORD FINANCE FUNDING TRUST SERIES 2016-1A CLASS A 144A			4	1FE	4,148,072	100.3098	4,160,923	4,148,072	4,160,923	(2,896)				3.968	3.999	MON	7,315	164,595	06/07/2016	06/17/2024
698475-AQ-3	PANHANDLE PLAINS HIGHER EDUCAT SERIES 2011-1 CLASS A3			4	1FE	1,044,093	100.9681	1,060,165	1,050,000	1,060,165	(338)				3.346	3.437	JAJO	8,978	30,456	01/20/2017	10/01/2037
698475-AT-7	PANHANDLE PLAINS HIGHER EDUCAT SERIES 2011-2 CLASS A3			4	1FE	3,509,374	100.3064	3,560,877	3,550,000	3,560,877	2,225				3.246	3.511	JAJO	29,448	99,381	01/20/2017	07/01/2032
69847R-AA-0	PANHANDLE PLAINS STUDENT FIN 2001-A1				1FE	789,000	99.2880	794,304	800,000	794,304	8,136				1.960	1.803	MON	523	13,400	05/30/2014	12/01/2031
69847R-AB-8	PANHANDLE PLAINS STUDENT FIN SERIES 2001-1 CLASS A2			4	1FE	2,852,656	99.2880	2,879,352	2,900,000	2,879,352	29,493				3.700	3.835	MON	3,279	97,059	10/27/2016	12/01/2031
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION SERIES 2011-1A CLASS A1 144A			4	1FE	3,259,421	101.7236	3,273,741	3,218,272	3,273,741	2,740				3.922	3.658	MJSD	2,103	106,678	12/14/2017	06/25/2038
69340Q-AB-2	PENNSYLVANIA HIGHER EDUCATION SERIES 2015-1A CLASS B 144A			4	1FE	2,219,072	93.9409	2,414,280	2,570,000	2,414,280	42,579				3.815	6.206	MON	1,634	90,161	12/26/2017	04/25/2045
69343F-AA-5	PENNSYLVANIA HIGHER EDUCATION SERIES 2016-1A CLASS A 144A			4	1FE	2,576,744	101.1822	2,607,206	2,576,744	2,607,206	(8,914)				3.465	3.490	MON	1,488	81,250	09/08/2016	09/25/2065
69343V-AA-0	PENNSYLVANIA HIGHER EDUCATION SERIES 2016-2A CLASS A 144A			4	1FE	23,480,074	100.4985	23,597,120	23,480,074	23,597,120	75,042				3.456	3.481	MON	13,526	692,733	11/16/2016	11/25/2065
69346K-AA-1	PENNSYLVANIA HIGHER EDUCATION SERIES 2018-1A CLASS A1 144A			4	1FE	2,526,093	100.0005	2,526,105	2,526,093	2,526,105	12				2.806	2.820	MON	1,372	10,852	10/24/2018	10/25/2068

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
72703P-AB-9	PLANET FITNESS MASTER ISSUER SERIES 2018-1A CLASS A2II 144A			4	3AM	18,354,000	101.6060	18,648,762	18,354,000	18,648,762	294,762				4.666	4.692	MJSD	61,851	294,981	07/19/2018	09/05/2048
69354W-AC-0	PNMAC GMSR ISSUER TRUST SERIES 2018-GT1 CLASS A 144A			4	3AM	4,860,000	100.2148	4,870,441	4,860,000	4,870,441	10,441				5.165	5.221	MON	4,184	198,904	02/21/2018	02/25/2023
74114N-AA-5	PRESTIGE AUTO RECEIVABLES TRUS SERIES 2018-1A CLASS A1 144A			4	1FE	565,923	99.9583	565,687	565,923	565,687	(236)				2.528	2.541	MON	596	3,218	09/18/2018	10/15/2019
74982L-AN-0	RACE POINT CLO LTD SERIES 2013-8A CLASS AR 144A		D	4	1FE	11,080,000	99.5326	11,028,212	11,080,000	11,028,212	(135,675)				3.985	4.004	FMAN	51,506	374,448	02/09/2017	02/20/2030
75888F-AE-5	REGATTA XIII FUNDING LLC SERIES 2018-2A CLASS A2 144A			4	1FE	8,900,000	98.3288	8,751,263	8,900,000	8,751,263	(148,737)				4.186	4.206	JAJO	172,721		07/02/2018	07/15/2031
75888M-AG-5	REGATTA XIV FUNDING LTD SERIES 2018-3A CLASS B 144A		D	4	1FE	4,320,000	98.6282	4,260,738	4,320,000	4,260,738	(59,262)				4.340	4.362	JAJO	56,507		08/20/2018	10/25/2031
762315-MH-9	RHODE ISLAND STUDENT LOAN AUTH SERIES 2012-2 CLASS A1			4	1FE	2,059,700	100.7029	2,094,917	2,080,295	2,094,917	33,191				2.999	3.284	MON	5,026	54,076	01/18/2017	09/01/2036
74972F-AJ-4	RR 1 LTD SERIES 2018-4A CLASS B 144A		D	4	1FE	4,500,000	94.3782	4,247,019	4,500,000	4,247,019	(252,981)				4.289	4.312	JAJO	41,820	76,425	04/26/2018	04/15/2030
74988L-AA-2	RR3 LTD SERIES 2014-14A CLASS A1R2 144		D	4	1FE	19,695,000	98.2159	19,343,622	19,695,000	19,343,622	(351,378)				3.438	3.452	JAJO	146,695	459,904	01/18/2018	01/15/2030
80284B-AF-1	SANTANDER DRIVE AUTO REC SERIES 2015-2 CLASS C			4	1FE	293,128	99.9223	290,788	291,014	290,788	(823)				2.440	2.097	MON	316	7,101	05/26/2016	04/15/2021
80284T-AH-8	SANTANDER DRIVE AUTO REC SERIES 2017-1 CLASS B			4	1FE	258,971	99.7728	259,546	260,137	259,546	575				2.100	2.557	MON	243	4,097	03/23/2018	06/15/2021
80285F-AE-4	SANTANDER DRIVE AUTO REC SERIES 2018-2 CLASS B			4	1FE	904,864	99.8548	903,686	905,000	903,686	(1,178)				3.030	3.054	MON	1,219	18,053	04/10/2018	09/15/2022
80283Y-AG-0	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-4 CLASS D			4	1FE	1,325,996	99.9832	1,300,375	1,300,593	1,300,375	(12,306)				3.100	2.216	MON	1,792	40,319	06/29/2016	11/16/2020
78403D-AH-3	SBA TOWER TRUST SERIES 2014-2A CLASS C 144A			4	1FE	301,500	99.2167	297,650	300,000	297,650	(4,954)				3.869	3.861	MON	451	11,671	03/29/2017	10/15/2049
80705R-AA-8	SCHOLAR FUNDING TRUST SERIES 2010-A CLASS A 144A			4	1FE	269,468	98.7737	274,572	277,981	274,572	(1,391)				3.259	3.613	JAJO	1,611	7,614	09/29/2015	10/28/2041
81376R-AA-4	SECURITIZED EQUIPMENT RECEIVE			4	1FE	11,958,989	100.2560	11,990,614	11,960,000	11,990,614	31,625				3.510	3.537	MON	23,322	158,590	07/23/2018	10/11/2024
817176-AL-4	SENECA PARK CLO LTD SERIES 2014-1A CLASS AR		D	4	1FE	2,768,202	99.6998	2,759,892	2,768,202	2,759,892	(11,214)				3.569	3.584	JAJO	20,856	85,979	03/29/2017	07/17/2026
82652F-AB-1	SIERRA RECEIVABLES FUNDING CO SERIES 2015-1A CLASS B 144A			4	2AM	646,237	99.6286	646,260	648,669	646,260	24				3.050	3.177	MON	605	16,487	03/12/2018	03/22/2032
82652H-AB-7	SIERRA RECEIVABLES FUNDING CO SERIES 2015-2 CLASS B 144A			4	2AM	635,551	99.5183	632,372	635,433	632,372	10,601				3.020	3.036	MON	586	19,190	05/11/2016	06/20/2032
82652J-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2015-3A CLASS A 144A			4	1FE	542,911	98.9986	537,578	543,016	537,578	(4,205)				2.580	2.597	MON	428	14,010	10/14/2015	09/20/2032
82652J-AB-3	SIERRA RECEIVABLES FUNDING CO SERIES 2015-3A CLASS B 144A			4	2AM	753,530	99.4822	749,632	753,534	749,632	211				3.080	3.099	MON	709	23,209	10/14/2015	09/20/2032
82652X-AB-2	SIERRA RECEIVABLES FUNDING CO SERIES 2016-1A CLASS B 144A			4	3AM	1,047,737	100.1268	1,049,303	1,047,974	1,049,303	990				3.670	3.702	MON	1,175	38,461	03/15/2016	03/21/2033
82652W-AA-6	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS A 144A			4	1FE	2,453,859	98.0826	2,407,303	2,454,363	2,407,303	(26,731)				2.330	2.343	MON	1,747	57,187	07/11/2016	07/20/2033
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS B 144A			4	2AM	2,729,454	99.2841	2,731,239	2,750,932	2,731,239	5,672				2.780	2.887	MON	2,337	65,874	03/09/2018	07/20/2033
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO SERIES 2018-2A CLASS C 144A			4	3AM	4,835,187	100.7885	4,874,668	4,836,531	4,874,668	39,481				3.940	3.975	MON	5,823	80,988	07/11/2018	06/20/2035
82652E-AA-6	SIERRA TIMESHARE REC SERIES 2014-3A CLASS A 144A			4	1FE	606,921	99.5468	607,502	610,268	607,502	1,154				2.300	2.386	MON	429	14,036	05/06/2016	10/20/2031
784420-AE-1	SLC STUDENT LOAN TRUST SERIES 2005-1 CLASS B 144A			4	1FE	9,993,311	92.7866	10,109,413	10,895,334	10,109,413	71,551				2.816	3.526	FMAN	40,058	240,691	01/26/2017	02/15/2045
784420-AR-2	SLC STUDENT LOAN TRUST SERIES 2005-3 CLASS B			4	1FE	1,395,500	93.8625	1,393,459	1,484,574	1,393,459	(2,040)				3.038	3.437	MJSD	1,879	35,572	02/08/2018	06/15/2055
784427-AE-6	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS A5			4	1FE	1,277,761	99.5373	1,327,874	1,334,046	1,327,874	451				2.898	3.663	MJSD	1,611	30,061	10/01/2015	03/15/2027
784427-AF-3	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS A6			4	1FE	7,909,413	94.8282	8,024,361	8,462,000	8,024,361	(55,625)				2.948	3.531	MJSD	10,395	119,340	12/12/2018	03/15/2055
784427-AG-1	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS B			4	1FE	7,114,598	94.8102	7,132,735	7,523,172	7,132,735	18,138				2.998	5.887	MJSD	9,398	143,368	03/28/2018	03/15/2055
784428-AG-9	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS B			4	1FE	6,474,235	94.2165	6,508,146	6,907,648	6,508,146	39,868				3.018	3.728	MJSD	8,687	164,105	01/18/2018	12/15/2039
784424-AE-3	SLC STUDENT LOAN TRUST SERIES 2007-1 CLASS B			4	1FE	6,077,976	94.2239	6,110,437	6,485,016	6,110,437	30,068				2.816	5.930	FMAN	23,843	127,959	03/01/2018	08/15/2037
78442G-EW-2	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A10			4	1FE	996,000	100.0000	996,000	996,000	996,000					3.120	2.612	MON	1,122	38,510	03/27/2014	03/15/2028
78442G-EX-0	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A11			4	1FE	2,931,491	100.0000	2,962,000	2,962,000	2,962,000					2.115	3.627	MON	4,524	109,866	08/20/2015	03/15/2028
78442G-EU-6	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A8			4	1FE	224,193	100.0000	225,000	225,000	225,000					3.154	1.583	MON	233	8,915	06/25/2013	03/15/2028
78442G-EY-8	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS B			4	3AM	41,352,281	100.3610	41,469,169	41,320,000	41,469,169	177,536				5.650	5.627	MON	181,578	2,256,857	03/02/2017	12/15/2039
78442G-JY-3	SLM STUDENT LOAN TRUST SERIES 2003-11 CLASS B 144A			4	1FE	269,412	95.7455	294,379	307,460	294,379	2,608				3.438	4.944	MJSD	440	8,621	04/14/2010	12/15/2038
78442G-KN-5	SLM STUDENT LOAN TRUST SERIES 2003-14 CLASS A6			4	1FE	412,124	99.7559	429,928	430,980	429,928	168				2.790	3.424	JAJO	2,271	9,840	08/14/2015	07/25/2025
78442G-KG-0	SLM STUDENT LOAN TRUST SERIES 2003-14 CLASS A7 144A			4	1FE	150,064,847	99.7218	150,101,208	150,520,000	150,101,208	36,361				3.090	3.117	JAJO	878,501	3,137,651	03/13/2018	10/25/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78442G-FT-8	SLM STUDENT LOAN TRUST SERIES 2003-2 CLASS A6			4	2AM	142,523	100.0000	150,000	150,000	150,000					3.437	2.112	MON	358	6,624	12/10/2010	09/15/2028
78442G-FU-5	SLM STUDENT LOAN TRUST SERIES 2003-2 CLASS A7			4	2AM	800,000	100.0000	800,000	800,000	800,000					3.551	1.335	MON	1,420	38,329	08/31/2012	09/15/2028
78442G-FW-1	SLM STUDENT LOAN TRUST SERIES 2003-2 CLASS A9			4	2AM	1,350,000	100.0000	1,350,000	1,350,000	1,350,000					3.632	1.422	MON	2,860	64,346	08/28/2012	09/15/2028
78442G-GM-2	SLM STUDENT LOAN TRUST SERIES 2003-4 CLASS B			4	1AM	1,641,351	96.9423	1,701,639	1,755,312	1,701,639	50,347				3.438	4.624	MJSD	2,515	49,217	12/19/2017	06/15/2038
78442G-GU-4	SLM STUDENT LOAN TRUST SERIES 2003-5 CLASS A7			4	2AM	3,755,906	100.0000	3,800,000	3,800,000	3,800,000					3.579	0.735	MON	10,578	158,173	03/27/2014	06/15/2030
78442G-GV-2	SLM STUDENT LOAN TRUST SERIES 2003-5 CLASS A8			4	2AM	100,000	99.5000	99,500	100,000	99,500					3.621	1.478	MON	221	3,943	12/11/2017	06/17/2030
78442G-GW-0	SLM STUDENT LOAN TRUST SERIES 2003-5 CLASS A9			4	2AM	3,500,000	100.0000	3,500,000	3,500,000	3,500,000					3.670	1.869	MON	4,995	154,663	02/15/2013	06/15/2030
78442G-HH-2	SLM STUDENT LOAN TRUST SERIES 2003-7A CLASS A5A 144A			4	3AM	393,770	101.2467	398,679	393,770	398,679	4,912				3.988	4.008	MJSD	654	13,249	04/28/2015	12/15/2033
78442G-KV-7	SLM STUDENT LOAN TRUST SERIES 2004-1 CLASS B			4	1FE	3,746,478	94.9403	3,854,937	4,060,381	3,854,937	98,431				2.990	3.796	JAJO	22,931	84,418	11/16/2018	07/25/2039
78442G-NK-8	SLM STUDENT LOAN TRUST SERIES 2004-10 CLASS A7B 144A			4	1FE	600,000	100.2538	601,523	600,000	601,523	1,523				2.936	2.946	JAJO	3,327	8,990	04/20/2018	10/25/2029
78442G-LB-0	SLM STUDENT LOAN TRUST SERIES 2004-2 CLASS B			4	1AM	2,797,651	95.4917	3,154,568	3,303,499	3,154,568	16,322				2.960	4.535	JAJO	18,469	81,118	05/26/2016	07/25/2039
78442G-LJ-3	SLM STUDENT LOAN TRUST SERIES 2004-3 CLASS B			4	1FE	2,078,480	95.1367	2,319,527	2,438,100	2,319,527	184,413				2.960	4.640	JAJO	13,631	59,868	10/22/2015	10/25/2064
78442G-LK-0	SLM STUDENT LOAN TRUST SERIES 2004-3A CLASS A6A 144A			4	1FE	23,948,313	98.6230	24,162,640	24,500,000	24,162,640	(70,440)				3.040	3.277	JAJO	140,679	621,475	09/26/2017	10/25/2064
78442G-MT-0	SLM STUDENT LOAN TRUST SERIES 2004-8A CLASS A6 144A			4	1FE	4,847,727	100.2364	4,861,466	4,850,000	4,861,466	13,740				3.120	3.136	JAJO	28,582	102,204	03/13/2018	01/25/2040
78442G-PB-6	SLM STUDENT LOAN TRUST SERIES 2005-3 CLASS A5			4	1FE	367,586	99.9092	376,187	376,529	376,187	22				2.580	3.154	JAJO	1,835	7,795	09/28/2015	10/25/2024
78442G-PD-2	SLM STUDENT LOAN TRUST SERIES 2005-3 CLASS B			4	1FE	4,404,420	92.0861	4,916,191	5,338,690	4,916,191	24,693				2.640	4.707	JAJO	26,621	113,772	07/30/2015	04/25/2040
78442G-PG-5	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS A3			4	1FE	684,836	99.5098	688,630	692,022	688,630	(980)				2.610	2.769	JAJO	3,412	10,353	07/11/2018	01/25/2027
78442G-PL-4	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS B 144A			4	1FE	8,792,757	93.9912	8,944,679	9,516,505	8,944,679	30,133				2.670	3.524	JAJO	47,993	193,162	10/25/2018	07/25/2055
78442G-PQ-3	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A4			4	1FE	5,737,323	99.2662	6,091,146	6,136,175	6,091,146	(21,632)				2.630	3.530	JAJO	30,482	130,144	09/23/2015	10/25/2028
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A5			4	1FE	2,243,063	99.1879	2,277,354	2,296,000	2,277,354	6,820				3.240	3.444	JAJO	14,051	8,218	12/12/2018	10/25/2040
78442G-PS-9	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS B			4	1FE	5,987,171	93.2387	6,252,142	6,705,524	6,252,142	107,610				2.740	3.906	JAJO	34,703	149,306	02/14/2018	10/25/2040
78442G-QA-7	SLM STUDENT LOAN TRUST SERIES 2005-6 CLASS B			4	1FE	19,302,925	92.7922	19,121,421	20,606,701	19,121,421	(466,727)				2.780	3.536	JAJO	108,203	402,522	03/06/2018	01/25/2044
78442G-QK-5	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS AS			4	1FE	24,912,031	99.2031	24,800,780	25,000,000	24,800,780	(111,251)				3.240	3.289	JAJO	152,994	549,573	02/15/2018	01/25/2040
78442G-QL-3	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS B			4	1FE	650,251	95.2469	651,085	683,576	651,085	834				2.800	3.315	JAJO	3,615	4,621	08/01/2018	01/25/2040
78442G-QT-6	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS B			4	1FE	1,533,674	94.5802	1,704,423	1,802,092	1,704,423	66,900				2.800	4.574	JAJO	9,531	40,757	02/12/2018	01/25/2055
78442G-RA-6	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS A7A			4	1FE	38,808,750	99.1602	38,969,978	39,300,000	38,969,978	161,228				3.090	3.222	JAJO	229,372	819,224	01/12/2018	01/25/2041
78442G-RC-2	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS B			4	1FE	9,887,835	95.6258	10,013,969	10,472,040	10,013,969	115,910				2.790	3.501	JAJO	55,185	176,190	06/22/2018	01/25/2041
78443B-AG-1	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS A6			4	1FE	84,498,900	97.2480	85,257,322	87,670,000	85,257,322	758,422				2.640	3.911	JAJO	437,161	882,510	09/28/2018	03/25/2044
78443B-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS B			4	1FE	21,710,292	93.7350	21,605,143	23,049,174	21,605,143	(131,311)				2.710	3.412	JAJO	117,981	390,177	06/20/2018	03/25/2044
78442G-RX-6	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A6			4	1FE	12,022,645	96.7687	12,166,439	12,572,695	12,166,439	(71,888)				2.660	3.069	JAJO	63,168	230,622	01/24/2018	01/25/2041
78442G-RY-4	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS B			4	1FE	1,192,151	93.7122	1,276,790	1,362,458	1,276,790	13,299				2.710	4.098	JAJO	6,974	30,002	01/30/2015	01/25/2041
78442G-SL-1	SLM STUDENT LOAN TRUST SERIES 2006-4 CLASS B			4	1FE	6,065,536	95.0620	6,136,483	6,455,240	6,136,483	65,581				2.690	2.989	JAJO	32,798	140,838	01/18/2018	01/25/2070
83149E-AJ-6	SLM STUDENT LOAN TRUST SERIES 2006-5 CLASS A6B			4	1FE	12,354,538	99.8750	12,354,538	12,370,000	12,354,538					3.085	3.109	JAJO	72,083	97,524	08/16/2018	10/25/2040
83149E-AG-2	SLM STUDENT LOAN TRUST SERIES 2006-5 CLASS B			4	1FE	3,723,222	94.9293	4,109,800	4,329,328	4,109,800	27,845				2.700	4.251	JAJO	22,079	94,895	09/28/2016	10/25/2040
78443G-AJ-4	SLM STUDENT LOAN TRUST SERIES 2006-7 CLASS B			4	1FE	5,948,030	95.2976	6,061,877	6,360,994	6,061,877	107,819				2.690	3.352	JAJO	32,319	114,067	06/14/2018	01/27/2042
78443K-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-9 CLASS B			4	1FE	4,535,821	95.3529	4,609,769	4,834,430	4,609,769	63,092				2.720	3.797	JAJO	24,837	106,947	11/02/2017	01/25/2041
78443V-AG-7	SLM STUDENT LOAN TRUST SERIES 2007-1 CLASS A6			4	1FE	14,354,920	96.2290	14,386,236	14,950,000	14,386,236	31,316				2.475	2.827	JAJO	69,900	259,497	03/08/2018	01/27/2042
78443F-AF-4	SLM STUDENT LOAN TRUST SERIES 2007-5 CLASS A6			4	1FE	6,780,761	96.6082	7,605,280	7,872,292	7,605,280	81,041				2.600	3.776	JAJO	38,660	164,572	12/30/2015	01/26/2043
78444E-AE-9	SLM STUDENT LOAN TRUST SERIES 2007-7 CLASS B			4	2AM	7,307,813	93.5262	7,290,364	7,795,000	7,290,364	(17,448)				3.240	3.569	JAJO	47,704	171,357	02/14/2018	10/27/2070
78444X-AF-4	SLM STUDENT LOAN TRUST SERIES 2007-8 CLASS B			4	1FE	10,770,739	96.1131	10,509,736	10,934,760	10,509,736	(261,003)				3.490	3.656	JAJO	72,082	261,108	04/03/2018	04/27/2083
78445R-AA-7	SLM STUDENT LOAN TRUST SERIES 2009-3 CLASS A			4	1FE	5,592,450	99.4174	5,533,718	5,566,149	5,533,718	(58,731)				3.256	3.234	MON	3,021	88,946	11/29/2018	01/25/2045
78445M-AB-6	SLM STUDENT LOAN TRUST SERIES 2010-A CLASS 2A 144A			4	1FE	208,224	101.3473	199,260	196,611	199,260	(2,960)				5.705	5.217	MON	467	10,388	03/31/2014	05/16/2044
78446D-AC-3	SLM STUDENT LOAN TRUST SERIES 2011-A CLASS A3 144A			4	1FE	4,023,857	101.4001	4,037,475	3,981,727	4,037,475	(95,845)				4.955	4.704	MON	8,221	179,923	03/28/2016	01/15/2043
78447M-AD-0	SLM STUDENT LOAN TRUST SERIES 2013-1 CLASS B			4	1FE	5,961,714	102.4570	6,623,843	6,465,000	6,623,843	257,285				4.306	5.840	MON	4,640	246,453	01/10/2017	11/25/2070
78446C-AB-7	SLM STUDENT LOAN TRUST SERIES 2013-2 CLASS B			4	1FE	3,720,620	98.6184	4,179,449	4,238,000	4,179,449	23,098				4.006	5.628	MON	2,830	148,667	03/29/2017	06/25/2043
78448A-AD-5	SLM STUDENT LOAN TRUST SERIES 2013-4 CLASS B			4	1FE	1,660,548	97.3778	1,718,719	1,765,000	1,718,719	(8,151)				4.006	4.802	MON	1,179	61,915	02/16/2017	12/28/2070
78448B-AD-3	SLM STUDENT LOAN TRUST SERIES 2013-5 CLASS B			4	1FE	1,508,406	98.7991	1,580,786	1,600,000	1,580,786	140,664				4.006	4.668	MON	1,068	56,127	03/27/2014	06/27/2044
78448C-AH-2	SLM STUDENT LOAN TRUST SERIES 2013-6 CLASS B			4	1FE	1,318,790	99.3429	1,390,800	1,400,000	1,390,800	131,864				4.006	4.573	MON	935	49,111	03/27/2014	07/26/2083
78447R-AC-1	SLM STUDENT LOAN TRUST SERIES 2013-A CLASS A2B 144A			4	1FE	157,894	100.0484	156,965	156,889	156,965	(691)				3.505	2.936	MON	229	4,770	07/06/2017	05/17/2027
78448G-AD-2	SLM STUDENT LOAN TRUST SERIES 2014-2 CLASS B			4	1FE	5,742,469	101.3529	5,929,146	5,850,000	5,929,146	181,753				4.006	4.658	MON	3,906	200,430	12/03/2018	01/25/2072

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
784456-AB-1	SMB PRIVATE EDUCATION LOAN TRU SERIES 2014-A CLASS A2A 144A			4	1FE	113,148	99.8134	111,268	111,476	111,268	(1,252)				3.050	2.753	MON	151	3,400	05/16/2016	05/15/2026
78448P-AB-6	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-A CLASS A2A 144A			4	1FE	355,382	99.0383	352,005	355,423	352,005	(2,142)				2.490	2.506	MON	393	8,850	04/15/2015	06/15/2027
78448P-AD-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-A CLASS A3 144A			4	1FE	5,985,229	102.0308	6,397,329	6,270,000	6,397,329	(46,215)				3.955	4.675	MON	10,333	219,404	05/04/2017	02/17/2032
78448Q-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-B CLASS A2B 144A			4	1FE	1,964,439	100.6102	1,994,186	1,982,092	1,994,186	(2,289)				3.655	3.896	MON	3,019	63,297	05/06/2016	07/15/2027
78448Q-AD-0	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-B CLASS A3 144A			4	1FE	4,376,728	102.2056	4,323,296	4,230,000	4,323,296	(98,715)				4.205	3.657	MON	7,412	158,800	03/24/2017	05/17/2032
78448R-AB-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-C CLASS A2A 144A			4	1FE	1,240,830	98.9900	1,242,961	1,255,643	1,242,961	2,130				2.750	3.289	MON	1,535	5,755	10/22/2018	07/15/2027
78448R-AD-8	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-C CLASS A3 144A			4	1FE	24,231,075	102.9730	24,147,164	23,450,000	24,147,164	(118,385)				4.405	3.872	MON	43,042	928,155	03/23/2017	08/16/2032
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-B CLASS A2A 144A			4	1FE	5,461,004	98.2266	5,376,590	5,473,661	5,376,590	(1,480)				2.430	2.484	MON	5,912	133,010	07/11/2017	02/17/2032
78449G-AC-3	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-B CLASS A2B 144A			4	1FE	380,776	101.4998	386,487	380,776	386,487	(3,989)				3.905	3.937	MON	620	13,130	07/13/2016	02/17/2032
78449K-AC-4	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-C CLASS A2B 144A			4	1FE	1,926,014	100.7232	1,939,942	1,926,014	1,939,942	(18,222)				3.555	3.581	MON	2,853	59,543	10/05/2016	09/15/2034
78448W-AD-7	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-A CLASS B 144A			4	1FE	7,431,193	96.9800	7,438,368	7,670,000	7,438,368	32,559				3.500	4.198	MON	10,440	268,450	01/31/2017	06/17/2041
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS A2B 144A			4	1FE	2,980,000	99.3447	2,960,471	2,980,000	2,960,471	(19,276)				3.205	3.226	MON	3,980	86,982	10/31/2017	10/15/2035
83189D-AD-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS B 144A			4	1FE	5,551,129	97.6582	5,459,092	5,590,000	5,459,092	(96,786)				3.500	3.495	MON	8,696	215,759	10/31/2017	12/16/2041
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-B CLASS A2B 144A			4	1FE	8,650,000	99.3181	8,591,013	8,650,000	8,591,013	(58,987)				3.228	3.249	MON	12,410	124,770	06/13/2018	01/15/2037
78449L-AD-0	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-B CLASS B 144A			4	1FE	17,943,430	98.8864	18,145,662	18,350,000	18,145,662	202,232				4.000	4.258	MON	32,622	356,806	06/13/2018	07/15/2042
78449Q-AD-9	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-C CLASS B 144A			4	1FE	4,497,807	99.0207	4,554,954	4,600,000	4,554,954	57,146				4.000	4.319	MON	8,178	43,956	09/12/2018	11/17/2042
83405D-AE-8	SOCIAL PROFESSIONAL LOAN PROG SERIES 2017-C CLASS C 144A			4	1AM	4,239,827	97.4836	4,123,555	4,230,000	4,123,555	50,018				4.210	4.228	MON	2,968	178,083	05/31/2017	07/25/2040
78490D-AC-8	SOCIAL PROFESSIONAL LOAN PROG SERIES 2018-C CLASS BFX 144A			4	1FE	139,986	101.1557	141,618	140,000	141,618	1,632				4.130	4.166	MON	96	2,168	08/07/2018	01/25/2048
78469E-AB-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2014-A CLASS A2 144A			4	1FE	579,328	99.6836	574,912	576,737	574,912	(3,911)				3.020	2.922	MON	290	17,418	07/31/2014	10/25/2027
78469P-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-A CLASS A1 144A			4	1FE	2,377,721	101.2534	2,429,337	2,399,264	2,429,337	(27,117)				4.065	4.318	MON	1,625	90,252	02/26/2016	08/25/2036
83402J-AA-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A1 144A			4	1FE	629,143	101.2584	637,060	629,143	637,060	(2,317)				3.706	3.735	MON	389	20,156	05/20/2016	06/25/2033
83402D-AA-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A1 144A			4	1FE	151,996	101.0684	151,356	149,756	151,356	(516)				3.606	3.381	MON	90	4,646	07/31/2017	10/27/2036
83402D-AB-7	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A2A 144A			4	1FE	2,840	99.8944	2,838	2,841	2,838	8				1.480	1.500	MON	1	42	07/20/2016	05/26/2031
83402D-AC-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A2B 144A			4	1FE	4,264,491	97.8052	4,186,062	4,280,000	4,186,062	(39,638)				2.360	2.414	MON	1,683	101,008	07/20/2016	12/27/2032
83404L-AA-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-D CLASS A1 144A			4	1FE	556,961	100.0815	557,415	556,961	557,415	(5,188)				3.456	3.481	MON	321	16,432	09/13/2016	01/25/2039
83404L-AC-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-D CLASS A2B 144A			4	1FE	4,259,470	97.8712	4,169,314	4,260,000	4,169,314	(18,448)				2.340	2.352	MON	1,661	99,684	09/13/2016	04/25/2033
78470R-AA-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-E CLASS A1 144A			4	1FE	882,651	100.1208	876,697	875,639	876,697	(7,010)				3.356	3.241	MON	490	24,946	07/11/2017	07/25/2039
83404F-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS A1 144A			4	1FE	148,268	99.9318	147,953	148,054	147,953	(871)				3.206	3.205	MON	79	3,993	05/05/2017	03/26/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
83404F-AC-8	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS A2B 144A			4	1FE	535,572	97.6376	537,007	550,000	537,007	1,435				2.400	2.766	MON	220	9,900	03/23/2018	03/26/2040
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS B 144A			4	1FE	2,068,677	97.6654	2,070,506	2,120,000	2,070,506	(11,885)				3.440	3.682	MON	1,215	72,928	02/02/2017	03/26/2040
83404F-AE-4	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS C 144A			4	1FE	4,496,912	98.7535	4,464,647	4,521,000	4,464,647	(95,518)				4.430	4.520	MON	3,338	200,280	02/02/2017	03/26/2040
78471C-AC-3	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-D CLASS BFX 144A			4	1FE	11,543,984	97.1795	11,224,229	11,550,000	11,224,229	4,074				3.610	3.642	MON	6,949	416,955	07/18/2017	09/25/2040
83404K-AC-7	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-E CLASS A2B 144A			4	1FE	352,671	97.4578	350,848	360,000	350,848	(1,823)				2.720	3.187	MON	163	7,344	03/23/2018	11/26/2040
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018-A CLASS A2B 144A			4	1FE	127,871	98.0262	127,434	130,000	127,434	(437)				2.950	3.277	MON	64	2,876	03/23/2018	02/25/2042
78471W-AB-1	SOFI CONSUMER LN PROGRAM SERIES 2018-2 CLASS A2 144A			4	1FE	1,209,705	99.8140	1,207,750	1,210,000	1,207,750	(1,955)				3.350	3.381	MON	676	28,375	04/10/2018	04/26/2027
83405X-AA-2	SOFI CONSUMER LOAN PROGRA SERIES 2018-3 CLASS A1 144A			4	1FE	1,668,495	99.8058	1,665,269	1,668,510	1,665,269	(3,226)				3.200	3.217	MON	890	20,467	07/31/2018	08/25/2027
78471D-AA-5	SOFI CONSUMER LOAN PROGRAM SERIES 2016-1A CLASS A 144A			4	1FE	962,662	100.0024	961,037	961,014	961,037	(5,585)				3.260	3.220	MON	522	31,329	10/13/2016	08/25/2025
83404Y-AA-1	SOFI CONSUMER LOAN PROGRAM SERIES 2016-5 CLASS A 144A			4	1FE	1,877,686	99.4734	1,874,179	1,884,100	1,874,179	(14,612)				3.060	3.212	MON	961	57,653	11/16/2016	09/25/2028
83402Q-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-2A CLASS A 144A			4	1FE	487,149	99.8592	486,540	487,226	486,540	(3,103)				3.090	3.114	MON	251	15,055	07/26/2016	10/27/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-3 CLASS A 144A			4	1FE	359,789	99.9366	359,569	359,797	359,569	(1,953)				3.050	2.731	MON	183	10,974	10/06/2016	12/26/2025
83405P-AA-9	SOFI CONSUMER LOAN PROGRAM T SERIES 2017-2 CLASS A 144A			4	1FE	11,344,252	99.7763	11,337,788	11,363,213	11,337,788	(98,084)				3.280	3.368	MON	6,212	372,713	02/22/2017	02/25/2026
834017-AA-3	SOFI PROFESSIONAL LN PRGRM SERIES 2015-B CLASS A1 144A			4	1FE	630,699	101.2336	644,470	636,617	644,470	2,017				3.556	3.701	MON	377	19,428	06/23/2016	04/25/2035
834014-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2014-B CLASS A1 144A			4	1FE	659,814	100.4515	654,712	651,769	654,712	(4,400)				3.565	3.127	MON	387	21,211	07/11/2017	08/25/2032
834014-AB-8	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2014-B CLASS A2 144A			4	1FE	151,140	98.5448	148,985	151,185	148,985	(1,693)				2.550	2.391	MON	64	3,855	11/05/2014	08/27/2029
83401L-AA-2	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2015-A CLASS A1 144A			4	1FE	1,232,866	100.4677	1,251,733	1,245,906	1,251,733	(11,438)				3.706	4.016	MON	770	38,617	03/15/2018	03/25/2033
83715R-AE-2	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1 CLASS A1			4	1FE	1,685,384	100.2314	1,716,725	1,712,761	1,716,725	6,587				3.099	3.478	MON	4,276	46,260	07/12/2016	05/01/2030
83715R-AF-9	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1 CLASS A2			4	1FE	12,869,579	100.8889	13,044,934	12,930,000	13,044,934	245,045				3.349	3.428	MON	34,885	382,177	08/13/2014	01/03/2033
83715R-AG-7	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1CLASS B			4	1FE	9,212,364	101.4023	9,800,532	9,665,000	9,800,532	390,007				3.849	4.399	MON	29,969	334,937	05/18/2017	08/01/2035
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN SERIES 2015-A CLASS A			4	1FE	1,899,053	100.7331	2,079,321	2,064,188	2,079,321	5,021				4.006	5.644	MON	1,378	72,411	11/20/2015	01/25/2036
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SERIES A			4	1FE	8,834,563	98.1800	8,672,754	8,833,525	8,672,754	(480,852)				4.100	4.096	AO	90,544	353,657	05/31/2018	10/01/2029
84861C-AA-3	SPIRIT MASTER FUNDING LLC SERIES 2014-4A CLASS A1			4	1FE	4,108,223	99.5473	4,097,166	4,115,800	4,097,166	(30,187)				3.501	3.537	MON	6,804	144,197	11/21/2014	01/20/2045
85022W-AA-2	SPRINGCASTLE SPV SERIES 2016-AA CLASS A 144A			4	1FE	8,350,183	99.0328	8,269,738	8,350,503	8,269,738	(132,552)				3.050	3.069	MON	4,245	254,690	09/16/2016	04/25/2029
85172N-AA-0	SPRINGFIELD FUNDING TRUST SERIES 2016-AA CLASS A 144A			4	1FE	2,236,350	99.4187	2,223,694	2,236,695	2,223,694	(16,298)				2.900	2.924	MON	2,883	64,864	12/07/2016	11/15/2029
85172L-AA-4	SPRINGLEAF FUNDING TRUST SERIES 2015-AA CLASS A			4	1FE	364,241	99.8886	363,908	364,314	363,908	(1,889)				3.160	3.187	MON	512	11,512	02/18/2015	11/15/2024
78469Q-AK-8	SPS SERVICER ADVANCE RECEIVABL SERIES 2016-T2 CLASS AT2 144A			4	1FE	30,495,535	99.8139	30,443,236	30,500,000	30,443,236	(18,648)				2.750	2.767	MON	37,278	838,750	11/16/2016	11/15/2049
85816L-AE-8	STEEL CREEK CLO LTD SERIES 2018-2A CLASS C 144A		D	4	1FE	6,390,000	94.8309	6,059,695	6,390,000	6,059,695	(330,305)				4.940	4.968	FMAN	105,802		07/27/2018	08/18/2031
85816V-AA-4	STEELE CREEK CLO LTD SERIES 2017-1A CLASS A 144A		D	4	1FE	5,840,000	98.7983	5,769,821	5,840,000	5,769,821	(72,404)				3.686	3.701	JAJO	46,644	163,688	11/07/2017	01/15/2030
86213A-AA-7	STORE MASTER FUNDING LLC SERIES 2013-3A CLASS A1 144A			4	1FE	599,749	100.1564	578,453	577,550	578,453	(2,298)				4.240	3.950	MON	748	24,488	10/17/2014	11/20/2043
86212V-AE-4	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A2 144A			4	1FE	7,959,491	102.8143	8,186,571	7,962,486	8,186,571	227,080				4.290	4.331	MON	10,437	55,034	10/12/2018	10/20/2048
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A4 144A			4	1FE	3,227,098	102.4923	3,307,742	3,227,308	3,307,742	80,644				4.740	4.787	MON	4,674	24,646	10/12/2018	10/20/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
86365L-AA-9	STRUCTURED RECEIVABLES FINANCE SERIES 2010-B CLASS A 144A			4	1FE	581,690	98.1651	564,415	574,965	564,415	(5,841)				3.730	3.565	MON	953	21,446	08/08/2012	08/15/2036
86745J-AA-5	SUNNOVA HELIOS ISSUER LLC SERIES 2018-1A CLASS A			4	1FE	5,283,873	100.0000	5,285,000	5,285,000	5,285,000	1,127				4.870	4.874	JJ	37,892		10/26/2018	07/20/2048
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A			4	1FE	13,470,039	97.2254	13,102,857	13,476,790	13,102,857	(343,901)				4.190	4.229	MON	25,097	564,678	02/09/2017	01/15/2071
87342R-AB-0	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2II 144A			4	3AM	651,674	101.0266	656,774	650,100	656,774	(11,714)				4.377	4.329	FMAN	2,845	28,455	05/20/2016	05/25/2046
87342R-AC-8	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2III 144A			4	3AM	18,814,510	101.9650	18,896,944	18,532,775	18,896,944	(233,174)				4.970	4.600	FMAN	92,108	440,101	12/19/2018	05/25/2046
87342R-AD-6	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2I 144A			4	3AM	12,720,000	100.9886	12,845,752	12,720,000	12,845,752	125,752				4.300	4.321	FMAN	50,138		11/14/2018	11/25/2048
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2II 144A			4	3AM	13,840,000	100.8807	13,961,894	13,840,000	13,961,894	121,894				4.990	5.020	FMAN	63,306		11/14/2018	11/25/2048
87407P-AP-5	TAL ADVANTAGE LLC SERIES 2014-2A CLASS A2 144A			4	1FE	1,889,859	99.6813	1,896,280	1,902,343	1,896,280	6,421				3.330	3.722	MON	1,936	15,837	09/28/2018	05/20/2039
874074-AA-5	TAL ADVANTAGE LLC SERIES 2017-1A CLASS A 144A			4	1FE	27,325,661	101.9967	27,537,210	26,998,144	27,537,210	(149,945)				4.500	4.279	MON	37,122	1,214,917	03/31/2017	04/20/2042
87229W-AA-9	TCI SYMPHONY CLO SERIES 2016-1A CLASS A 144A		D	4	1FE	14,770,000	99.9987	14,769,808	14,770,000	14,769,808	(254,945)				3.916	3.933	JAJO	125,328	514,803	09/08/2016	10/13/2029
87970U-AS-5	TELOS CLO LTD SERIES 2014-6A CLASS A1R 144A		D	4	1FE	1,100,000	99.6337	1,095,971	1,100,000	1,095,971	(9,329)				3.719	3.736	JAJO	8,636	35,838	04/06/2017	01/17/2027
88161D-AB-7	TESLA AUTO LEASE TRUST SERIES 2018-A CLASS B 144A			4	1FE	784,936	99.6838	782,518	785,000	782,518	(2,418)				2.750	2.769	MON	660	18,829	02/01/2018	02/20/2020
88161N-AA-7	TESLA AUTO LEASE TRUST SERIES 2018-B CLASS A 144A			4	1FE	4,235,687	100.3490	4,250,784	4,236,000	4,250,784	15,098				3.710	3.740	MON	5,239		12/14/2018	08/20/2021
88315F-AA-9	TEXTAINER MARINE CONTAINERS LI SERIES 2017-1A CLASS A 144A			4	1FE	3,393,347	99.8473	3,388,312	3,393,495	3,388,312	(35,087)				3.720	3.749	MON	3,857	126,238	05/11/2017	05/20/2042
88315F-AE-1	TEXTAINER MARINE CONTAINERS LI SERIES 2017-2A CLASS A 144A			4	1FE	1,134,779	99.1706	1,125,567	1,134,981	1,125,567	(2,121)				3.520	3.549	MON	1,221	39,951	06/22/2017	06/20/2042
88315L-AA-6	TEXTAINER MARINE CONTAINERS SERIES 2018-1 CLASS A			4	1FE	3,594,504	100.5704	3,658,248	3,637,500	3,658,248	63,744				4.110	4.509	MON	4,568	55,648	08/01/2018	07/20/2043
88433B-AS-6	THL CREDIT WIND RIVER CLO SERIES 2016-2A CLASS BR 144A		D	4	1FE	5,600,000	98.9580	5,541,648	5,600,000	5,541,648	(58,352)				4.341	4.364	FMAN	22,284		11/16/2018	11/01/2031
88434H-AG-8	THL CREDIT WIND RIVER CLO SERIES 2018-2A CLASS B 144A		D	4	1FE	8,850,000	98.1965	8,690,390	8,850,000	8,690,390	(159,610)				4.186	4.208	JAJO	105,404		08/17/2018	07/15/2030
88432U-AE-6	THL CREDIT WIND RIVER CLO SERIES 2018-3A CLASS B 144A		D	4	1FE	6,570,000	98.5833	6,476,923	6,570,000	6,476,923	(93,077)				4.169	4.190	JAJO	19,021		10/26/2018	01/20/2031
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LIM SERIES 2017-A CLASS A 144A			4	1FE	1,165,996	101.5481	1,184,098	1,166,046	1,184,098	(13,545)				4.212	4.249	MON	2,183	49,114	04/25/2017	05/17/2032
87272Q-AA-8	TLF NATIONAL TAX LIEN TRUST SERIES 2017-1A CLASS A 144A			4	1FE	1,328,573	99.7315	1,325,053	1,328,620	1,325,053	(3,520)				3.090	3.110	MON	1,825	31,703	02/23/2018	12/15/2029
89237R-AD-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2017-C CLASS A3			4	1FE	1,705,667	98.5926	1,707,624	1,732,000	1,707,624	1,957				1.780	2.320	MON	1,370	23,122	03/23/2018	11/15/2021
89238K-AD-4	TOYOTO AUTO RECEIVABLES OWNER SERIES 2017-D CLASS A3			4	1FE	3,319,483	98.6348	3,326,953	3,373,000	3,326,953	7,470				1.930	2.520	MON	2,893	48,824	03/23/2018	01/18/2022
892725-AE-2	TRAFIGURA SEC FINANCE SERIES 2017-1A CLASS A1 144A		D	4	1FE	2,300,000	100.5104	2,311,739	2,300,000	2,311,739	2,861				3.305	3.328	MON	3,167	65,244	06/22/2017	12/15/2020
892725-AG-7	TRAFIGURA SEC FINANCE SERIES 2017-1A CLASS B 144A		D	4	2AM	8,582,363	99.9215	8,553,280	8,560,000	8,553,280	(46,566)				4.155	4.092	MON	14,820	316,992	08/16/2017	12/15/2020
892725-AJ-1	TRAFIGURA SEC FINANCE SERIES 2018-1A CLASS A1 144A		D	4	1FE	4,900,000	100.0260	4,901,274	4,900,000	4,901,274	1,274				3.185	3.206	MON	6,503	33,437	09/19/2018	03/15/2022
892725-AM-4	TRAFIGURA SEC FINANCE SERIES 2018-1A CLASS B 144A		D	4	3AM	2,379,842	100.9083	2,401,618	2,380,000	2,401,618	21,775				4.290	4.331	MON	3,971	22,973	09/19/2018	03/15/2022
89473L-AH-7	TREMAN PARK CLO LTD SERIES 2015-1A CLASS ARR 144A		D	4	1FE	1,730,000	98.9652	1,712,098	1,730,000	1,712,098	(17,902)				3.539	3.555	JAJO	7,143		10/29/2018	10/20/2028
89656C-AA-1	TRINITY RAIL LEASING L P SERIES 2010-1A CLASS A 144A			4	1FE	877,556	106.1834	886,809	835,167	886,809	16,369				5.194	4.409	MON	1,807	43,379	08/21/2017	10/16/2040
89657A-AA-4	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A1 144A			4	1FE	7,719,101	101.5621	7,842,574	7,721,946	7,842,574	123,473				3.820	3.858	MON	11,471	145,031	06/13/2018	06/17/2048
89657A-AB-2	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A2 144A			4	1FE	21,645,921	102.3730	22,173,996	21,660,000	22,173,996	528,075				4.620	4.671	MON	38,916	492,007	06/13/2018	06/17/2048
89655N-AA-8	TRINITY RAIL LEASING LP SERIES 2004-1 CLASS A 144A			4	1FE	559,108	100.0315	523,920	523,755	523,920	(10,882)				5.270	4.148	MON	1,303	27,602	02/06/2015	08/14/2027
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC SERIES 2011-1A CLASS A2 144A			4	1FE	13,293,705	106.3148	13,084,802	12,307,605	13,084,802	(271,566)				6.024	4.959	MON	32,952	741,410	09/25/2017	07/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89690E-AF-4	TRIP RAIL MASTER FUNDING LLC SERIES 2017-1A CLASS A1 144A			4	1FE	4,820,208	99.1620	4,779,883	4,820,277	4,779,883	(21,551)				2.709	2.722	MON	5,804	130,581	07/21/2017	08/15/2047
89690E-AG-2	TRIP RAIL MASTER FUNDING LLC SERIES 2017-1A CLASS A2 144A			4	1FE	5,649,738	100.8488	5,697,958	5,650,000	5,697,958	100,549				3.736	3.766	MON	9,382	211,084	07/21/2017	08/15/2047
89679H-AA-3	TRITON CONTAINER FINANCE LLC SERIES 2017-1A CLASS A 144A			4	1FE	7,495,695	98.5287	7,386,760	7,497,063	7,386,760	(2,024)				3.520	3.549	MON	8,064	263,896	06/07/2017	06/20/2042
89679H-AE-5	TRITON CONTAINER FINANCE LLC SERIES 2017-2A CLASS A 144A			4	1FE	29,282,432	99.6610	29,186,530	29,285,820	29,186,530	(130,509)				3.620	3.649	MON	32,393	1,060,146	08/16/2017	08/20/2042
89679H-AN-5	TRITON CONTAINER FINANCE LLC SERIES 2018-2A CLASS A 144A			4	1FE	8,898,327	100.6525	8,959,581	8,901,500	8,959,581	61,254				4.190	4.233	MON	11,396	186,486	06/13/2018	06/22/2043
90932N-AA-1	UNITED AIR 2018 1 B PTT SERIES B			4	2FE	5,475,000	100.0418	5,477,287	5,475,000	5,477,287	2,287				4.600	4.600	MS	83,950	68,559	05/09/2018	09/01/2027
90932E-AA-1	UNITED AIR SERIES AA			4	1FE	938,119	91.8300	891,501	970,817	891,501	(60,628)				2.875	3.338	AO	6,513	27,911	03/30/2017	10/07/2028
90932P-AA-6	UNITED AIRLINES SER 2014-1 CLASS A PTT EETC			4	1FE	394,722	99.6420	393,309	394,722	393,309	(20,028)				4.000	3.999	AO	3,509	15,789	03/24/2014	10/11/2027
907831-AA-9	UNP RR CO 2001 PASS TRST SERIES 01-1			4	1FE	26,013	108.7020	25,133	23,121	25,133	(343)				6.630	2.457	JJ	656	1,533	05/02/2016	01/27/2022
92348N-AA-5	VERIZON OWNER TRUST SERIES 2017-1A CLASS A 144A			4	1FE	1,178,315	99.2598	1,181,192	1,190,000	1,181,192	2,877				2.060	2.681	MON	749	18,385	03/23/2018	09/20/2021
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2018-1A CLASS A 144A			4	1FE	24,307,751	102.5816	24,943,332	24,315,589	24,943,332	635,581				4.730	4.733	AO	194,883	450,467	06/04/2018	04/30/2048
92913U-AS-5	VOYA CLO LTD SERIES 2015-3A CLASS A3R 144A		D	4	1FE	8,200,000	97.9421	8,031,252	8,200,000	8,031,252	(168,748)				4.169	4.191	JAJO	43,682		11/02/2018	10/20/2031
918290-AA-5	VSE VOI MORTGAGE LLC SERIES 2016-A CLASS A 144A			4	1FE	4,810,788	98.3642	4,732,578	4,811,283	4,732,578	(37,760)				2.540	2.532	MON	10,184	122,206	09/14/2016	07/20/2033
918290-AB-3	VSE VOI MORTGAGE LLC SERIES 2016-A CLASS B 144A			4	2AM	1,390,834	98.3727	1,368,415	1,391,052	1,368,415	(5,791)				2.740	2.733	MON	3,176	38,115	09/14/2016	07/20/2033
918286-AA-3	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS A 144A			4	1FE	3,506,184	101.2015	3,548,479	3,506,349	3,548,479	42,295				3.560	3.587	MON	3,814	41,609	08/07/2018	02/20/2036
918286-AC-9	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS C 144A			4	3AM	603,258	100.7606	607,926	603,337	607,926	4,668				4.020	4.055	MON	741	8,085	08/07/2018	02/20/2036
92977H-AG-3	WACHOVIA STUDENT LOAN TR SERIES 2005-1 CLASS B			4	1FE	4,105,671	92.5397	4,152,324	4,487,073	4,152,324	(2,903)				2.790	3.622	JAJO	23,646	102,447	04/04/2017	10/25/2040
94353W-AA-3	WAVE 2017-1 LLC SERIES 2017-1A CLASS A 144A			4	1FE	25,731,687	100.1195	25,762,518	25,731,769	25,762,518	(23,287)				3.844	3.875	MON	43,961	989,130	11/08/2017	11/15/2042
949458-AA-1	WELK RESORTS LLC SERIES 2015-AA CLASS A 144A			4	1FE	2,523,813	98.4040	2,483,737	2,524,020	2,483,737	6,071				2.790	2.807	MON	3,130	70,420	06/02/2015	06/16/2031
94945P-AB-1	WELK RESORTS LLC SERIES 2017-AA CLASS B 144A			4	2AM	6,925,036	98.3511	6,808,965	6,923,118	6,808,965	(45,973)				3.410	3.431	MON	10,492	236,078	07/28/2017	06/15/2033
94951M-AE-3	WELLFLEET CLO LTD SERIES 2017-2A CLASS B 144A		D	4	1FE	2,005,000	95.9896	1,919,792	2,000,000	1,919,792	(85,208)				4.719	4.699	JAJO	18,614	47,309	04/24/2018	10/20/2029
95058X-AC-2	WENDYS FUNDING LLC SERIES 2015-1A CLASS A23 144A			4	3AM	16,084,688	103.0175	16,570,037	16,084,688	16,570,037	185,862				4.497	4.521	MJSD	32,148	723,328	05/19/2015	06/15/2045
95058X-AB-4	WENDYS FUNDING LLC SERIES 2015-1A CLASS A2II 144A			4	3AM	10,240,988	100.4990	10,292,089	10,240,988	10,292,089	(191,413)				4.080	4.100	MJSD	18,570	417,832	05/19/2015	06/15/2045
96032X-AA-5	WESTGATE RESORTS SERIES 2014-1A CLASS A 144A			4	1FE	961,684	99.8082	963,527	965,379	963,527	8,732				2.150	2.293	MON	1,730	20,756	09/17/2014	12/20/2026
96033L-AA-0	WESTGATE RESORTS SERIES 2015-2A CLASS A			4	1FE	305,610	99.7994	305,402	306,016	305,402	(80)				3.200	3.198	MON	816	9,793	11/17/2015	07/20/2028
96033D-AA-8	WESTGATE RESORTS SERIES 2017-1A CLASS A 144A			4	1FE	7,988,320	99.2544	7,938,368	7,998,005	7,938,368	(44,623)				3.050	3.050	MON	20,328	243,939	03/30/2017	12/20/2030
96033W-AA-6	WESTGATE RESORTS SERIES 2018-1A CLASS A 144A			4	1FE	835,410	99.8227	835,397	836,881	835,397	(13)				3.380	3.401	MON	2,357	17,129	04/19/2018	12/20/2031
965249-AF-2	WHITEHORSE LTD SERIES 2014-9A CLASS AR 144A		D	4	1FE	802,600	99.5750	799,189	802,600	799,189	(4,731)				3.609	3.625	JAJO	6,115	25,254	06/29/2017	07/17/2026
96525W-AN-3	WHITEHORSE LTD SERIES 2015-10A CLASS A1R 144A		D	4	1FE	1,500,000	98.9626	1,484,439	1,500,000	1,484,439	(15,561)				3.266	3.279	JAJO	10,342	16,157	05/11/2018	04/17/2027
97064E-AA-6	WILLIS ENGINE SECURITIZATION SERIES 2018-A CLASS A 144A			4	1FE	11,083,051	102.5974	11,371,491	11,083,601	11,371,491	288,440				4.750	4.798	MON	20,474	168,178	08/16/2018	09/15/2043
974153-AA-6	WINGSTOP FUNDING LLC SERIES 2018-1 CLASS A2 144A			4	3AM	5,835,000	100.9759	5,891,942	5,835,000	5,891,942	56,942				4.970	4.987	FMAN	37,861		11/06/2018	12/05/2048
981464-GL-8	WORLD FINANCIAL NETWORK CREDIT SERIES 2018-A CLASS A			4	1FE	2,341,140	99.7022	2,338,017	2,345,000	2,338,017	(3,123)				3.070	3.150	MON	3,200	58,166	03/23/2018	12/16/2024
98162K-AC-7	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2017-A CLASS A3			4	1FE	391,896	99.4390	392,784	395,000	392,784	889				2.130	2.634	MON	374	6,310	03/23/2018	04/15/2020
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						3,870,311,091	XXX	3,884,546,167	3,907,170,157	3,884,546,167	(4,609,023)			(28,825)	XXX	XXX	XXX	12,129,869	96,994,246	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						12,372,683,982	XXX	12,090,114,029	12,296,515,240	12,090,114,029	(394,204,273)			(103,884)	XXX	XXX	XXX	104,886,277	356,734,407	XXX	XXX
020002-BB-6	ALLSTATE CORPORATION			2	2FE	43,767,600	97.5000	41,218,125	42,275,000	41,218,125	(3,810,638)				5.750	5.522	FA	918,307	1,732,906	11/30/2018	08/15/2053
026874-BE-6	AMERICAN INTERNATIONAL GROUP			1	2FE	1,744,000	96.5000	1,544,000	1,600,000	1,544,000	(200,000)				6.250	5.726	MS	29,444	100,000	01/07/2013	03/15/2087
026874-DM-6	AMERICAN INTERNATIONAL GROUP SERIES A-9 HYB			2	2FE	25,372,475	87.0000	22,263,300	25,590,000	22,263,300	(3,109,175)				5.750	5.810	AO	367,856	756,149	09/18/2018	04/01/2048
03350F-AA-4	ANDEAVOR LOGISTICS LP SERIES A			2	3FE	24,267,423	89.0000	21,693,750	24,375,000	21,693,750	(2,622,921)				6.875	6.905	FA	633,073	555,053	11/16/2018	01/01/9999
064159-KJ-4	BANK OF NOVA SCOTIA		A	2	2FE	26,175,328	86.6875	22,911,506	26,430,000	22,911,506	(3,115,557)				4.650	4.695	AO	269,696	1,190,400	09/11/2018	01/01/9999
254709-AN-8	DISCOVER FINANCIAL SVS SERIES C			2	3FE	23,325,000	83.0830	19,379,110	23,325,000	19,379,110	(4,645,640)				5.500	5.500	AO	217,376	1,282,875	10/26/2017	01/01/9999
29278N-AA-1	ENERGY TRANSFER PARTNERS SERIES A HYB			2	3FE	18,963,579	83.6875	15,896,441	18,995,000	15,896,441	(2,529,226)				6.250	6.260	FA	448,493	873,783	12/11/2018	01/01/9999
29336U-AH-0	ENLINK MIDSTREAM PARTNER SERIES C			2	3FE	3,040,046	72.6891	2,544,120	3,500,000	2,544,120	(495,926)				6.000	6.908	JD	9,333	105,000	11/09/2018	01/01/9999
29379V-BR-3	ENTERPRISE PRODUCTS			2	2FE	10,795,000	82.6837	8,925,702	10,795,000	8,925,702	(1,869,298)				5.375	5.375	FA	219,198	290,116	02/01/2018	02/15/2078
446150-AL-8	HUNTINGTON BANCSHARES INC SERIES E			2	3FE	11,910,000	88.7500	10,570,125	11,910,000	10,570,125	(1,339,875)				5.700	5.700	JAJO	143,317	412,979	02/27/2018	01/01/9999
726503-AE-5	PLAINS ALL AMERICAN PIPE SERIES B			2	3FE	9,970,375	84.0000	8,379,000	9,975,000	8,379,000	(1,576,938)				6.125	6.128	MN	78,068	604,844	05/31/2018	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
743315-AU-7	PROGRESSIVE CORP SERIES B HYB			2	2FE	21,586,000	93.7050	20,254,336	21,615,000	20,254,336	(1,331,664)				5.375	5.382	MS	342,087	505,760	10/25/2018	01/01/9999
744320-BF-8	PRUDENTIAL FINANCIAL INC			2	2FE	30,956,674	93.0000	29,002,050	31,185,000	29,002,050	(1,954,624)				5.700	5.751	MS	508,575		11/28/2018	09/15/2048
86562M-AA-8	SUMITOMO MITSUI FINANCIAL GROU SERIES 144A		D		2FE	501,754	100.6434	503,217	500,000	503,217	(23,277)				4.436	4.390	AO	5,372	22,180	03/27/2014	04/02/2024
902965-AA-0	USF&G CAPITAL I SERIES 144A				2FE	7,574,368	137.1349	7,137,872	5,205,000	7,137,872	(500,127)				8.500	5.449	JD	19,663	442,425	09/24/2014	12/15/2045
929089-AF-7	VOYA FINANCIAL INC SERIES WI			2	3FE	4,375,000	78.7500	3,445,313	4,375,000	3,445,313	(929,688)				4.700	4.700	JJ	90,247		12/19/2018	01/23/2048
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						264,324,622	XXX	235,667,967	261,650,000	235,667,967	(30,054,574)				XXX	XXX	XXX	4,300,105	8,874,470	XXX	XXX
3128NH-K3-6	FHLMC POOL 1J1214 HYB			4	1	151,462	102.8441	151,656	147,462	151,656	195				4.086	3.710	MON	502	3,831	03/23/2018	09/01/2035
4399999. Subtotal - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						151,462	XXX	151,656	147,462	151,656	195				XXX	XXX	XXX	502	3,831	XXX	XXX
4899999. Total - Hybrid Securities						264,476,084	XXX	235,819,623	261,797,462	235,819,623	(30,054,379)				XXX	XXX	XXX	4,300,607	8,878,301	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
963CHC-11-7	PETROLEO GLOBAL TRADING TERM LOAN				6		0.0000				(26,000)				4.651	4.651	FA			01/25/2018	02/19/2020
6499999. Subtotal - Bonds -Bank Loans - Acquired							XXX				(26,000)				XXX	XXX	XXX			XXX	XXX
6599999. Subtotal -Bank Loans							XXX				(26,000)				XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						11,621,533,578	XXX	11,323,517,398	11,615,535,981	11,323,517,398	(411,571,007)			(75,059)	XXX	XXX	XXX	109,955,223	298,174,295	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						3,373,241,263	XXX	3,338,005,737	3,296,622,908	3,338,005,737	(22,058,729)				XXX	XXX	XXX	10,285,612	77,950,101	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						472,781,647	XXX	467,139,612	469,518,652	467,139,612	(5,444,836)				XXX	XXX	XXX	1,355,763	9,106,339	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						3,913,634,013	XXX	3,927,511,631	3,951,175,776	3,927,511,631	(5,513,601)			(28,825)	XXX	XXX	XXX	12,346,519	98,300,000	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Bank Loans							XXX				(26,000)				XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						19,381,190,501	XXX	19,056,174,378	19,332,853,317	19,056,174,378	(444,614,173)			(103,884)	XXX	XXX	XXX	133,943,117	483,530,735	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation and Administrative Symbol/ Market Indicator	
CUSIP Identification	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
003654-10-0	ABIOMED INC			178.000	57,857	325.040	57,857	35,368				22,489		22,489		L	01/04/2018
00401C-10-8	ACACIA COMMUNICATIONS INC			1,668.000	63,384	38.000	63,384	74,354				(10,970)		(10,970)		L	11/20/2018
00081T-10-8	ACCO BRANDS CORP			46,580.000	315,812	6.780	315,812	536,375		10,062		(243,392)		(243,392)		L	12/19/2018
00507V-10-9	ACTIVISION INC			4,925.000	229,357	46.570	229,357	298,694		969		(99,565)		(99,565)		L	10/25/2018
006739-10-6	ADDUS HOMECARE CORP			4,170.000	283,060	67.880	283,060	148,724				111,737		111,737		L	12/19/2018
00751Y-10-6	ADVANCE AUTO PARTS INC			831.000	130,849	157.460	130,849	143,295	35			(12,445)		(12,445)		L	12/28/2018
00790X-10-1	ADVANCED DISPOSAL SERVICES INC			16,922.000	405,113	23.940	405,113	367,602				(2,273)		(2,273)		L	12/19/2018
00846U-10-1	AGILENT TECHNOLOGIES INC			22,450.000	1,514,477	67.460	1,514,477	1,435,944	3,682	9,256		4,823		4,823		L	12/12/2018
011659-10-9	ALASKA AIR GROUP INC			1,133.000	68,943	60.850	68,943	77,898		228		(8,955)		(8,955)		L	11/27/2018
012653-10-1	ALBEMARLE CORP			3,167.000	244,081	77.070	244,081	294,551	1,061	3,658		(137,200)		(137,200)		L	06/19/2018
015351-10-9	ALEXION PHARMACEUTICALS INC			4,477.000	435,881	97.360	435,881	539,680				(103,799)		(103,799)		L	10/31/2018
016255-10-1	ALIGN TECHNOLOGY INC			1,679.000	351,633	209.430	351,633	524,685				(177,269)		(177,269)		L	12/26/2018
01741R-10-2	ALLEGHENY TECHNOLOGIES			16,714.000	363,864	21.770	363,864	340,870				(46,725)		(46,725)		L	12/19/2018
G0176J-10-9	ALLEGION PLC		D	954.000	76,043	79.710	76,043	78,985				(2,942)		(2,942)		L	12/28/2018
021369-10-3	ALTAIR ENGINEERING INC A			2,007.000	55,353	27.580	55,353	73,036				(17,683)		(17,683)		L	06/15/2018
02156B-10-3	ALTERYX INC CLASS A			1,440.000	85,637	59.470	85,637	86,634				(997)		(997)		L	12/11/2018
023135-10-6	AMAZON COM INC			1,720.000	2,583,388	1,501.970	2,583,388	2,794,090				(210,702)		(210,702)		L	12/12/2018
G02602-10-3	AMDOCS LTD		D	24,762.000	1,450,558	58.580	1,450,558	1,460,054	6,191	17,922		(166,852)		(166,852)		L	12/12/2018
03064D-10-8	AMERICOLD REALTY TRUST			3,391.000	86,606	25.540	86,606	89,517	454			(2,911)		(2,911)		L	12/28/2018
00183L-10-2	ANGI HOMESERVICES INC			5,020.000	80,671	16.070	80,671	67,831				12,700		12,700		L	12/26/2018
036752-10-3	ANTHEM INC			2,632.000	691,242	262.630	691,242	660,943		3,901		30,299		30,299		L	09/07/2018
G0408V-10-2	AON PLC		D	2,585.000	375,756	145.360	375,756	372,702		1,878		3,053		3,053		L	10/25/2018
037833-10-0	APPLE INC			11,668.000	1,840,510	157.740	1,840,510	1,517,419		30,674		(161,685)		(161,685)		L	12/12/2018
038222-10-5	APPLIED MATERIALS INC			27,913.000	913,872	32.740	913,872	777,200		15,553		(405,176)		(405,176)		L	12/21/2018
04016X-10-1	ARGENX SE		D	1,022.000	98,184	96.070	98,184	106,085				(7,901)		(7,901)		L	12/28/2018
04269X-10-5	ARRAY BIOPHARMA INC			13,149.000	187,373	14.250	187,373	157,771				13,247		13,247		L	10/31/2018
04351P-10-1	ASCENDIS PHARMA A S		D	723.000	45,296	62.650	45,296	50,017				(4,722)		(4,722)		L	07/06/2018
00191U-10-2	ASGN INC			11,598.000	632,091	54.500	632,091	581,963				50,128		50,128		L	12/19/2018
046353-10-8	ASTRAZENECA PLC ADR		D	5,168.000	196,281	37.980	196,281	192,632				3,648		3,648		L	12/28/2018
047649-10-8	ATKORE INTERNATIONAL GROUP I			6,010.000	119,238	19.840	119,238	113,986				5,253		5,253		L	12/28/2018
G06242-10-4	ATLASSIAN CORP PLC		D	1,879.000	167,193	88.980	167,193	116,858				50,335		50,335		L	12/19/2018
04963C-20-9	ATRICURE INC			6,710.000	205,326	30.600	205,326	208,143				(2,817)		(2,817)		L	12/19/2018
05329W-10-2	AUTONATION INC			10,510.000	375,207	35.700	375,207	413,334				(38,127)		(38,127)		L	12/19/2018
053332-10-2	AUTOZONE INC			362.000	303,479	838.340	303,479	278,671				24,808		24,808		L	12/17/2018
054561-10-5	AXA EQUITABLE HOLDINGS INC			83,633.000	1,390,817	16.630	1,390,817	1,672,649		16,511		(281,832)		(281,832)		L	12/12/2018
058498-10-6	BALL CORP			4,817.000	221,486	45.980	221,486	220,314		451		1,171		1,171		L	12/24/2018
064058-10-0	BANK OF NEW YORK MELLON CORP			28,184.000	1,326,621	47.070	1,326,621	1,215,965		26,899		(185,218)		(185,218)		L	12/04/2018
G0772R-20-8	BANK OF NT BUTTERFIELD & SON		D	10,298.000	322,842	31.350	322,842	368,974		7,631		(55,566)		(55,566)		L	12/19/2018
06652K-10-3	BANKUNITED INC			11,535.000	345,358	29.940	345,358	404,623		8,522		(122,652)		(122,652)		L	11/20/2018
08171T-10-2	BENEFICIAL BANCORP INC			17,030.000	243,359	14.290	243,359	271,866		7,039		(35,361)		(35,361)		L	12/19/2018
084670-70-2	BERKSHIRE HATHAWAY INC CLASS B			8,788.000	1,794,334	204.180	1,794,334	1,630,172				(28,264)		(28,264)		L	12/12/2018
084680-10-7	BERKSHIRE HILLS BANCORP INC			9,090.000	245,157	26.970	245,157	300,152		7,062		(88,735)		(88,735)		L	12/19/2018
086516-10-1	BEST BUY CO INC			24,945.000	1,321,087	52.960	1,321,087	1,822,489		36,905		(501,402)		(501,402)		L	12/06/2018
092113-10-9	BLACK HILLS CORP			7,720.000	484,662	62.780	484,662	456,700		13,227		22,613		22,613		L	11/20/2018
09228F-10-3	BLACKBERRY LTD		A	25,392.000	180,537	7.110	180,537	204,788				(94,772)		(94,772)		L	10/25/2018
09239B-10-9	BLACKLINE INC			7,890.000	323,096	40.950	323,096	320,681				2,415		2,415		L	12/19/2018
09857L-10-8	BOOKING HOLDINGS INC			420.000	723,416	1,722.420	723,416	787,692				(64,275)		(64,275)		L	12/12/2018
100557-10-7	BOSTON BEER CO INC			282.000	67,917	240.840	67,917	83,361				(15,444)		(15,444)		L	12/12/2018
101137-10-7	BOSTON SCIENTIFIC			27,290.000	964,429	35.340	964,429	601,544				258,743		258,743		L	12/12/2018
105368-20-3	BRANDYWINE REALTY TRUST REIT			33,520.000	431,402	12.870	431,402	535,268		21,127		(163,112)		(163,112)		L	12/19/2018
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			763.000	85,036	111.450	85,036	69,175				7,217		7,217		L	11/30/2018
114340-10-2	BROOKS AUTOMATION INC			11,920.000	312,066	26.180	312,066	273,462		4,165		14,981		14,981		L	12/19/2018
122017-10-6	BURLINGTON STORES INC			1,175.000	191,137	162.670	191,137	159,020				29,786		29,786		L	12/26/2018
127190-30-4	CACI INTERNATIONAL INC			4,700.000	676,941	144.030	676,941	555,355				32,631		32,631		L	12/19/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
135086-10-6	CANADA GOOSE HOLDINGS		A	865.000	37,818	43.720	37,818	31,611				6,207		6,207		L	04/19/2018
147528-10-3	CASEYS GENERAL STORES INC			873.000	111,866	128.140	111,866	111,583		253		283		283		L	10/15/2018
149150-10-4	CATHAY GENERAL BANCORP			6,360.000	213,251	33.530	213,251	207,014				6,237		6,237		L	12/26/2018
151020-10-4	CELGENE CORP			4,740.000	303,787	64.090	303,787	570,218				(179,987)		(179,987)		L	12/12/2018
156782-10-4	CERNER CORP			10,290.000	539,608	52.440	539,608	592,785				(147,751)		(147,751)		L	12/12/2018
163092-10-9	CHEGG INC			2,584.000	73,437	28.420	73,437	70,635				2,802		2,802		L	12/28/2018
163731-10-2	CHEMICAL FINANCIAL CORP			8,115.000	297,090	36.610	297,090	393,539		9,116		(134,878)		(134,878)		L	12/19/2018
163851-10-8	CHEMOURS CO			14,565.000	411,024	28.220	411,024	705,644		9,458		(294,619)		(294,619)		L	09/17/2018
168905-10-7	CHILDRENS PLACE RETAIL STORES			5,410.000	487,387	90.090	487,387	671,338		6,860		(183,951)		(183,951)		L	12/19/2018
169656-10-5	CHIPOTLE MEXICAN GRILL INC			279.000	120,469	431.790	120,469	120,766				(296)		(296)		L	07/27/2018
171340-10-2	CHURCH & DWIGHT CO INC			19,169.000	1,260,553	65.760	1,260,553	981,182		8,152		279,371		279,371		L	12/12/2018
172908-10-5	CINTAS CORP			302.000	50,733	167.990	50,733	42,636		619		3,672		3,672		L	12/22/2017
184496-10-7	CLEAN HARBORS INC			1,674.000	82,612	49.350	82,612	107,286				(24,674)		(24,674)		L	10/30/2018
12572Q-10-5	CME GROUP INC			3,742.000	703,945	188.120	703,945	412,536	6,549	21,412		151,449		151,449		L	08/13/2018
197236-10-2	COLUMBIA BANKING SYSTEM INC			7,470.000	271,086	36.290	271,086	313,976		6,278		(42,890)		(42,890)		L	12/19/2018
20451N-10-1	COMPASS MINERALS INTERNATIONAL			6,260.000	260,979	41.690	260,979	408,996		16,229		(176,256)		(176,256)		L	12/19/2018
206787-10-3	CONDUENT INC			11,341.000	120,555	10.630	120,555	257,161				(136,606)		(136,606)		L	09/27/2018
21036P-10-8	CONSTELLATION BRANDS INC			2,880.000	463,162	160.820	463,162	638,475		2,072		(175,314)		(175,314)		L	12/12/2018
22160N-10-9	COSTAR GROUP INC			196.000	66,119	337.340	66,119	70,879				(5,047)		(5,047)		L	07/25/2018
22266L-10-6	COUPA SOFTWARE INC			892.000	56,071	62.860	56,071	58,210				(2,139)		(2,139)		L	12/14/2018
225447-10-1	CREE INC			7,528.000	322,010	42.775	322,010	286,326				36,167		36,167		L	11/01/2018
227046-10-9	CROCS INC			3,045.000	79,109	25.980	79,109	79,477				(368)		(368)		L	12/28/2018
229050-30-7	CRYOPORT INC			8,220.000	90,667	11.030	90,667	79,857				15,533		15,533		L	12/19/2018
23204G-10-0	CUSTOMERS BANCORP INC			8,900.000	161,980	18.200	161,980	248,834				(68,212)		(68,212)		L	12/19/2018
23918K-10-8	DAVITA INC			6,410.000	329,859	51.460	329,859	454,143				(124,284)		(124,284)		L	12/12/2018
243537-10-7	DECKERS OUTDOOR CORP			1,469.000	187,959	127.950	187,959	188,648				(689)		(689)		L	12/26/2018
000000-00-0	DELPHI AUTOMOTIVE PLC		D	0.000		0.000				48						L	06/01/2012
252131-10-7	DEXCOM INC			605.000	72,479	119.800	72,479	73,167				(688)		(688)		L	08/02/2018
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT			55,010.000	499,491	9.080	499,491	597,661		23,928		(120,540)		(120,540)		L	12/19/2018
25456K-10-1	DIPLOMAT PHARMACY INC			15,180.000	204,323	13.460	204,323	328,753				(124,430)		(124,430)		L	12/19/2018
256163-10-6	DOCUSIGN INC			2,500.000	100,200	40.080	100,200	117,007				(16,807)		(16,807)		L	12/12/2018
25754A-20-1	DOMINOS PIZZA INC			200.000	49,598	247.990	49,598	58,510		220		(8,912)		(8,912)		L	08/24/2018
258278-10-0	DORMAN PRODUCTS INC			4,770.000	429,395	90.020	429,395	344,160				85,235		85,235		L	11/20/2018
26441C-20-4	DUKE ENERGY CORP			13,900.000	1,199,570	86.300	1,199,570	1,129,552		22,919		70,018		70,018		L	12/12/2018
23355L-10-6	DXC TECHNOLOGY CO			19,690.000	1,046,917	53.170	1,046,917	1,680,788	3,633	4,125		(633,871)		(633,871)		L	12/12/2018
267475-10-1	DYCOM INDUSTRIES INC			4,950.000	267,498	54.040	267,498	450,141				(246,544)		(246,544)		L	12/19/2018
278865-10-0	ECOLAB INC			6,880.000	1,013,768	147.350	1,013,768	985,718	3,165	2,686		28,050		28,050		L	12/12/2018
N14506-10-4	ELASTIC NV		D	770.000	55,040	71.480	55,040	54,120				919		919		L	10/05/2018
28470R-10-2	ELDORADO RESORTS INC			3,715.000	134,520	36.210	134,520	121,881				6,525		6,525		L	11/09/2018
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			6,730.000	398,954	59.280	398,954	309,812				73,008		73,008		L	12/19/2018
29272W-10-9	ENERGIZER HOLDINGS INC			10,450.000	471,818	45.150	471,818	633,095		4,539		(161,278)		(161,278)		L	12/14/2018
29355X-10-7	ENPRO INDUSTRIES INC			4,750.000	285,475	60.100	285,475	358,319		3,110		(72,844)		(72,844)		L	12/19/2018
26884U-10-9	ENTERTAINMENT PROPERTIES TRUST REIT			4,800.000	307,344	64.030	307,344	309,558	1,728	8,820		(2,214)		(2,214)		L	12/19/2018
29404K-10-6	ENVESTNET INC			4,600.000	226,274	49.190	226,274	213,386				(14,736)		(14,736)		L	12/19/2018
29414B-10-4	EPAM SYSTEMS INC			1,084.000	125,755	116.010	125,755	114,216				2,788		2,788		L	06/12/2018
26884L-10-9	EQT CORP			4,625.000	87,366	18.890	87,366	121,900		243		(34,533)		(34,533)		L	11/01/2018
294600-10-1	EQUITRANS MIDSTREAM CORP			10,864.000	217,497	20.020	217,497	274,292				(56,795)		(56,795)		L	12/26/2018
29786A-10-6	ETSY INC			5,490.000	261,159	47.570	261,159	126,439				134,040		134,040		L	08/06/2018
298736-10-9	EURONET WORLDWIDE INC			1,701.000	174,148	102.380	174,148	181,620				(7,472)		(7,472)		L	12/26/2018
29978A-10-4	EVERBRIDGE INC			2,779.000	157,736	56.760	157,736	147,336				10,400		10,400		L	12/11/2018
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO			24,140.000	231,744	9.600	231,744	408,661				(176,917)		(176,917)		L	12/24/2018
30063P-10-5	EXACT SCIENCES CORP			1,202.000	75,846	63.100	75,846	85,165				(9,319)		(9,319)		L	12/14/2018
30303M-10-2	FACEBOOK INC			19,627.000	2,572,903	131.090	2,572,903	3,002,132				(728,242)		(728,242)		L	12/12/2018
311900-10-4	FASTENAL CO			20,350.000	1,064,102	52.290	1,064,102	993,174		24,105		(32,077)		(32,077)		L	12/12/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
314211-10-3	FEDERATED INVESTORS INC			8,180.000	217,179	26.550	217,179	207,704				9,475		9,475		L	12/27/2018
32008D-10-6	FIRST DATA CORP			53,450.000	903,840	16.910	903,840	1,054,539				(150,699)		(150,699)		L	12/12/2018
33829M-10-1	FIVE BELOW			686.000	70,192	102.320	70,192	71,483				(1,291)		(1,291)		L	08/07/2018
338307-10-1	FIVE9 INC			3,685.000	161,108	43.720	161,108	126,100				32,761		32,761		L	12/11/2018
34417P-10-0	FOCUS FINANCIAL PARTNERS A			5,090.000	134,020	26.330	134,020	169,378				(35,358)		(35,358)		L	12/19/2018
35086T-10-9	FOUR CORNERS PROPERTY TRUST			25,810.000	676,222	26.200	676,222	563,662		24,679		15,948		15,948		L	12/19/2018
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD			15,041.000	155,073	10.310	155,073	230,875		1,309		(75,803)		(75,803)		L	12/26/2018
35905A-10-9	FRONTDOOR INC			4,492.000	119,532	26.610	119,532	182,048				(62,515)		(62,515)		L	11/01/2018
H2906T-10-9	GARMIN LTD		D	2,081.000	131,769	63.320	131,769	128,900		3,152		2,462		2,462		L	10/31/2018
G39108-10-8	GATES INDUSTRIAL CORP PLC		D	4,473.000	59,223	13.240	59,223	79,025				(19,802)		(19,802)		L	09/05/2018
368736-10-4	GENERAC HOLDINGS INC			13,248.000	658,426	49.700	658,426	574,134				(13,462)		(13,462)		L	12/19/2018
369550-10-8	GENERAL DYNAMICS CORPORATION			2,299.000	361,426	157.210	361,426	376,000		6,498		(96,520)		(96,520)		L	12/26/2018
371559-10-5	GENESEE & WYOMING INC			5,100.000	377,502	74.020	377,502	340,725				(23,075)		(23,075)		L	12/19/2018
375558-10-3	GILEAD SCIENCES INC			14,840.000	928,242	62.550	928,242	1,010,728		32,017		(139,955)		(139,955)		L	12/12/2018
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN			1,468.000	60,261	41.050	60,261	71,705				(11,443)		(11,443)		L	01/10/2018
38388F-10-8	GRACE WR & CO			5,335.000	346,295	64.910	346,295	384,758		3,946		(25,003)		(25,003)		L	12/20/2018
38526M-10-6	GRAND CANYON EDUCATION INC			1,295.000	124,501	96.140	124,501	125,164				(1,895)		(1,895)		L	05/18/2018
39304D-10-2	GREEN DOT CORP-CLASS A			1,868.000	148,543	79.520	148,543	134,968				13,576		13,576		L	07/18/2018
393657-10-1	GREENBRIER COMPANIES INC			8,950.000	353,883	39.540	353,883	397,177		7,268		(108,848)		(108,848)		L	12/21/2018
400110-10-2	GRUBHUB INC			1,158.000	88,946	76.810	88,946	111,635				(22,689)		(22,689)		L	12/26/2018
40637H-10-9	HALOZYME THERAPEUTICS INC			16,156.000	236,362	14.630	236,362	220,984				(78,529)		(78,529)		L	12/18/2018
40416M-10-5	HD SUPPLY HOLDINGS INC			7,684.000	288,304	37.520	288,304	283,802				(3,427)		(3,427)		L	12/26/2018
427098-11-6	HERCULES INC			3,875.000	101,603	26.220	101,603					2,868		2,868		L	12/06/2016
42722X-10-6	HERITAGE FINANCIAL CORP/WA			7,360.000	218,739	29.720	218,739	262,595		1,912		(43,856)		(43,856)		L	12/19/2018
40434L-10-5	HEWLETT-PACKARD CO			20,568.000	420,821	20.460	420,821	388,289	3,242	9,595		(16,975)		(16,975)		L	12/26/2018
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			39,920.000	353,691	8.860	353,691	401,657				4,584		4,584		L	12/19/2018
447011-10-7	HUNTSMAN CORP			10,856.000	209,412	19.290	209,412	350,437		6,175		(144,417)		(144,417)		L	11/30/2018
450828-10-8	IBERIABANK CORP			5,560.000	357,397	64.280	357,397	445,613	2,280	7,367		(74,224)		(74,224)		L	12/19/2018
45167R-10-4	IDEX CORP			449.000	56,691	126.260	56,691	68,323		193		(11,632)		(11,632)		L	08/29/2018
45168D-10-4	IDEXX LABORATORIES INC			344.000	63,991	186.020	63,991	67,888				(3,897)		(3,897)		L	05/04/2018
452308-10-9	ILLINOIS TOOL WORKS			8,440.000	1,069,264	126.690	1,069,264	1,325,219	8,440	16,668		(255,956)		(255,956)		L	12/12/2018
45688C-10-7	INGEVITY CORP			1,365.000	114,237	83.690	114,237	119,827				(5,591)		(5,591)		L	11/30/2018
45780L-10-4	INOGEN INC			1,668.000	207,116	124.170	207,116	253,342				(46,226)		(46,226)		L	12/19/2018
457730-10-9	INSPIRE MEDICAL SYSTEMS INC			5,121.000	216,362	42.250	216,362	213,693				2,669		2,669		L	12/19/2018
45784P-10-1	INSULET CORP			793.000	62,901	79.320	62,901	60,323				2,033		2,033		L	10/16/2018
45866F-10-4	INTERCONTINENTAL EXCHANGE			20,291.000	1,528,521	75.330	1,528,521	1,410,444		15,620		72,299		72,299		L	10/25/2018
46071F-10-3	INTERSECT ENT INC			7,930.000	223,467	28.180	223,467	317,518				(94,051)		(94,051)		L	12/19/2018
46122T-10-2	INTREXON CORP			6,967.000	45,564	6.540	45,564	106,470				(43,916)		(43,916)		L	05/08/2018
46120E-60-2	INTUITIVE SURGICAL INC			231.000	110,631	478.920	110,631	71,234				26,329		26,329		L	08/14/2017
464287-68-9	ISHARES			110,727.000	16,268,011	146.920	16,268,011	8,562,710		306,128		(1,249,489)		(1,249,489)		L	10/29/2018
48123V-10-2	J2 GLOBAL INC			7,641.000	530,133	69.380	530,133	547,958		11,430		(49,014)		(49,014)		L	12/19/2018
466367-10-9	JACK IN THE BOX INC			7,700.000	597,751	77.630	597,751	657,853		4,972		(60,102)		(60,102)		L	12/19/2018
469814-10-7	JACOBS ENGINEERING GROUP INC			1,237.000	72,315	58.460	72,315	87,520				(15,205)		(15,205)		L	12/26/2018
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		D	6,520.000	238,241	36.540	238,241	243,026		6,003		(18,213)		(18,213)		L	12/20/2018
46625H-10-0	JP MORGAN CHASE & CO			31,440.000	3,069,173	97.620	3,069,173	3,635,824		53,042		(566,652)		(566,652)		L	12/04/2018
483007-70-4	KAISER ALUMINUM CORP			5,490.000	490,202	89.290	490,202	477,959		10,313		(90,926)		(90,926)		L	12/19/2018
48242W-10-6	KBR INC			24,390.000	370,240	15.180	370,240	398,797	1,911	6,838		(101,262)		(101,262)		L	12/19/2018
500643-20-0	KORN FERRY			17,658.000	698,197	39.540	698,197	552,371	1,730	6,089		(63,445)		(63,445)		L	12/19/2018
500754-10-6	KRAFT HEINZ CO THE			19,946.000	858,476	43.040	858,476	1,508,915		46,765		(652,328)		(652,328)		L	12/12/2018
50540R-40-9	LABORATORY CORP OF AMERICA			3,917.000	494,952	126.360	494,952	682,126				(198,516)		(198,516)		L	10/18/2018
513272-10-4	LAMB WESTON HLD			2,304.000	169,482	73.560	169,482	141,542		998		19,488		19,488		L	12/04/2018
000000-00-0	LEHMAN ESCROW RECEIPT			337,148.000	337,148	1.000	337,148	337,148								L	11/27/2012
526107-10-7	LENNOX INTERNATIONAL INC			461.000	100,894	218.860	100,894	99,629	246			1,265		1,265		L	12/28/2018
50187A-10-7	LHC GROUP INC			5,060.000	475,033	93.880	475,033	479,431				(4,398)		(4,398)		L	12/19/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
53220K-50-4	LIGAND PHARMACEUTICALS			1,990.000	270,043	135.700	270,043	298,573				(28,382)		(28,382)		L	12/19/2018
538034-10-9	LIVE NATION INC			5,858.000	288,507	49.250	288,507	284,350				4,298		4,298		L	11/02/2018
539830-10-9	LOCKHEED MARTIN CORP			7,194.000	1,883,677	261.840	1,883,677	2,013,955		50,271		(405,280)		(405,280)		L	12/12/2018
548661-10-7	LOWES COS INC			18,700.000	1,727,132	92.360	1,727,132	1,551,048		31,202		(15,214)		(15,214)		L	12/12/2018
548862-10-1	LOXO ONCOLOGY INC			1,272.000	178,169	140.070	178,169	99,658				71,092		71,092		L	11/16/2017
550021-10-9	LULULEMON ATHLETICA INC			652.000	79,290	121.610	79,290	67,502				11,788		11,788		L	06/14/2018
559080-10-6	MAGELLAN MIDSTREAM PARTNERS			27,284.000	1,556,825	57.060	1,556,825	1,966,495		91,236		(355,401)		(355,401)		L	12/12/2018
563571-40-5	MANITOWOC CO INC			9,462.000	139,754	14.770	139,754	242,103				(288,693)		(288,693)		L	12/19/2018
56585A-10-2	MARATHON PETROLEUM CORP			8,971.000	529,379	59.010	529,379	581,571		10,802		(109,637)		(109,637)		L	12/12/2018
57060D-10-8	MARKETAXESS HOLDINGS INC			541.000	114,319	211.310	114,319	114,806		190		(488)		(488)		L	11/26/2018
571748-10-2	MARSH & MCLENNAN COS INC			6,410.000	511,198	79.750	511,198	530,754		7,135		(19,287)		(19,287)		L	08/22/2018
573284-10-6	MARTIN MARIETTA MATERIALS INC			2,747.000	472,127	171.870	472,127	578,874		4,765		(130,409)		(130,409)		L	07/30/2018
574599-10-6	MASCO CORP			10,493.000	306,815	29.240	306,815	385,363		1,684		(78,548)		(78,548)		L	10/31/2018
575385-10-9	MASONITE INTERNATIONAL CORP		A	7,810.000	350,122	44.830	350,122	505,285				(181,343)		(181,343)		L	12/19/2018
576485-20-5	MATADOR RESOURCES CO			22,100.000	343,213	15.530	343,213	577,925				(273,182)		(273,182)		L	12/19/2018
57665R-10-6	MATCH GROUP INC			2,346.000	100,338	42.770	100,338	111,698		4,692		(11,359)		(11,359)		L	09/12/2018
584688-10-5	MEDICINES CO			6,063.000	116,046	19.140	116,046	184,954				(25,482)		(25,482)		L	12/24/2018
58933Y-10-5	MERCK & CO INC			39,946.000	3,052,274	76.410	3,052,274	2,497,999	21,970	70,461		759,455		759,455		L	12/12/2018
59408Q-10-6	MICHAELS COS INC THE			17,130.000	231,940	13.540	231,940	282,278				(50,338)		(50,338)		L	12/19/2018
594918-10-4	MICROSOFT CORP			48,750.000	4,951,538	101.570	4,951,538	4,772,090		55,383		179,447		179,447		L	12/12/2018
55306N-10-4	MKS INSTRUMENTS INC			6,950.000	449,040	64.610	449,040	421,827		4,213		(185,584)		(185,584)		L	12/19/2018
60855R-10-0	MOLINA HEALTHCARE INC			1,974.000	229,418	116.220	229,418	211,473				17,945		17,945		L	12/21/2018
610236-10-1	MONRO INC			2,652.000	182,325	68.750	182,325	193,953		302		(11,628)		(11,628)		L	12/28/2018
620076-30-7	MOTOROLA SOLUTIONS INC			19,580.000	2,252,483	115.040	2,252,483	1,953,207	11,161	30,347		325,361		325,361		L	12/12/2018
55354G-10-0	MSCI INC			461.000	67,965	147.430	67,965	50,713		885		9,630		9,630		L	08/16/2017
62857M-10-5	MYOKARDIA INC			2,358.000	115,212	48.860	115,212	118,030				(2,367)		(2,367)		L	12/26/2018
G6S9A7-12-0	NATIONAL GRID PLC		B	78,780.000	766,754	9.733	766,754	921,850	17,767	34,599		(56,920)		(56,920)	(81,149)	U	10/19/2018
637870-10-6	NATIONAL STORAGE AFFILIATES TR			22,270.000	589,264	26.460	589,264	468,521		23,396		(19,148)		(19,148)		L	12/19/2018
63934E-10-8	NAVISTAR INTERNATIONAL CORP			9,110.000	236,405	25.950	236,405	281,734				(136,195)		(136,195)		L	12/19/2018
64110D-10-4	NETAPP INC			9,260.000	552,544	59.670	552,544	750,193		3,524		(197,648)		(197,648)		L	12/12/2018
926JRA-90-0	NEWARK GROUP RES SHARES ESCROW			55,390.000	1,662	0.030	1,662									U	02/17/2015
G6518L-10-8	NIELSEN HOLDINGS PLC		D	18,800.000	438,604	23.330	438,604	801,922		24,424		(230,910)		(230,910)		L	12/12/2018
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP			8,905.000	256,820	28.840	256,820	369,887		14,536		(169,113)		(169,113)		L	12/19/2018
655664-10-0	NORSTROM INC			1,185.000	55,233	46.610	55,233	75,005		438		(19,773)		(19,773)		L	10/29/2018
668074-30-5	NORTHWESTERN CORP			6,340.000	376,850	59.440	376,850	388,146		12,414		2,213		2,213		L	11/20/2018
67018T-10-5	NU SKIN ENTERPRISES INC			6,070.000	372,273	61.330	372,273	448,304		5,132		(76,031)		(76,031)		L	12/19/2018
G6700G-10-7	NVENT ELECTRIC PLC		D	10,984.000	246,701	22.460	246,701	253,093		3,580		(6,392)		(6,392)		L	12/20/2018
67103H-10-7	O'REILLY AUTOMOTIVE INC			3,050.000	1,050,207	344.330	1,050,207	751,818				294,467		294,467		L	12/06/2018
675234-10-8	OCEANFIRST FINANCIAL CORP			12,870.000	289,704	22.510	289,704	351,023		6,939		(51,078)		(51,078)		L	12/19/2018
679295-10-5	OKTA INC			2,323.000	148,207	63.800	148,207	132,193				16,014		16,014		L	10/16/2018
679580-10-0	OLD DOMINION FREIGHT LINE INC			811.000	100,150	123.490	100,150	108,660		306		(19,232)		(19,232)		L	09/06/2018
68213N-10-9	OMNICELL INC			1,326.000	81,204	61.240	81,204	95,243				(14,039)		(14,039)		L	12/11/2018
69478X-10-5	PACIFIC PREMIER BANCORP INC			6,880.000	175,578	25.520	175,578	259,484				(83,906)		(83,906)		L	12/19/2018
70432V-10-2	PAYCOM SOFTWARE INC			779.000	95,389	122.450	95,389	99,853				(4,464)		(4,464)		L	12/11/2018
70438V-10-6	PAYLOCITY HOLDING CORP			4,730.000	284,793	60.210	284,793	207,682				53,583		53,583		L	12/19/2018
705573-10-3	PEGASYSTEMS INC			7,760.000	371,161	47.830	371,161	374,980	233	855		(3,507)		(3,507)		L	12/19/2018
70975L-10-7	PENUMBRA INC			432.000	52,790	122.200	52,790	58,017				(5,227)		(5,227)		L	09/25/2018
713448-10-8	PEPSICO INC			13,514.000	1,493,027	110.480	1,493,027	1,429,984	12,321	42,175		(116,520)		(116,520)		L	12/12/2018
G97822-10-3	PERRIGO COMPANY			221.000	8,564	38.750	8,564	16,899		42		(8,335)		(8,335)		L	08/31/2018
715347-10-0	PERSPECTA INC			16,885.000	290,760	17.220	290,760	366,946	827	1,200		(76,186)		(76,186)		L	12/19/2018
718172-10-9	PHILIP MORRIS INTERNATIONAL			20,413.000	1,362,772	66.760	1,362,772	1,802,462	23,271	46,895		(543,949)		(543,949)		L	12/12/2018
72703H-10-1	PLANET FITNESS INC			3,662.000	196,356	53.620	196,356	124,850				47,272		47,272		L	10/22/2018
73278L-10-5	POOL CORP			930.000	138,245	148.650	138,245	127,682		1,204		9,730		9,730		L	12/26/2018
736508-84-7	PORTLAND GENERAL ELECTRIC CO			0.000		0.000				867						L	10/25/2017

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
737446-10-4	POST HOLDINGS INC			3,770.000	336,020	89.130	336,020	301,997				40,333		40,333		L	10/25/2018
693506-10-7	PPG INDUSTRIES INC			3,599.000	367,926	102.230	367,926	384,712		6,030		(48,025)		(48,025)		L	12/12/2018
74267C-10-6	PROASSURANCE CORP			9,170.000	371,935	40.560	371,935	358,368	7,428	2,657		13,567		13,567		L	12/19/2018
743315-10-3	PROGRESSIVE CORP			15,030.000	906,760	60.330	906,760	582,969		15,532		51,514		51,514		L	10/18/2018
74340W-10-3	PROLOGIS INC REIT			34,244.000	2,010,808	58.720	2,010,808	2,247,631		25,988		(236,823)		(236,823)		L	12/12/2018
74736L-10-9	Q2 HOLDINGS INC			6,790.000	336,445	49.550	336,445	308,360				48,776		48,776		L	12/19/2018
74736K-10-1	QORVO INC			5,201.000	315,857	60.730	315,857	391,133				(75,276)		(75,276)		L	09/27/2018
74736A-10-3	QTS REALTY TRUST INC			0.000	0	0.000				232						L	11/02/2017
74838J-10-1	QUIDEL CORP			5,240.000	255,817	48.820	255,817	234,583				11,835		11,835		L	11/20/2018
75972A-30-1	RENEWABLE ENERGY GROUP INC			12,751.000	327,701	25.700	327,701	163,363				145,968		145,968		L	12/19/2018
759916-10-9	REPLIGEN CORP			5,550.000	292,707	52.740	292,707	216,115				76,592		76,592		L	12/19/2018
760759-10-0	REPUBLIC SERVICES INC			13,046.000	940,486	72.090	940,486	876,838	4,892	14,059		43,392		43,392		L	12/12/2018
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			2,749.000	81,013	29.470	81,013	87,834	440	587		(6,821)		(6,821)		L	11/05/2018
76169B-10-2	REXNORD CORP			17,200.000	394,740	22.950	394,740	382,569				(58,948)		(58,948)		L	12/19/2018
74967X-10-3	RH			671.000	80,399	119.820	80,399	93,221				(12,822)		(12,822)		L	12/26/2018
76680R-20-6	RINGCENTRAL INC-CLASS A			2,263.000	186,562	82.440	186,562	121,024				58,862		58,862		L	05/02/2018
77543R-10-2	ROKU INC			1,361.000	41,701	30.640	41,701	79,316				(37,615)		(37,615)		L	08/24/2018
78409V-10-4	S&P GLOBAL INC			8,831.000	1,500,740	169.940	1,500,740	1,194,779		15,787		(35,363)		(35,363)		L	12/10/2018
803607-10-0	SAREPTA THERAPEUTICS INC			938.000	102,364	109.130	102,364	64,770				32,520		32,520		L	06/19/2018
806857-10-8	SCHLUMBERGER LTD		C	23,370.000	843,190	36.080	843,190	1,122,718	11,410			(279,529)		(279,529)		L	12/12/2018
816883-10-2	SENDGRID INC			4,135.000	178,508	43.170	178,508	117,989				60,519		60,519		L	12/19/2018
81727U-10-5	SENSEONICS HOLDINGS INC			39,381.000	101,997	2.590	101,997	156,991				(54,994)		(54,994)		L	12/19/2018
81761R-10-9	SERVICEMASTER GLOVAL HOLDING			7,136.000	262,177	36.740	262,177	286,051				(23,874)		(23,874)		L	10/04/2018
81762P-10-2	SERVICENOW INC			3,250.000	578,663	178.050	578,663	571,401				7,261		7,261		L	12/12/2018
824348-10-6	SHERWIN-WILLIAMS CO/THE			638.000	251,027	393.460	251,027	282,011		505		(30,984)		(30,984)		L	11/20/2018
82900L-10-2	SIMPLY GOOD FOODS CO THE			6,251.000	118,144	18.900	118,144	115,894				2,250		2,250		L	12/26/2018
83175M-20-5	SMITH & NEPHEW PLC		D	5,121.000	191,423	37.380	191,423	187,899				3,524		3,524		L	12/21/2018
838518-10-8	SOUTH JERSEY INDUSTRIES INC			11,600.000	322,480	27.800	322,480	337,343				(14,863)		(14,863)		L	12/19/2018
848577-10-2	SPIRIT AIRLINES INC			8,896.000	515,256	57.920	515,256	365,057				105,363		105,363		L	12/26/2018
852234-10-3	SQUARE INC			975.000	54,688	56.090	54,688	53,445				1,243		1,243		L	05/21/2018
855244-10-9	STARBUCKS CORP			12,590.000	810,796	64.400	810,796	785,319				25,477		25,477		L	12/28/2018
85917A-10-0	STERLING BANCORP/DE			17,850.000	294,704	16.510	294,704	416,896		4,554		(137,496)		(137,496)		L	12/19/2018
860630-10-2	STIFEL FINANCIAL CORP			8,770.000	363,253	41.420	363,253	361,645		3,790		(148,899)		(148,899)		L	12/19/2018
864482-10-4	SUBURBAN PROPANE PARTNERS LP			25,410.000	489,651	19.270	489,651	663,135		54,300		(120,199)		(120,199)		L	12/19/2018
86614U-10-0	SUMMIT MATERIALS INC			22,927.000	284,295	12.400	284,295	533,152				(347,749)		(347,749)		L	12/19/2018
867224-10-7	SUNCOR ENERGY INC		A	60,471.000	1,691,374	27.970	1,691,374	1,839,750		51,266		(520,955)		(520,955)		L	12/12/2018
867914-10-3	SUNTRUST BANK			16,620.000	838,313	50.440	838,313	746,256		28,122		(235,166)		(235,166)		L	12/12/2018
87918A-10-5	TELADOC HEALTH INC			7,080.000	350,956	49.570	350,956	348,490				2,466		2,466		L	12/19/2018
882508-10-4	TEXAS INSTRUMENTS INC			6,430.000	607,635	94.500	607,635	633,350				(25,715)		(25,715)		L	12/21/2018
882681-10-9	TEXAS ROADHOUSE INC			6,730.000	401,781	59.700	401,781	387,530		4,603		6,024		6,024		L	11/20/2018
88338N-10-7	THERAPUTICSMD INC			38,660.000	147,295	3.810	147,295	240,649				(82,967)		(82,967)		L	12/19/2018
89055F-10-3	TOPBUILD CORP			5,450.000	245,250	45.000	245,250	385,320				(140,070)		(140,070)		L	12/21/2018
892356-10-6	TRACTOR SUPPLY CO			1,830.000	152,695	83.440	152,695	160,235		364		(7,540)		(7,540)		L	12/26/2018
90138F-10-2	TWILIO INC			2,508.000	223,964	89.300	223,964	190,769				33,196		33,196		L	10/26/2018
902494-10-3	TYSON FOODS INC			5,680.000	303,312	53.400	303,312	384,798		5,563		(108,960)		(108,960)		L	12/26/2018
90384S-30-3	ULTA BEAUTY INC			3,274.000	801,606	244.840	801,606	850,446				(48,839)		(48,839)		L	12/12/2018
904311-10-7	UNDER ARMOUR INC			3,296.000	58,240	17.670	58,240	71,379				(13,139)		(13,139)		L	10/30/2018
907818-10-8	UNION PACIFIC CORP			11,870.000	1,640,790	138.230	1,640,790	1,676,236		19,849		(35,446)		(35,446)		L	12/12/2018
N90064-10-1	UNIQURE NV		D	3,710.000	106,922	28.820	106,922	117,672				(10,750)		(10,750)		L	12/19/2018
911363-10-9	UNITED RENTALS INC			476.000	48,804	102.530	48,804	52,363				(3,559)		(3,559)		L	12/12/2018
91324P-10-2	UNITEDHEALTH GROUP INC			11,272.000	2,808,081	249.120	2,808,081	1,947,099		33,967		236,762		236,762		L	12/12/2018
91336L-10-7	UNIVAR INC			19,649.000	348,573	17.740	348,573	526,295				(201,128)		(201,128)		L	12/20/2018
918790-10-9	VAIL RESORTS INC			786.000	165,705	210.820	165,705	188,880	1,155	2,102		(23,103)		(23,103)		L	11/26/2018
922475-10-8	VEEVA SYSTEMS INC			918.000	81,996	89.320	81,996	80,841				1,155		1,155		L	10/26/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

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		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92343V-10-4	VERIZON COMMUNICATIONS INC			26,912.000	1,512,993	56.220	1,512,993	1,342,901		52,729		80,485		80,485		L	12/21/2018
92532W-10-3	VERSUM MATERIALS INC			10,972.000	304,144	27.720	304,144	347,712		2,505		(103,292)		(103,292)		L	12/21/2018
92826C-83-9	VISA INC			6,520.000	860,249	131.940	860,249	869,394		2,955		(9,145)		(9,145)		L	10/18/2018
92839U-20-6	VISTEON CORP			12,596.000	759,287	60.280	759,287	1,072,089				(674,780)		(674,780)		L	12/19/2018
94106B-10-1	WASTE CONNECTIONS IN		A	2,025.000	150,356	74.250	150,356	152,125		473		(3,898)		(3,898)		L	12/11/2018
G0177J-10-8	WATSON PHARMACEUTICALS INC			2,351.000	314,235	133.660	314,235	489,107		5,291		(67,164)		(67,164)		L	12/26/2018
948626-10-6	WEIGHT WATCHERS INTERNATIONAL			7,430.000	286,427	38.550	286,427	428,890				(142,463)		(142,463)		L	12/19/2018
949746-10-1	WELLS FARGO & CO			21,980.000	1,012,838	46.080	1,012,838	1,214,714		9,172		(201,876)		(201,876)		L	12/12/2018
95058W-10-0	WENDYS CO THE			26,840.000	418,972	15.610	418,972	456,873		6,421		(37,901)		(37,901)		L	12/19/2018
958102-10-5	WESTERN DIGITAL CORP			19,063.000	704,759	36.970	704,759	1,354,833	9,532	36,286		(800,132)		(800,132)		L	12/12/2018
N96617-11-8	WRIGHT MEDICAL GROUP NV		D	11,330.000	308,394	27.220	308,394	313,686				50,364		50,364		L	12/19/2018
929328-10-2	WSFS FINANCIAL CORP			11,400.000	432,174	37.910	432,174	569,241		3,573		(136,810)		(136,810)		L	12/19/2018
98310W-10-8	WYNDHAM DESTINATIONS INC			14,083.000	504,735	35.840	504,735	668,970		17,290		(184,149)		(184,149)		L	09/21/2018
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			7,085.000	321,446	45.370	321,446	436,391		4,797		(114,945)		(114,945)		L	10/31/2018
983919-10-1	XILINX INC			1,718.000	146,322	85.170	146,322	143,401		383		2,921		2,921		L	12/18/2018
983793-10-0	XPO LOGISTICS INC			1,013.000	57,782	57.040	57,782	102,711				(44,930)		(44,930)		L	11/26/2018
98986T-10-8	ZANGA INC			222,851.000	875,804	3.930	875,804	878,929				(9,952)		(9,952)		L	12/19/2018
98936J-10-1	ZENDESK INC			2,443.000	142,598	58.370	142,598	149,138				(6,540)		(6,540)		L	12/11/2018
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC			7,130.000	739,524	103.720	739,524	877,810	1,711	1,279		(138,287)		(138,287)		L	12/12/2018
98978L-20-4	ZOGENIX INC			2,570.000	93,702	36.460	93,702	131,418				(37,716)		(37,716)		L	12/19/2018
98980G-10-2	ZSCALER INC			5,040.000	197,618	39.210	197,618	193,709				3,910		3,910		L	09/26/2018
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					148,459,926	XXX	148,459,926	148,547,497	168,465	2,026,914		(17,412,206)		(17,412,206)	(81,149)	XXX	XXX
018636-10-0	AB Discovery Growth Fund - A			1,406.525	12,237	8.700	12,237	14,891		1,967		(3,359)		(3,359)		A	12/28/2018
018636-40-7	AB Discovery Growth Fund - Adv			6,145.982	57,711	9.390	57,711	70,578		9,287		(17,406)		(17,406)		A	12/31/2018
018914-10-1	AB Discovery Value Fund - A			735.129	12,718	17.300	12,718	14,722		1,214		(2,005)		(2,005)		A	12/28/2018
018914-40-8	AB Discovery Value Fund - Adv			119,065.130	2,112,215	17.740	2,112,215	2,658,943		233,493		(622,453)		(622,453)		A	12/31/2018
018914-50-7	AB Discovery Value Fund - R			327.740	5,486	16.740	5,486	6,807		613		(1,606)		(1,606)		A	12/31/2018
01853W-10-5	AB Global Bond Fund - A			1,298,550.978	10,609,161	8.170	10,609,161	10,901,501		296,524		(277,936)		(277,936)		A	12/31/2018
01853W-70-9	AB Global Bond Fund - Adv			1,508,316.998	12,322,950	8.170	12,322,950	12,674,605		459,554		(303,157)		(303,157)		A	12/31/2018
01853W-40-2	AB Global Bond Fund - R			25,905.354	211,647	8.170	211,647	216,869		8,510		(4,781)		(4,781)		A	12/31/2018
01859M-10-1	AB High Income Fund - A			0.048		7.790										A	07/29/2016
01859M-40-8	AB High Income Fund - Adv			3,073,505.975	23,973,347	7.800	23,973,347	27,136,779		1,646,159		(3,086,953)		(3,086,953)		A	12/31/2018
01859M-70-5	AB High Income Fund - R			0.022		7.790										A	07/29/2016
01879X-10-3	AB International Growth Fund - A			13,632.856	192,360	14.110	192,360	243,525		27,574		(62,854)		(62,854)		A	12/19/2018
01879X-40-0	AB International Growth Fund - Adv			49,601.873	717,243	14.460	717,243	853,905		88,300		(233,026)		(233,026)		A	12/31/2018
018528-34-9	AB Ltd Duration High Inc Fund - A			0.015		9.850										A	06/30/2016
01878T-10-3	AB Sel US Long/Short Port Fund - A			0.014		11.380										A	12/11/2018
023375-85-0	AMCAP Fund - R3			73,574.451	1,985,039	26.980	1,985,039	2,100,939		194,080		(242,226)		(242,226)		A	12/27/2018
00170J-20-1	AMG Managers Brandywine Blue Fund - I			2,328.707	93,195	40.020	93,195	113,394		10,961		(20,366)		(20,366)		A	12/31/2018
00170K-84-4	AMG Renaissance Large Cap Growth Fund - N			92,855.539	973,126	10.480	973,126	857,796		188,075		(264,105)		(264,105)		A	12/31/2018
015565-84-9	Alger Capital Appreciation Fund - A			3,619,935.401	79,312,785	21.910	79,312,785	79,773,767		8,248,409		(9,705,260)		(9,705,260)		A	12/28/2018
015570-40-1	Alger Capital Appreciation Fund - Inst			134,035.893	3,838,788	28.640	3,838,788	4,421,194		430,420		(647,373)		(647,373)		A	12/31/2018
015570-87-2	Alger Capital Appreciation Fund - R			1,612,494.000	40,634,844	25.200	40,634,844	43,504,707		5,106,507		(6,340,998)		(6,340,998)		A	12/31/2018
015570-87-2	Alger Capital Appreciation Fund - R			731,274.586	18,428,120	25.200	18,428,120	19,233,790		2,293,887		(2,713,825)		(2,713,825)		A	12/31/2018
015570-40-1	Alger Capital Appreciation Institutional Portfolio Fund - I			643,437.000	18,428,040	28.640	18,428,040	18,838,621		2,047,886		(2,548,597)		(2,548,597)		A	12/31/2018
015566-76-3	Alger Spectra Fund - Z			46,573.366	873,716	18.760	873,716	1,093,260		91,920		(219,544)		(219,544)		A	12/18/2018
018636-10-0	Alliance Bernstein Discovery Growth Fund - A			384,097.000	3,341,641	8.700	3,341,641	4,129,473		551,065		(949,194)		(949,194)		A	12/31/2018
018636-50-6	Alliance Bernstein Discovery Growth Fund - R			154,004.000	1,244,354	8.080	1,244,354	1,471,640		225,215		(368,450)		(368,450)		A	12/31/2018
018636-80-3	Alliance Bernstein Discovery Growth Fund - Z			344,419.000	3,203,096	9.300	3,203,096	4,063,334		452,529		(945,296)		(945,296)		A	12/31/2018
018914-10-1	Alliance Bernstein Discovery Value Fund - A			104,870.000	1,814,247	17.300	1,814,247	2,231,728		199,236		(530,901)		(530,901)		A	12/31/2018
018914-50-7	Alliance Bernstein Discovery Value Fund - R			26,610.000	445,444	16.740	445,444	537,285		53,256		(127,654)		(127,654)		A	12/31/2018
018914-80-4	Alliance Bernstein Discovery Value Fund - Z			72,950.000	1,248,171	17.110	1,248,171	1,553,884		129,265		(321,707)		(321,707)		A	12/31/2018
01853W-10-5	Alliance Bernstein Global Bond Fund - A			643,690.000	5,258,944	8.170	5,258,944	5,378,068		172,518		(128,657)		(128,657)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
01853M-40-2	Alliance Bernstein Global Bond Fund - R			858,310.000	7,012,392	8.170	7,012,392	7,174,062		186,423		(150,070)		(150,070)		A	12/31/2018
01853M-80-8	Alliance Bernstein Global Bond Fund - Z			942,092.000	7,696,893	8.170	7,696,893	7,811,391		186,936		(91,115)		(91,115)		A	12/31/2018
01859M-10-1	Alliance Bernstein High Income Fund - A			774,308.000	6,031,862	7.790	6,031,862	6,736,117		455,724		(713,994)		(713,994)		A	12/31/2018
01859M-70-5	Alliance Bernstein High Income Fund - R			965,308.000	7,519,747	7.790	7,519,747	8,316,125		520,651		(882,263)		(882,263)		A	12/31/2018
01859M-80-4	Alliance Bernstein High Income Fund - Z			254,540.000	1,985,410	7.800	1,985,410	2,236,279		151,910		(237,463)		(237,463)		A	12/31/2018
018920-62-9	AllianzGI Emerging Markets Opportunities Fund - A			94,385.000	2,335,092	24.740	2,335,092	2,461,097		44,912		(497,577)		(497,577)		A	12/31/2018
018920-62-9	AllianzGI Emerging Markets Opportunities Fund - A			1,127.925	27,905	24.740	27,905	29,324		532		(1,419)		(1,419)		A	12/31/2018
018922-47-6	AllianzGI Emerging Markets Opportunities Fund - R6			171.000	4,204	24.610	4,204	4,513		118		(292)		(292)		A	12/31/2018
01900C-61-5	AllianzGI High Yield Bond Fund - A			69,794.000	579,987	8.310	579,987	638,869		48,325		(54,597)		(54,597)		A	12/31/2018
01900C-61-5	AllianzGI High Yield Bond Fund - A			0.019		8.310										A	07/21/2016
01900C-57-3	AllianzGI High Yield Bond Fund - R			53,062.000	421,840	7.950	421,840	466,194		21,153		(41,970)		(41,970)		A	12/31/2018
01900C-57-3	AllianzGI High Yield Bond Fund - R			0.002		7.950										A	07/21/2016
018922-64-1	AllianzGI Income And Growth Fund - R			20,212.000	204,746	10.130	204,746	224,898		14,742		(25,322)		(25,322)		A	12/31/2018
018920-49-6	AllianzGI Income Class And Growth Fund - A			2,360.000	23,905	10.130	23,905	26,800		2,293		(3,129)		(3,129)		A	12/31/2018
018920-49-6	AllianzGI Income and Growth Fund - A			0.015		10.130										A	07/21/2016
018922-64-1	AllianzGI Income and Growth Fund - R			0.001		10.130										A	07/21/2016
018918-24-3	AllianzGI NFJ Dividend Value Fund - A			244,853.000	2,622,371	10.710	2,622,371	3,619,238		551,891		(827,800)		(827,800)		A	12/31/2018
018918-24-3	AllianzGI NFJ Dividend Value Fund - A			35,032.696	375,200	10.710	375,200	519,823		79,422		(120,481)		(120,481)		A	12/28/2018
018918-28-4	AllianzGI NFJ Dividend Value Fund - R			93,579.000	1,002,235	10.710	1,002,235	1,361,952		213,325		(314,686)		(314,686)		A	12/31/2018
018918-28-4	AllianzGI NFJ Dividend Value Fund - R			2,918.468	31,257	10.710	31,257	43,912		6,524		(10,123)		(10,123)		A	12/28/2018
018922-51-8	AllianzGI NFJ Dividend Value Fund - R6			63,316.000	680,645	10.750	680,645	923,760		142,234		(225,722)		(225,722)		A	12/31/2018
018920-70-2	AllianzGI NFJ International Value Fund - A			27,424.000	447,292	16.310	447,292	471,386		13,602		(87,483)		(87,483)		A	12/31/2018
018920-70-2	AllianzGI NFJ International Value Fund - A			164,818.698	2,688,193	16.310	2,688,193	2,893,720		68,456		(552,888)		(552,888)		A	12/28/2018
018922-66-6	AllianzGI NFJ International Value Fund - R			33,598.000	549,324	16.350	549,324	633,918		7,967		(107,506)		(107,506)		A	12/31/2018
018922-49-2	AllianzGI NFJ International Value Fund - R6			0.000	4	16.410	4	5		58		140		140		A	12/31/2018
018918-71-4	AllianzGI NFJ Small-Cap Value Fund - A			1,915,781.486	24,292,109	12.680	24,292,109	36,470,813		6,567,173		(12,306,894)		(12,306,894)		A	12/31/2018
939330-81-7	Am Funds Washington Mutual Investors Fund - R6			87,760.985	3,606,099	41.090	3,606,099	3,753,907		108,943		(147,808)		(147,808)		A	12/28/2018
024524-75-3	American Beacon Balanced Fund - A			128,456.000	1,590,280	12.380	1,590,280	1,854,759		160,446		(294,166)		(294,166)		A	12/31/2018
024524-75-3	American Beacon Balanced Fund - A			0.012		12.380										A	12/20/2018
02368A-82-8	American Beacon Balanced Fund - Inv			1,073,428.148	13,310,509	12.400	13,310,509	15,187,523		1,303,029		(2,482,961)		(2,482,961)		A	12/31/2018
024524-13-4	American Beacon Bridgeway Large Cap Value Fund - Y			99,052.705	2,232,648	22.540	2,232,648	2,826,828		190,716		(594,180)		(594,180)		A	12/20/2018
024524-74-6	American Beacon Large Cap Value Fund - A			0.006		21.110										A	12/22/2015
02368A-35-6	American Beacon Large Cap Value Fund - Adv			570,035.129	12,050,543	21.140	12,050,543	14,031,381		1,163,841		(2,877,732)		(2,877,732)		A	12/31/2018
02368A-35-6	American Beacon Large Cap Value Fund - Advisor			6,395.000	135,188	21.140	135,188	155,702		12,379		(31,249)		(31,249)		A	12/31/2018
024524-84-5	American Beacon Small Cap Value Fund - A			33,707.000	635,046	18.840	635,046	762,841		82,124		(187,244)		(187,244)		A	12/31/2018
02368A-43-0	American Beacon Small Cap Value Fund - Advisor			34,459.000	654,030	18.980	654,030	789,648		82,155		(204,645)		(204,645)		A	12/31/2018
024524-84-5	American Beacon Small Cap Value Fund A			69,103.226	1,301,905	18.840	1,301,905	1,744,198		172,797		(417,712)		(417,712)		A	12/28/2018
02368A-62-0	American Beacon Small Cap Value Fund-Inv			72,703.390	1,398,813	19.240	1,398,813	1,778,667		183,943		(455,077)		(455,077)		A	12/31/2018
024932-50-1	American Century Diversified Bond Fund - A			105,660.000	1,092,529	10.340	1,092,529	1,149,603		26,529		(43,110)		(43,110)		A	12/31/2018
024932-71-7	American Century Diversified Bond Fund - R			13,108.000	135,534	10.340	135,534	136,947		3,363		1,388		1,388		A	12/31/2018
025086-85-1	American Century Emerging Market Fund - A			4,147.671	39,569	9.540	39,569	45,318				(5,749)		(5,749)		A	12/28/2018
025086-88-5	American Century Emerging Market Fund - INV			37,201.455	368,294	9.900	368,294	445,880		2,329		(77,585)		(77,585)		A	12/28/2018
025086-85-1	American Century Emerging Markets Fund - A			38,526.000	367,538	9.540	367,538	388,950				(21,369)		(21,369)		A	12/31/2018
025086-48-9	American Century Emerging Markets Fund - R			10,903.000	104,339	9.570	104,339	124,119		372		(18,306)		(18,306)		A	12/31/2018
025086-42-2	American Century Emerging Markets Fund - R6			398,371.000	4,055,418	10.180	4,055,418	4,584,267		14,026		(482,713)		(482,713)		A	12/31/2018
02507M-60-0	American Century Equity Growth Fund			2,421,252.629	65,373,821	27.000	65,373,821	73,307,228		7,886,524		(12,353,898)		(12,353,898)		A	12/31/2018
02507M-70-9	American Century Equity Growth Fund - A			27,501.000	741,426	26.960	741,426	832,665		83,480		(140,020)		(140,020)		A	12/31/2018
02507M-70-9	American Century Equity Growth Fund - A			0.006		26.960				123						A	01/04/2019
02507M-76-6	American Century Equity Growth Fund - R			67,505.000	1,821,297	26.980	1,821,297	2,012,090		203,844		(355,111)		(355,111)		A	12/31/2018
02507M-76-6	American Century Equity Growth Fund - R			90,309.979	2,436,563	26.980	2,436,563	2,714,898		269,438		(463,635)		(463,635)		A	12/31/2018
025076-40-7	American Century Equity Income Fund - A			330,586.000	2,611,629	7.900	2,611,629	2,917,421		205,862		(322,445)		(322,445)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
025076-40-7	American Century Equity Income Fund - A			140,477.922	1,109,776	7.900	1,109,776	1,200,779		52,184		(86,849)		(86,849)		A	12/31/2018
025076-10-0	American Century Equity Income Fund - Inv			591,718.820	4,674,579	7.900	4,674,579	5,295,220		351,806		(562,691)		(562,691)		A	12/28/2018
025076-67-0	American Century Equity Income Fund - R			553,535.000	4,356,318	7.870	4,356,318	4,925,464		317,941		(531,224)		(531,224)		A	12/31/2018
025076-37-3	American Century Equity Income Fund - R6			1,034,155.000	8,180,169	7.910	8,180,169	9,223,652		585,489		(907,772)		(907,772)		A	12/31/2018
025081-83-7	American Century Ginnie Mae Fund - A			45,637.000	465,492	10.200	465,492	473,573		16,818		(5,145)		(5,145)		A	12/31/2018
025081-77-9	American Century Ginnie Mae Fund - R			358.957	3,658	10.190	3,658	3,700		67		(31)		(31)		A	12/31/2018
025083-10-6	American Century Growth Fund			856,560.546	24,352,016	28.430	24,352,016	25,727,130		2,954,252		(3,594,313)		(3,594,313)		A	12/31/2018
025083-40-3	American Century Growth Fund - A			36,245.000	995,278	27.460	995,278	1,106,981		116,198		(195,222)		(195,222)		A	12/31/2018
025083-40-3	American Century Growth Fund - A			18,166.869	498,862	27.460	498,862	560,921		61,208		(80,935)		(80,935)		A	12/28/2018
025083-20-5	American Century Growth Fund - I			13,866.595	401,854	28.980	401,854	426,519		48,366		(58,786)		(58,786)		A	12/21/2018
025083-18-9	American Century Growth Fund - R			35,904.000	958,992	26.710	958,992	1,135,613		131,922		(213,793)		(213,793)		A	12/31/2018
025083-18-9	American Century Growth Fund - R			31,430.764	839,516	26.710	839,516	916,773		104,698		(131,470)		(131,470)		A	12/28/2018
02508H-51-9	American Century Growth Fund - R6			43,221.000	1,250,814	28.940	1,250,814	1,466,217		148,208		(214,742)		(214,742)		A	12/31/2018
02508H-51-9	American Century Growth Fund - R6			72,604.177	2,101,165	28.940	2,101,165	2,446,625		257,501		(285,148)		(285,148)		A	12/18/2018
025083-76-7	American Century Heritage Fund - A			9,974.632	153,709	15.410	153,709	207,884		33,571		(43,524)		(43,524)		A	12/18/2018
025083-79-1	American Century Heritage Fund - Inv			5,997.408	102,256	17.050	102,256	131,089		22,740		(26,887)		(26,887)		A	12/28/2018
02508H-68-3	American Century Heritage Fund - R			16,040.127	247,339	15.420	247,339	327,093		53,956		(69,377)		(69,377)		A	12/28/2018
025081-82-9	American Century Inflation Adjusted Bond Fund - A			291,718.000	3,211,816	11.010	3,211,816	3,322,223		71,765		(108,934)		(108,934)		A	12/31/2018
025081-82-9	American Century Inflation Adjusted Bond Fund - A			191,889.559	2,112,704	11.010	2,112,704	2,188,831		25,709		(76,129)		(76,129)		A	12/28/2018
025081-71-2	American Century Inflation Adjusted Bond Fund - R			286,995.000	3,174,168	11.060	3,174,168	3,306,909		73,678		(125,367)		(125,367)		A	12/31/2018
025086-40-6	American Century International Growth Fund - A			59,350.000	597,655	10.070	597,655	676,709		61,741		(164,084)		(164,084)		A	12/31/2018
025086-40-6	American Century International Growth Fund - A			0.018		10.070										A	12/18/2018
025086-64-6	American Century International Growth Fund - R			106,542.000	1,086,725	10.200	1,086,725	1,306,171		110,867		(313,751)		(313,751)		A	12/31/2018
025086-64-6	American Century International Growth Fund - R			220,727.164	2,251,417	10.200	2,251,417	2,189,613				61,804		61,804		A	12/21/2018
025086-39-8	American Century International Growth Fund - R6			24,244.000	239,534	9.880	239,534	311,489		27,398		(73,611)		(73,611)		A	12/31/2018
025081-77-9	American Century Investments Ginnie Mae Fund - R			158,692.000	1,617,075	10.190	1,617,075	1,652,581		36,739		(23,283)		(23,283)		A	12/31/2018
02507F-66-2	American Century LIVESTRONG 2020 Portfolio - A			218,480.000	2,436,051	11.150	2,436,051	2,652,055		159,909		(279,311)		(279,311)		A	12/31/2018
02507F-67-0	American Century LIVESTRONG 2020 Portfolio - R			567,135.000	6,323,554	11.150	6,323,554	6,817,290		402,604		(728,972)		(728,972)		A	12/31/2018
02507F-60-5	American Century LIVESTRONG 2025 Portfolio - A			238,086.000	3,140,360	13.190	3,140,360	3,424,999		198,715		(374,761)		(374,761)		A	12/31/2018
02507F-80-3	American Century LIVESTRONG 2025 Portfolio - R			611,190.000	8,055,480	13.180	8,055,480	8,686,514		523,009		(951,160)		(951,160)		A	12/31/2018
02507F-62-1	American Century LIVESTRONG 2030 Portfolio - A			379,650.000	4,328,008	11.400	4,328,008	4,776,919		287,664		(569,746)		(569,746)		A	12/31/2018
02507F-63-9	American Century LIVESTRONG 2030 Portfolio - R			817,133.000	9,323,485	11.410	9,323,485	10,152,577		604,881		(1,198,447)		(1,198,447)		A	12/31/2018
02507F-87-8	American Century LIVESTRONG 2035 Portfolio - A			250,133.000	3,544,388	14.170	3,544,388	3,890,935		233,960		(478,032)		(478,032)		A	12/31/2018
02507F-85-2	American Century LIVESTRONG 2035 Portfolio - R			669,372.000	9,491,693	14.180	9,491,693	10,321,219		604,985		(1,294,701)		(1,294,701)		A	12/31/2018
02507F-57-1	American Century LIVESTRONG 2040 Portfolio - A			423,163.000	4,984,864	11.780	4,984,864	5,486,910		377,129		(755,886)		(755,886)		A	12/31/2018
02507F-58-9	American Century LIVESTRONG 2040 Portfolio - R			568,355.000	6,695,223	11.780	6,695,223	7,367,797		487,214		(1,007,865)		(1,007,865)		A	12/31/2018
02507F-83-7	American Century LIVESTRONG 2045 Portfolio - A			121,324.000	1,778,611	14.660	1,778,611	1,977,736		138,130		(287,418)		(287,418)		A	12/31/2018
02507F-81-1	American Century LIVESTRONG 2045 Portfolio - R			300,810.000	4,412,880	14.670	4,412,880	4,892,339		333,176		(722,828)		(722,828)		A	12/31/2018
02507F-53-0	American Century LIVESTRONG 2050 Portfolio - A			149,832.000	1,787,496	11.930	1,787,496	1,969,096		133,665		(289,340)		(289,340)		A	12/31/2018
02507F-54-8	American Century LIVESTRONG 2050 Portfolio - R			387,545.000	4,627,290	11.940	4,627,290	5,100,532		335,590		(760,304)		(760,304)		A	12/31/2018
02507F-39-9	American Century LIVESTRONG 2055 Portfolio - A			97,043.000	1,249,913	12.880	1,249,913	1,373,027		79,355		(198,402)		(198,402)		A	12/31/2018
02507F-37-3	American Century LIVESTRONG 2055 Portfolio - R			287,045.000	3,702,886	12.900	3,702,886	4,040,942		226,531		(590,724)		(590,724)		A	12/31/2018
025076-63-9	American Century Mid Cap Value Fund - A			224,435.000	3,014,165	13.430	3,014,165	3,676,662		363,439		(807,772)		(807,772)		A	12/31/2018
025076-63-9	American Century Mid Cap Value Fund - A			296,335.355	3,979,784	13.430	3,979,784	5,051,255		502,276		(1,078,573)		(1,078,573)		A	12/31/2018
025076-65-4	American Century Mid Cap Value Fund - Inv			2,870,588.740	38,638,124	13.460	38,638,124	46,722,950		4,851,172		(10,647,265)		(10,647,265)		A	12/28/2018
025076-61-3	American Century Mid Cap Value Fund - R			358,313.000	4,797,808	13.390	4,797,808	5,927,285		594,149		(1,277,217)		(1,277,217)		A	12/31/2018
025076-61-3	American Century Mid Cap Value Fund - R			63,502.029	850,292	13.390	850,292	1,080,330		103,441		(229,835)		(229,835)		A	12/28/2018
025076-35-7	American Century Mid Cap Value Fund - R6			21,454.000	288,980	13.470	288,980	360,696		36,794		(77,729)		(77,729)		A	12/31/2018
02507F-66-2	American Century One Choice 2020 Portfolio - A			1,924,013.102	21,452,746	11.150	21,452,746	22,785,312		1,414,186		(2,402,186)		(2,402,186)		A	12/31/2018
02507F-69-6	American Century One Choice 2020 Portfolio - Inv			763,761.558	8,523,579	11.160	8,523,579	9,188,756		569,086		(919,564)		(919,564)		A	12/31/2018
02507F-67-0	American Century One Choice 2020 Portfolio - R			203,063.652	2,264,160	11.150	2,264,160	2,434,922		143,868		(259,247)		(259,247)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02507J-20-1	American Century One Choice 2020 Portfolio - R6			169,219.367	1,720,961	10.170	1,720,961	1,929,587		133,853		(205,068)		(205,068)		A	12/31/2018
02507J-20-1	American Century One Choice 2020 Portfolio Fund - R6			379,388.000	3,858,376	10.170	3,858,376	4,234,623		299,036		(468,239)		(468,239)		A	12/31/2018
02507F-80-3	American Century One Choice 2025 Portfolio - R			210,335.102	2,772,217	13.180	2,772,217	2,985,733		169,158		(327,747)		(327,747)		A	12/31/2018
02507F-60-5	American Century One Choice 2025 Portfolio - A			1,674,478.000	22,086,365	13.190	22,086,365	23,498,231		1,398,233		(2,547,265)		(2,547,265)		A	12/31/2018
02507F-50-6	American Century One Choice 2025 Portfolio - Inv			745,117.532	9,820,649	13.180	9,820,649	10,624,422		597,940		(1,088,315)		(1,088,315)		A	12/31/2018
02507J-30-0	American Century One Choice 2025 Portfolio - R6			62,446.918	640,705	10.260	640,705	727,481		55,675		(86,777)		(86,777)		A	12/28/2018
02507J-30-0	American Century One Choice 2025 Portfolio Fund - R6			581,232.000	5,963,435	10.260	5,963,435	6,642,708		546,695		(823,890)		(823,890)		A	12/31/2018
02507F-62-1	American Century One Choice 2030 Portfolio - A			3,128,963.254	35,670,181	11.400	35,670,181	37,683,250		2,376,372		(4,550,439)		(4,550,439)		A	12/31/2018
02507F-65-4	American Century One Choice 2030 Portfolio - Inv			983,175.221	11,227,861	11.420	11,227,861	12,102,866		758,453		(1,425,068)		(1,425,068)		A	12/31/2018
02507F-63-9	American Century One Choice 2030 Portfolio - R			377,850.321	4,311,272	11.410	4,311,272	4,484,142		277,107		(551,016)		(551,016)		A	12/31/2018
02507J-40-9	American Century One Choice 2030 Portfolio - R6			259,765.420	2,719,744	10.470	2,719,744	3,096,008		212,257		(379,529)		(379,529)		A	12/31/2018
02507J-40-9	American Century One Choice 2030 Portfolio Fund - R6			469,922.000	4,920,079	10.470	4,920,079	5,447,127		383,201		(670,488)		(670,488)		A	12/31/2018
02507F-87-8	American Century One Choice 2035 Portfolio - A			1,692,072.118	23,976,662	14.170	23,976,662	25,458,215		1,587,025		(3,181,752)		(3,181,752)		A	12/31/2018
02507F-88-6	American Century One Choice 2035 Portfolio - Inv			713,377.914	10,108,565	14.170	10,108,565	11,020,692		643,404		(1,266,554)		(1,266,554)		A	12/28/2018
02507F-85-2	American Century One Choice 2035 Portfolio - R			241,122.701	3,419,120	14.180	3,419,120	3,671,420		220,825		(460,862)		(460,862)		A	12/31/2018
02507J-50-8	American Century One Choice 2035 Portfolio - R6			67,994.047	705,778	10.380	705,778	804,489		67,331		(112,425)		(112,425)		A	12/31/2018
02507J-50-8	American Century One Choice 2035 Portfolio Fund - R6			397,095.000	4,121,851	10.380	4,121,851	4,540,928		364,497		(600,735)		(600,735)		A	12/31/2018
02507F-57-1	American Century One Choice 2040 Portfolio - A			2,021,522.800	23,813,539	11.780	23,813,539	25,307,054		1,805,198		(3,551,778)		(3,551,778)		A	12/31/2018
02507F-61-3	American Century One Choice 2040 Portfolio - Inv			717,799.424	8,455,677	11.780	8,455,677	9,346,521		627,482		(1,213,266)		(1,213,266)		A	12/31/2018
02507F-58-9	American Century One Choice 2040 Portfolio - R			165,738.650	1,952,401	11.780	1,952,401	2,062,390		143,603		(289,322)		(289,322)		A	12/31/2018
02507J-60-7	American Century One Choice 2040 Portfolio - R6			105,061.190	1,113,649	10.600	1,113,649	1,267,361		99,706		(173,255)		(173,255)		A	12/31/2018
02507J-60-7	American Century One Choice 2040 Portfolio Fund - R6			950,600.000	10,076,360	10.600	10,076,360	11,180,286		899,914		(1,613,217)		(1,613,217)		A	12/31/2018
02507F-83-7	American Century One Choice 2045 Portfolio - A			999,019.184	14,645,621	14.660	14,645,621	15,698,740		1,140,301		(2,325,990)		(2,325,990)		A	12/27/2018
02507F-84-5	American Century One Choice 2045 Portfolio - Inv			504,627.115	7,397,834	14.660	7,397,834	8,060,269		553,700		(1,092,100)		(1,092,100)		A	12/27/2018
02507F-81-1	American Century One Choice 2045 Portfolio - R			143,448.806	2,104,394	14.670	2,104,394	2,276,974		160,525		(334,539)		(334,539)		A	12/28/2018
02507J-70-6	American Century One Choice 2045 Portfolio - R6			40,609.821	421,530	10.380	421,530	495,890		47,914		(79,303)		(79,303)		A	12/31/2018
02507J-70-6	American Century One Choice 2045 Portfolio Fund - R6			315,860.000	3,278,627	10.380	3,278,627	3,754,997		371,414		(638,945)		(638,945)		A	12/31/2018
02507F-53-0	American Century One Choice 2050 Portfolio - A			690,830.701	8,241,610	11.930	8,241,610	8,928,580		616,322		(1,334,354)		(1,334,354)		A	12/31/2018
02507F-56-3	American Century One Choice 2050 Portfolio - Inv			341,059.219	4,068,836	11.930	4,068,836	4,550,028		299,904		(646,143)		(646,143)		A	12/28/2018
02507F-54-8	American Century One Choice 2050 Portfolio - R			173,278.753	2,068,948	11.940	2,068,948	2,199,338		149,985		(335,963)		(335,963)		A	12/31/2018
02507J-80-5	American Century One Choice 2050 Portfolio - R6			80,490.869	866,082	10.760	866,082	996,703		76,753		(144,318)		(144,318)		A	12/31/2018
02507J-80-5	American Century One Choice 2050 Portfolio Fund - R6			286,849.000	3,086,499	10.760	3,086,499	3,487,278		270,901		(543,270)		(543,270)		A	12/31/2018
02507F-39-9	American Century One Choice 2055 Portfolio - A			337,111.542	4,341,997	12.880	4,341,997	4,723,729		276,007		(672,941)		(672,941)		A	12/31/2018
02507F-42-3	American Century One Choice 2055 Portfolio - Inv			196,599.158	2,534,163	12.890	2,534,163	2,904,271		164,063		(388,680)		(388,680)		A	12/28/2018
02507F-37-3	American Century One Choice 2055 Portfolio - R			42,627.627	549,896	12.900	549,896	612,715		33,759		(88,358)		(88,358)		A	12/31/2018
02507J-88-8	American Century One Choice 2055 Portfolio - R6			16,195.345	179,121	11.060	179,121	207,234		14,355		(29,441)		(29,441)		A	12/27/2018
02507J-88-8	American Century One Choice 2055 Portfolio Fund - R6			114,525.000	1,266,642	11.060	1,266,642	1,423,498		100,660		(218,291)		(218,291)		A	12/31/2018
02507F-16-7	American Century One Choice 2060 Portfolio - A			98,433.912	1,100,491	11.180	1,100,491	1,202,128		49,266		(157,585)		(157,585)		A	12/28/2018
02507F-19-1	American Century One Choice 2060 Portfolio - Inv			27,654.523	309,454	11.190	309,454	352,344		14,345		(43,116)		(43,116)		A	12/28/2018
02507F-14-2	American Century One Choice 2060 Portfolio - R			1,978.260	22,117	11.180	22,117	25,010		941		(3,209)		(3,209)		A	12/27/2018
02507J-87-0	American Century One Choice 2060 Portfolio - R6			491.685	5,512	11.210	5,512	6,264		269		(752)		(752)		A	12/28/2018
02507F-16-7	American Century One Choice 2060 Portfolio Fund - A			21,032.000	235,132	11.180	235,132	263,798		10,503		(33,501)		(33,501)		A	12/31/2018
02507F-14-2	American Century One Choice 2060 Portfolio Fund - R			25,167.000	281,364	11.180	281,364	313,140		11,929		(41,915)		(41,915)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02507J-87-0	American Century One Choice 2060 Portfolio Fund - R6			79,196.000	887,790	11.210	887,790	926,705		44,612		(124,402)		(124,402)		A	12/31/2018
02507J-10-2	American Century One Choice In Ret Port Fund - R6			50,612.613	499,546	9.870	499,546	555,108		39,331		(59,385)		(59,385)		A	12/31/2018
02507F-78-7	American Century One Choice In Retirement - A			623,188.497	7,459,566	11.970	7,459,566	7,865,850		453,922		(789,504)		(789,504)		A	12/27/2018
02507F-79-5	American Century One Choice In Retirement - Inv			304,565.673	3,642,605	11.960	3,642,605	3,994,242		214,743		(350,396)		(350,396)		A	12/28/2018
02507F-76-1	American Century One Choice In Retirement - R			369,198.014	4,415,608	11.960	4,415,608	4,623,641		252,815		(464,055)		(464,055)		A	12/31/2018
02507F-78-7	American Century One Choice In Retirement Fund - A			370,401.000	4,433,703	11.970	4,433,703	4,678,678		267,615		(477,396)		(477,396)		A	12/31/2018
02507F-76-1	American Century One Choice In Retirement Fund - R			228,050.000	2,727,473	11.960	2,727,473	2,904,686		155,084		(291,801)		(291,801)		A	12/31/2018
02507J-10-2	American Century One Choice In Retirement Portfolio Fund - R6			277,693.000	2,740,830	9.870	2,740,830	2,999,793		214,853		(325,293)		(325,293)		A	12/31/2018
025076-86-0	American Century Real Estate Fund - A			170,114.839	4,230,756	24.870	4,230,756	4,958,613		352,199		(510,331)		(510,331)		A	12/28/2018
025076-88-6	American Century Real Estate Fund - Inv			125,531.297	3,125,729	24.900	3,125,729	3,603,301		246,125		(368,869)		(368,869)		A	12/31/2018
025076-54-8	American Century Real Estate Fund - R			26,058.333	643,120	24.680	643,120	767,289		49,093		(79,206)		(79,206)		A	12/31/2018
025083-22-1	American Century Small Cap Growth - A			32,581.432	439,198	13.480	439,198	482,185		65,038		(97,620)		(97,620)		A	12/31/2018
025083-33-8	American Century Small Cap Growth - Inv			12,450.735	174,684	14.030	174,684	228,687		24,801		(54,003)		(54,003)		A	12/31/2018
025083-22-1	American Century Small Cap Growth Fund - A			61,668.000	831,290	13.480	831,290	1,033,026		127,620		(240,068)		(240,068)		A	12/31/2018
02508H-72-5	American Century Small Cap Growth Fund - R Class			69,697.000	914,428	13.120	914,428	1,084,765		140,882		(232,288)		(232,288)		A	12/31/2018
02508H-48-5	American Century Small Cap Growth Fund - R6			149,846.000	2,180,252	14.550	2,180,252	2,754,817		305,611		(650,284)		(650,284)		A	12/31/2018
025076-83-7	American Century Small Cap Value Fund - A			21,283.000	128,339	6.030	128,339	175,880		21,377		(48,164)		(48,164)		A	12/31/2018
025076-52-2	American Century Small Cap Value Fund - R			67,774.000	405,965	5.990	405,965	576,885		66,365		(153,575)		(153,575)		A	12/31/2018
02507M-82-4	American Century Small Company Fund - A			22,381.000	254,920	11.390	254,920	317,855		29,816		(72,752)		(72,752)		A	12/31/2018
02507M-82-4	American Century Small Company Fund - A			7,182.054	81,804	11.390	81,804	102,929		9,711		(24,516)		(24,516)		A	12/28/2018
02507M-77-4	American Century Small Company Fund - R			2,943.000	32,662	11.100	32,662	41,278		3,821		(8,666)		(8,666)		A	12/31/2018
02507M-77-4	American Century Small Company Fund - R			7,194.046	79,854	11.100	79,854	100,453		9,747		(23,738)		(23,738)		A	12/11/2018
025083-88-2	American Century Ultra Fund			1,077,545.463	43,565,163	40.430	43,565,163	42,146,510		3,459,899		(3,991,810)		(3,991,810)		A	12/31/2018
025083-17-1	American Century Ultra Fund - R			50,257.249	1,880,124	37.410	1,880,124	1,980,799		152,643		(242,425)		(242,425)		A	12/31/2018
024936-60-1	American Century VP Income & Growth Fund			2,865,153.205	25,843,682	9.020	25,843,682	25,836,766		2,763,945		(4,379,452)		(4,379,452)		A	12/31/2018
024936-20-5	American Century VP International Fund			16,893.910	161,168	9.540	161,168	161,149		14,915		(43,649)		(43,649)		A	03/27/2018
024936-10-6	American Century VP Value Fund			1,206,214.175	12,074,204	10.010	12,074,204	10,411,899		231,270		(1,428,381)		(1,428,381)		A	12/27/2018
025076-80-3	American Century Value Fund - Adv			1,077,860.316	7,868,380	7.300	7,868,380	9,099,997		824,496		(1,623,852)		(1,623,852)		A	12/28/2018
025076-80-3	American Century Value Fund - Advisor			379,278.000	2,768,728	7.300	2,768,728	3,291,772		275,207		(577,199)		(577,199)		A	12/31/2018
025076-50-6	American Century Value Fund - Inv			557,219.479	4,067,702	7.300	4,067,702	4,905,877		447,418		(846,401)		(846,401)		A	12/31/2018
025076-62-1	American Century Value Fund - R			110,585.000	807,272	7.300	807,272	953,466		81,722		(168,143)		(168,143)		A	12/31/2018
025076-62-1	American Century Value Fund - R			304,172.145	2,220,457	7.300	2,220,457	2,576,198		217,595		(458,143)		(458,143)		A	12/31/2018
025076-31-6	American Century Value Fund - R6			460,166.000	3,368,417	7.320	3,368,417	4,051,740		343,021		(664,528)		(664,528)		A	12/31/2018
02630T-20-9	American Funds 2010 Target Date Retirement Fund - R1			79.000	809	10.220	809	832		21		(50)		(50)		A	12/31/2018
02631C-53-6	American Funds 2010 Target Date Retirement Fund - R2E			100,593.000	1,013,975	10.080	1,013,975	1,074,135		33,142		(64,730)		(64,730)		A	12/31/2018
02630T-40-7	American Funds 2010 Target Date Retirement Fund - R3			73,257.000	743,556	10.150	743,556	780,810		25,037		(46,636)		(46,636)		A	12/31/2018
02630T-28-2	American Funds 2010 Target Date Retirement Fund - R6			1,491,468.000	15,257,715	10.230	15,257,715	16,190,657		617,589		(997,170)		(997,170)		A	12/31/2018
02631C-52-8	American Funds 2015 Target Date Retirement Fund - R2E			508,988.000	5,405,447	10.620	5,405,447	5,723,316		195,062		(378,790)		(378,790)		A	12/31/2018
02630T-87-8	American Funds 2015 Target Date Retirement Fund - R3			123,420.000	1,321,824	10.710	1,321,824	1,397,994		49,859		(87,402)		(87,402)		A	12/31/2018
02630T-29-0	American Funds 2015 Target Date Retirement Fund - R6			1,672,793.000	18,049,433	10.790	18,049,433	19,283,208		801,423		(1,303,855)		(1,303,855)		A	12/31/2018
02630T-83-7	American Funds 2020 Target Date Retirement Fund - R1			9.000	102	11.570	102	107		120						A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02631C-51-0	American Funds 2020 Target Date Retirement Fund - R2E			1,268,777.000	14,629,001	11.530	14,629,001	15,524,564		526,449		(1,096,833)		(1,096,833)		A	12/31/2018
02630T-81-1	American Funds 2020 Target Date Retirement Fund - R3			903,965.000	10,495,035	11.610	10,495,035	10,870,223		387,983		(746,529)		(746,529)		A	12/31/2018
02630T-31-6	American Funds 2020 Target Date Retirement Fund - R6			4,337,409.000	50,877,804	11.730	50,877,804	54,080,261		2,147,870		(3,708,311)		(3,708,311)		A	12/31/2018
02630T-76-1	American Funds 2025 Target Date Retirement Fund - R1			1,152.000	14,119	12.260	14,119	15,211		447		(1,218)		(1,218)		A	12/31/2018
02631C-49-4	American Funds 2025 Target Date Retirement Fund - R2E			965,216.000	11,823,902	12.250	11,823,902	12,427,752		411,891		(932,874)		(932,874)		A	12/31/2018
02630T-74-6	American Funds 2025 Target Date Retirement Fund - R3			553,814.000	6,822,987	12.320	6,822,987	7,176,662		247,212		(547,930)		(547,930)		A	12/31/2018
02630T-32-4	American Funds 2025 Target Date Retirement Fund - R6			5,493,151.000	68,499,597	12.470	68,499,597	73,331,819		2,847,910		(5,755,894)		(5,755,894)		A	12/31/2018
02630T-69-6	American Funds 2030 Target Date Retirement Fund - R1			292.000	3,807	13.030	3,807	4,051		1,109		(263)		(263)		A	12/31/2018
02631C-48-6	American Funds 2030 Target Date Retirement Fund - R2E			1,250,018.000	16,237,732	12.990	16,237,732	17,273,417		623,405		(1,539,363)		(1,539,363)		A	12/31/2018
02630T-67-0	American Funds 2030 Target Date Retirement Fund - R3			1,367,482.000	17,845,646	13.050	17,845,646	18,670,061		714,209		(1,675,424)		(1,675,424)		A	12/31/2018
02630T-33-2	American Funds 2030 Target Date Retirement Fund - R6			6,182,106.000	81,665,620	13.210	81,665,620	88,274,901		3,587,202		(7,996,927)		(7,996,927)		A	12/31/2018
02630T-63-9	American Funds 2035 Target Date Retirement Fund - R1			2,648.000	34,741	13.120	34,741	37,814		1,671		(4,212)		(4,212)		A	12/31/2018
02631C-47-8	American Funds 2035 Target Date Retirement Fund - R2E			960,993.000	12,665,889	13.180	12,665,889	13,463,336		527,892		(1,361,403)		(1,361,403)		A	12/31/2018
02630T-61-3	American Funds 2035 Target Date Retirement Fund - R3			667,673.000	8,846,672	13.250	8,846,672	9,378,863		387,380		(992,605)		(992,605)		A	12/31/2018
02630T-34-0	American Funds 2035 Target Date Retirement Fund - R6			4,508,441.000	60,503,280	13.420	60,503,280	66,119,485		2,859,363		(6,842,134)		(6,842,134)		A	12/31/2018
02630T-56-3	American Funds 2040 Target Date Retirement Fund - R1			651.000	8,735	13.410	8,735	8,826		483		(1,014)		(1,014)		A	12/31/2018
02631C-46-0	American Funds 2040 Target Date Retirement Fund - R2E			778,455.000	10,470,223	13.450	10,470,223	11,250,777		450,056		(1,208,015)		(1,208,015)		A	12/31/2018
02630T-54-8	American Funds 2040 Target Date Retirement Fund - R3			1,021,829.000	13,804,913	13.510	13,804,913	14,674,711		610,545		(1,561,811)		(1,561,811)		A	12/31/2018
02630T-35-7	American Funds 2040 Target Date Retirement Fund - R6			4,059,901.000	55,539,443	13.680	55,539,443	60,940,295		2,731,495		(6,704,548)		(6,704,548)		A	12/31/2018
02630T-49-8	American Funds 2045 Target Date Retirement Fund - R1			6,609.000	89,877	13.600	89,877	95,242		3,780		(10,865)		(10,865)		A	12/31/2018
02631C-45-2	American Funds 2045 Target Date Retirement Fund - R2E			628,889.000	8,584,336	13.650	8,584,336	9,240,836		361,083		(1,015,227)		(1,015,227)		A	12/31/2018
02630T-47-2	American Funds 2045 Target Date Retirement Fund - R3			415,686.000	5,690,748	13.690	5,690,748	6,192,385		246,604		(657,425)		(657,425)		A	12/31/2018
02630T-36-5	American Funds 2045 Target Date Retirement Fund - R6			2,934,066.000	40,783,512	13.900	40,783,512	44,848,076		1,974,491		(5,063,754)		(5,063,754)		A	12/31/2018
02630T-43-1	American Funds 2050 Target Date Retirement Fund - R1			2,992.000	39,822	13.310	39,822	44,476		1,541		(5,391)		(5,391)		A	12/31/2018
02630T-19-1	American Funds 2050 Target Date Retirement Fund - R2E			600,528.000	8,023,049	13.360	8,023,049	8,662,138		338,763		(963,930)		(963,930)		A	12/31/2018
02630T-41-5	American Funds 2050 Target Date Retirement Fund - R3			316,342.000	4,245,310	13.420	4,245,310	4,575,736		184,449		(487,063)		(487,063)		A	12/31/2018
02630T-37-3	American Funds 2050 Target Date Retirement Fund - R6			2,385,375.000	32,464,948	13.610	32,464,948	35,756,949		1,538,763		(4,003,192)		(4,003,192)		A	12/31/2018
02630T-26-6	American Funds 2055 Target Date Retirement Fund - R1			148.000	2,465	16.620	2,465	2,711		922		(275)		(275)		A	12/31/2018
02630T-18-3	American Funds 2055 Target Date Retirement Fund - R2E			277,050.000	4,629,505	16.710	4,629,505	5,033,776		182,502		(545,258)		(545,258)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
02630T-24-1	American Funds 2055 Target Date Retirement Fund - R3			94,537.000	1,585,386	16.770	1,585,386	1,704,948		63,288		(209,335)		(209,335)		A	12/31/2018
02630T-21-7	American Funds 2055 Target Date Retirement Fund - R6			973,146.000	16,592,139	17.050	16,592,139	18,145,958		729,879		(1,962,925)		(1,962,925)		A	12/31/2018
02631C-38-7	American Funds 2060 Target Date Retirement Fund - R1			1,330.000	14,860	11.170	14,860	15,292		413		(1,573)		(1,573)		A	12/31/2018
02631C-36-1	American Funds 2060 Target Date Retirement Fund - R2E			103,622.000	1,158,490	11.180	1,158,490	1,247,776		35,415		(129,754)		(129,754)		A	12/31/2018
02631C-35-3	American Funds 2060 Target Date Retirement Fund - R3			148,449.000	1,661,142	11.190	1,661,142	1,766,185		52,163		(161,177)		(161,177)		A	12/31/2018
02631C-32-0	American Funds 2060 Target Date Retirement Fund - R6			587,573.000	6,633,704	11.290	6,633,704	7,216,995		240,113		(754,971)		(754,971)		A	12/31/2018
023375-87-6	American Funds AMCAP Fund - R1			223,911.000	5,611,207	25.060	5,611,207	5,968,704		649,821		(802,967)		(802,967)		A	12/31/2018
023375-79-3	American Funds AMCAP Fund - R2E			36,160.000	997,301	27.580	997,301	1,114,669		92,605		(149,453)		(149,453)		A	12/31/2018
023375-85-0	American Funds AMCAP Fund - R3			566,668.000	15,288,698	26.980	15,288,698	16,073,474		1,550,290		(1,985,512)		(1,985,512)		A	12/31/2018
023375-81-9	American Funds AMCAP Fund - R6			1,067,160.000	30,115,254	28.220	30,115,254	33,550,717		2,852,653		(4,354,263)		(4,354,263)		A	12/31/2018
024071-86-2	American Funds American Balance Fund - R2			415,887.748	10,289,063	24.740	10,289,063	10,901,982		531,932		(923,080)		(923,080)		A	12/31/2018
024071-79-7	American Funds American Balanced Fund - R2E			365,980.000	9,076,314	24.800	9,076,314	9,940,464		469,221		(823,780)		(823,780)		A	12/31/2018
024071-81-3	American Funds American Balanced Fund - R6			4,218,420.000	105,080,850	24.910	105,080,850	112,899,608		5,694,233		(8,711,596)		(8,711,596)		A	12/31/2018
027681-83-2	American Funds American Mutual Fund - R5			124,096.999	4,654,878	37.510	4,654,878	4,621,627		304,156		(389,064)		(389,064)		A	12/19/2018
030372-82-5	American Funds Asset Allocation Fund - 2			943,678.370	19,892,740	21.080	19,892,740	19,790,168		1,275,129		(2,150,284)		(2,150,284)		A	12/28/2018
024071-85-4	American Funds Balanced Fund			3,385,191.224	83,851,187	24.770	83,851,187	86,032,272		4,855,137		(7,377,186)		(7,377,186)		A	12/28/2018
024071-79-7	American Funds Balanced Fund - R2E			41,003.019	1,016,875	24.800	1,016,875	1,074,928		54,484		(88,811)		(88,811)		A	12/28/2018
024071-85-4	American Funds Balanced Fund - R3			457,700.000	11,337,221	24.770	11,337,221	11,933,914		780,614		(1,003,955)		(1,003,955)		A	12/31/2018
024071-84-7	American Funds Balanced Fund - R4			2,355,162.616	58,525,791	24.850	58,525,791	59,794,080		3,383,891		(4,930,803)		(4,930,803)		A	12/31/2018
024071-83-9	American Funds Balanced Fund - R5			1,037,392.152	25,862,186	24.930	25,862,186	26,835,337		1,538,068		(2,244,356)		(2,244,356)		A	12/31/2018
02630R-43-5	American Funds Balanced Portfolio Fund - R2E			9.000	119	13.500	119	127		5		(11)		(11)		A	12/31/2018
140543-79-4	American Funds Cap World Gr and Income Fund - R2E			3,729.398	159,059	42.650	159,059	188,521		10,035		(29,901)		(29,901)		A	12/31/2018
140543-87-7	American Funds Cap World Grow & Income Fund - R1			0.001		42.380										A	06/15/2016
140543-86-9	American Funds Cap World Grow & Income Fund - R2			112,329.686	4,747,053	42.260	4,747,053	5,207,900		291,985		(853,982)		(853,982)		A	12/31/2018
140543-85-1	American Funds Cap World Grow & Income Fund - R3			528,017.516	22,440,744	42.500	22,440,744	24,936,502		1,554,503		(4,099,480)		(4,099,480)		A	12/28/2018
140543-84-4	American Funds Cap World Grow & Income Fund - R4			413,358.151	17,646,259	42.690	17,646,259	19,620,013		1,251,540		(3,270,288)		(3,270,288)		A	12/31/2018
140543-83-6	American Funds Cap World Grow & Income Fund - R5			121,778.301	5,213,329	42.810	5,213,329	6,108,941		372,647		(934,146)		(934,146)		A	12/31/2018
140193-82-2	American Funds Capital Income Builder Fund			337,985.000	19,035,289	56.320	19,035,289	20,415,598		606,292		(1,605,294)		(1,605,294)		A	12/31/2018
140193-87-1	American Funds Capital Income Builder Fund - R1			131,774.000	7,428,100	56.370	7,428,100	7,853,813		215,446		(787,498)		(787,498)		A	12/31/2018
140193-81-4	American Funds Capital Income Builder Fund - R2E			49,019.000	2,750,947	56.120	2,750,947	2,955,762		94,548		(257,443)		(257,443)		A	12/31/2018
140193-85-5	American Funds Capital Income Builder Fund - R3			227,073.000	12,793,319	56.340	12,793,319	13,498,462		481,915		(1,371,809)		(1,371,809)		A	12/31/2018
140193-85-5	American Funds Capital Income Builder Fund - R3			10,940.516	616,389	56.340	616,389	647,247		19,898		(67,026)		(67,026)		A	12/31/2018
140193-84-8	American Funds Capital Income Builder Fund - R4			139.099	7,833	56.310	7,833	8,322		3,480		(490)		(490)		A	12/31/2018
140543-87-7	American Funds Capital World Growth and Income Fund - R1			215,782.000	9,144,834	42.380	9,144,834	10,000,493		569,058		(1,683,168)		(1,683,168)		A	12/31/2018
140543-79-4	American Funds Capital World Growth and Income Fund - R2E			77,165.000	3,291,070	42.650	3,291,070	3,756,002		209,236		(597,398)		(597,398)		A	12/31/2018
140543-85-1	American Funds Capital World Growth and Income Fund - R3			411,898.000	17,505,679	42.500	17,505,679	19,315,998		1,190,929		(3,243,751)		(3,243,751)		A	12/31/2018
140543-81-0	American Funds Capital World Growth and Income Fund - R6			735,084.000	31,461,603	42.800	31,461,603	36,151,734		2,149,464		(5,579,402)		(5,579,402)		A	12/31/2018
298706-86-2	American Funds Euro Pacific Fund - R2			282,298.078	12,327,957	43.670	12,327,957	13,581,277		730,563		(2,992,433)		(2,992,433)		A	12/24/2018
298706-85-4	American Funds Euro Pacific Growth Fund			2,007,294.891	88,541,778	44.110	88,541,778	97,494,729		5,605,383		(21,055,495)		(21,055,495)		A	12/28/2018
298706-87-0	American Funds EuroPacific Growth Fund - R1			522,914.000	22,631,732	43.280	22,631,732	25,193,001		1,340,507		(5,269,599)		(5,269,599)		A	12/31/2018
298706-81-3	American Funds EuroPacific Growth Fund - R2E			94,728.000	4,227,698	44.630	4,227,698	4,908,462		228,832		(962,603)		(962,603)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
298706-81-3	American Funds EuroPacific Growth Fund - R2E			18,425.569	822,333	44.630	822,333	982,102		26,283		(168,304)		(168,304)		A	12/31/2018
298706-85-4	American Funds EuroPacific Growth Fund - R3			433,561.000	19,124,369	44.110	19,124,369	21,171,192		1,247,629		(4,511,668)		(4,511,668)		A	12/31/2018
298706-84-7	American Funds EuroPacific Growth Fund - R4			2,959,119.530	130,556,354	44.120	130,556,354	144,495,229		9,055,793		(31,110,641)		(31,110,641)		A	12/31/2018
298706-83-9	American Funds EuroPacific Growth Fund - R5			1,390,649.636	62,509,701	44.950	62,509,701	68,378,616		4,497,475		(14,486,350)		(14,486,350)		A	12/28/2018
298706-82-1	American Funds EuroPacific Growth Fund - R6			899,721.000	40,478,442	44.990	40,478,442	47,699,913		2,081,121		(8,045,034)		(8,045,034)		A	12/31/2018
298706-82-1	American Funds EuroPacific Growth Fund - R6			1,074,616.859	48,347,012	44.990	48,347,012	57,572,279		2,695,778		(10,701,868)		(10,701,868)		A	12/31/2018
360802-87-0	American Funds Fundamental Investors Fund - R1			159,912.000	8,315,443	52.000	8,315,443	9,091,383		761,061		(1,469,018)		(1,469,018)		A	12/31/2018
360802-86-2	American Funds Fundamental Investors Fund - R2			65,742.403	3,416,633	51.970	3,416,633	3,659,739		318,276		(585,900)		(585,900)		A	12/31/2018
360802-79-7	American Funds Fundamental Investors Fund - R2E			53,792.000	2,798,243	52.020	2,798,243	3,230,273		283,901		(498,389)		(498,389)		A	12/31/2018
360802-79-7	American Funds Fundamental Investors Fund - R2E			31,679.593	1,647,972	52.020	1,647,972	1,990,728		141,508		(337,228)		(337,228)		A	12/31/2018
360802-85-4	American Funds Fundamental Investors Fund - R3			299,350.000	15,611,088	52.150	15,611,088	16,761,766		1,564,004		(2,715,548)		(2,715,548)		A	12/31/2018
360802-85-4	American Funds Fundamental Investors Fund - R3			676,974.169	35,304,203	52.150	35,304,203	39,200,256		3,381,620		(6,113,372)		(6,113,372)		A	12/31/2018
360802-84-7	American Funds Fundamental Investors Fund - R4			681,066.806	35,531,255	52.170	35,531,255	40,844,581		3,630,504		(6,253,886)		(6,253,886)		A	12/28/2018
360802-83-9	American Funds Fundamental Investors Fund - R5			76,901.351	4,024,248	52.330	4,024,248	4,574,795		413,195		(727,404)		(727,404)		A	12/31/2018
360802-81-3	American Funds Fundamental Investors Fund - R6			429,169.000	22,445,544	52.300	22,445,544	26,340,718		2,181,776		(4,128,029)		(4,128,029)		A	12/31/2018
399874-86-6	American Funds Growth Fund of America - R2			655,531.354	26,463,801	40.370	26,463,801	27,939,255		2,844,443		(4,054,468)		(4,054,468)		A	12/28/2018
399874-79-1	American Funds Growth Fund of America - R2E			34,806.117	1,460,117	41.950	1,460,117	1,728,942		152,335		(282,192)		(282,192)		A	12/31/2018
399874-85-8	American Funds Growth Fund of America - R3			943,076.000	39,533,766	41.920	39,533,766	42,467,985		4,126,239		(5,966,827)		(5,966,827)		A	12/31/2018
399874-85-8	American Funds Growth Fund of America - R3			2,307,870.585	96,745,935	41.920	96,745,935	100,677,647		10,508,179		(13,947,681)		(13,947,681)		A	12/27/2018
399874-84-1	American Funds Growth Fund of America - R4			2,839,904.328	120,241,549	42.340	120,241,549	125,808,588		12,784,263		(17,540,748)		(17,540,748)		A	12/31/2018
399874-83-3	American Funds Growth Fund of America - R5			173,701.980	7,415,338	42.690	7,415,338	8,227,565		827,818		(1,141,837)		(1,141,837)		A	12/31/2018
399874-81-7	American Funds Growth Fund of America - R6			1,429,084.000	61,093,351	42.750	61,093,351	71,364,585		6,594,452		(11,337,705)		(11,337,705)		A	12/31/2018
030372-81-7	American Funds Growth-Income Fund - 2			739,438.861	33,200,805	44.900	33,200,805	32,705,212		2,986,815		(3,549,241)		(3,549,241)		A	12/28/2018
453320-85-5	American Funds Income Fund - of America Fund - R3			20,494.090	421,154	20.550	421,154	449,554		34,534		(52,558)		(52,558)		A	12/21/2018
453320-84-8	American Funds Income Fund - of America Fund - R4			18,601.280	383,000	20.590	383,000	421,078		28,574		(48,221)		(48,221)		A	12/27/2018
461308-85-0	American Funds Investment Co of America Fund - R3			14,307.747	483,316	33.780	483,316	551,395		46,532		(87,595)		(87,595)		A	12/19/2018
461308-84-3	American Funds Investment Co of America Fund - R4			105,989.214	3,583,495	33.810	3,583,495	4,098,769		396,467		(632,549)		(632,549)		A	12/27/2018
461308-81-9	American Funds Investment Company of America Fund - R6			667,155.000	22,616,558	33.900	22,616,558	26,235,022		2,417,722		(4,113,180)		(4,113,180)		A	12/31/2018
027681-87-3	American Funds Mutual Fund - R1			17,074.000	633,455	37.100	633,455	645,692		34,759		(53,572)		(53,572)		A	12/31/2018
027681-85-7	American Funds Mutual Fund - R3			31,006.000	1,153,442	37.200	1,153,442	1,137,183		68,454		(97,551)		(97,551)		A	12/31/2018
648018-87-7	American Funds New Perspective Fund - R1			28,920.000	1,036,200	35.830	1,036,200	1,095,699		75,713		(145,027)		(145,027)		A	12/31/2018
648018-85-1	American Funds New Perspective Fund - R3			111,654.000	4,109,992	36.810	4,109,992	4,251,714		278,244		(566,036)		(566,036)		A	12/31/2018
649280-86-4	American Funds New World Fund - R2			26,328.693	1,464,928	55.640	1,464,928	1,451,752		20,970		(235,628)		(235,628)		A	12/31/2018
649280-79-9	American Funds New World Fund - R2E			45,468.000	2,577,586	56.690	2,577,586	2,813,571		49,079		(412,922)		(412,922)		A	12/31/2018
649280-79-9	American Funds New World Fund - R2E			1,700.249	96,387	56.690	96,387	104,755		1,751		(15,491)		(15,491)		A	12/31/2018
649280-85-6	American Funds New World Fund - R3			38,835.000	2,196,877	56.570	2,196,877	2,380,552		42,353		(342,402)		(342,402)		A	12/31/2018
649280-85-6	American Funds New World Fund - R3			112,770.661	6,379,436	56.570	6,379,436	6,397,361		120,652		(1,017,338)		(1,017,338)		A	12/31/2018
649280-84-9	American Funds New World Fund - R4			237,190.282	13,519,846	57.000	13,519,846	13,353,373		310,128		(2,089,710)		(2,089,710)		A	12/28/2018
649280-83-1	American Funds New World Fund - R5			103,345.723	5,936,178	57.440	5,936,178	6,604,098		154,698		(971,724)		(971,724)		A	12/28/2018
649280-81-5	American Funds New World Fund - R6			267,277.000	15,309,625	57.280	15,309,625	16,861,995		394,505		(2,241,697)		(2,241,697)		A	12/31/2018
399874-87-4	American Funds The Growth Fund of America Fund - R1			404,397.000	16,139,482	39.910	16,139,482	17,509,198		1,727,160		(2,619,344)		(2,619,344)		A	12/31/2018
399874-79-1	American Funds The Growth Fund of America Fund - R2E			200,055.000	8,392,300	41.950	8,392,300	9,519,664		883,608		(1,424,010)		(1,424,010)		A	12/31/2018
453320-87-1	American Funds The Income Fund of America - R1			478,087.000	9,800,790	20.500	9,800,790	10,385,590		663,206		(1,190,285)		(1,190,285)		A	12/31/2018
453320-85-5	American Funds The Income Fund of America - R3			479,191.000	9,847,372	20.550	9,847,372	10,464,793		695,458		(1,194,528)		(1,194,528)		A	12/31/2018
453320-81-4	American Funds The Income Fund of America - R6			22,615.000	466,771	20.640	466,771	497,639		35,835		(56,622)		(56,622)		A	12/31/2018
461308-87-6	American Funds The Investment Company of America - R1			150,729.000	5,069,016	33.630	5,069,016	5,582,569		533,820		(904,048)		(904,048)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
461308-79-3	American Funds The Investment Company of America - R2E			56,227.000	1,901,040	33.810	1,901,040	2,218,743		181,659		(342,358)		(342,358)		A	12/31/2018
461308-85-0	American Funds The Investment Company of America - R3			155,285.000	5,245,540	33.780	5,245,540	5,810,594		539,151		(932,425)		(932,425)		A	12/31/2018
643822-87-7	American Funds The New Economy Fund - R1			55,532.000	1,985,253	35.750	1,985,253	2,130,574		189,550		(316,567)		(316,567)		A	12/31/2018
643822-85-1	American Funds The New Economy Fund - R3			9,572.000	362,875	37.910	362,875	368,350		31,656		(56,184)		(56,184)		A	12/31/2018
939330-86-6	American Funds Washington Fund - R2			305,083.572	12,346,732	40.470	12,346,732	12,591,603		951,275		(1,341,159)		(1,341,159)		A	12/31/2018
939330-85-8	American Funds Washington Mut Investors Fund			1,656,331.676	67,429,263	40.710	67,429,263	69,372,658		4,845,881		(7,268,848)		(7,268,848)		A	12/27/2018
939330-84-1	American Funds Washington Mut Investors Fund - R4			3,085,531.941	126,043,980	40.850	126,043,980	128,098,316		9,755,457		(13,548,593)		(13,548,593)		A	12/31/2018
939330-79-1	American Funds Washington Mutual Invest Fund - R2E			59,862.535	2,447,180	40.880	2,447,180	2,715,900		296,354		(268,720)		(268,720)		A	12/28/2018
939330-87-4	American Funds Washington Mutual Investors Fund - R1			193,736.000	7,871,475	40.630	7,871,475	8,034,979		579,652		(847,196)		(847,196)		A	12/31/2018
939330-79-1	American Funds Washington Mutual Investors Fund - R2E			77,347.000	3,161,933	40.880	3,161,933	3,419,208		211,143		(330,502)		(330,502)		A	12/31/2018
939330-85-8	American Funds Washington Mutual Investors Fund - R3			368,038.000	14,982,827	40.710	14,982,827	15,436,085		1,129,399		(1,608,533)		(1,608,533)		A	12/31/2018
939330-81-7	American Funds Washington Mutual Investors Fund - R6			1,580,913.000	64,959,711	41.090	64,959,711	70,453,037		4,046,258		(6,686,098)		(6,686,098)		A	12/31/2018
939330-83-3	American Funds Washington Mutual Invs Fund - R5			1,862,464.443	76,454,165	41.050	76,454,165	79,395,418		8,081,964		(8,302,706)		(8,302,706)		A	12/31/2018
040337-10-7	Ariel Fund			54,904.482	3,037,316	55.320	3,037,316	3,676,080		292,207		(777,027)		(777,027)		A	12/31/2018
04314H-20-4	Artisan International Fund			623,269.915	16,915,545	27.140	16,915,545	18,314,972		1,516,637		(3,573,595)		(3,573,595)		A	12/31/2018
04314H-85-7	Artisan International Value Fund - Instl			283,804.938	8,812,143	31.050	8,812,143	9,727,203		471,235		(2,009,010)		(2,009,010)		A	12/27/2018
04314H-88-1	Artisan International Value Fund - Inv			2,961.363	91,713	30.970	91,713	104,019		4,645		(20,383)		(20,383)		A	12/24/2018
064234-50-3	BNY Mellon Aggregate Bond Index Fund - Institutional			172,677.000	24,124,675	139.710	24,124,675	23,543,925				124,676		124,676		A	12/31/2018
064234-70-1	BNY Mellon International Stock Index Fund- Institutional			26,459.000	3,784,472	143.030	3,784,472	3,752,817				(574,711)		(574,711)		A	12/31/2018
064234-60-2	BNY Mellon Large Cap Stock Index Fund - Institutional			15,848.000	6,491,696	409.630	6,491,696	5,672,793				(393,118)		(393,118)		A	12/31/2018
064234-72-7	BNY Mellon Small Cap Stock Index Fund - Institutional			10,203.000	2,528,789	247.840	2,528,789	2,495,320				(352,333)		(352,333)		A	12/31/2018
064234-83-4	BNY Mellon Stock Index Fund - Institutional			4,699.000	1,311,848	279.170	1,311,848	1,102,335				(70,068)		(70,068)		A	12/31/2018
068278-20-9	Baron Growth Fund			863,772.897	52,836,988	61.170	52,836,988	58,981,387		4,262,488		(6,714,242)		(6,714,242)		A	12/28/2018
09258N-36-4	BlackRock Advantage Small Cap Growth Fund - R			9,562.000	104,987	10.980	104,987	140,956		25,421		(56,540)		(56,540)		A	12/31/2018
09251R-40-4	BlackRock Capital Appreciation Fund - R			6,686.000	125,960	18.840	125,960	139,210		18,834		(19,382)		(19,382)		A	12/31/2018
09260B-60-6	BlackRock Core Bond Portfolio - Service			1,634,023.970	15,163,742	9.280	15,163,742	15,665,892	1,118	475,067		(401,777)		(401,777)		A	12/31/2018
97182P-32-4	BlackRock EAFE Equity Index Fund - R			233,038.013	20,451,416	87.760	20,451,416	21,612,193				(3,165,106)		(3,165,106)		A	10/10/2018
97182P-31-6	BlackRock Emerging Markets Equity Index CIT - R			245,489.544	27,138,869	110.550	27,138,869	30,220,770				(4,190,103)		(4,190,103)		A	12/21/2018
09251J-10-5	BlackRock Emerging Markets Fund - A			28,509.000	573,602	20.120	573,602	489,813		4,067		(73,522)		(73,522)		A	12/31/2018
09251J-10-5	BlackRock Emerging Markets Fund - A			0.011		20.120										A	12/15/2015
09251M-10-8	BlackRock Equity Dividend Fund - A			4,056.253	75,609	18.640	75,609	90,818		9,219		(15,820)		(15,820)		A	12/26/2018
09251M-10-8	BlackRock Equity Dividend Fund - Investor A			264,028.000	4,921,490	18.640	4,921,490	5,951,759		665,381		(995,305)		(995,305)		A	12/31/2018
09251M-80-1	BlackRock Equity Dividend Fund - K			173,726.000	3,246,936	18.690	3,246,936	3,889,885		392,449		(649,819)		(649,819)		A	12/31/2018
09251M-40-5	BlackRock Equity Dividend Fund - R			411,710.000	7,744,262	18.810	7,744,262	9,309,762		915,754		(1,553,794)		(1,553,794)		A	12/31/2018
09251M-40-5	BlackRock Equity Dividend Fund - R			29,660.429	557,913	18.810	557,913	667,003		66,691		(113,493)		(113,493)		A	12/18/2018
09251M-60-3	BlackRock Equity Dividend Fund - S			317,620.782	5,917,275	18.630	5,917,275	7,086,113		691,389		(1,189,401)		(1,189,401)		A	12/31/2018
97182P-37-3	BlackRock Equity Index Fund - R			276,880.863	89,036,579	321.570	89,036,579	87,937,213				(5,182,895)		(5,182,895)		A	12/27/2018
09251T-10-3	BlackRock Global Allocation Fund - Investor A			260,772.000	4,511,360	17.300	4,511,360	4,987,642		225,164		(593,861)		(593,861)		A	12/31/2018
09251T-40-0	BlackRock Global Allocation Fund - R			366,058.000	6,017,997	16.440	6,017,997	6,887,445		287,701		(779,599)		(779,599)		A	12/31/2018
09256H-38-5	BlackRock Global Dividend Fund - A			448.464	5,032	11.220	5,032	5,894		318		(831)		(831)		A	12/28/2018
09256H-32-8	BlackRock Global Dividend Fund - Inst			4.556	51	11.260	51	58		763		(7)		(7)		A	12/06/2018
09257E-71-2	BlackRock Global Dividend Portfolio - K			30,540.000	344,185	11.270	344,185	394,965		19,249		(41,291)		(41,291)		A	12/31/2018
09256H-38-5	BlackRock Global Dividend Portfolio Fund - Investor A			877,239.000	9,842,620	11.220	9,842,620	10,920,091		662,071		(1,682,516)		(1,682,516)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
091936-81-5	BlackRock Health Sciences Opportunities Fund - R			1,236.679	64,876	52.460	64,876	64,431		5,068		(470)		(470)		A	12/06/2018
091937-35-9	BlackRock Health Sciences Opportunities Fund - Svc			26,815.612	1,443,216	53.820	1,443,216	1,478,952		114,121		(82,417)		(82,417)		A	12/31/2018
091937-57-3	BlackRock Health Sciences Opportunities Fund A			100,629.000	5,394,746	53.610	5,394,746	5,285,593		402,793		(144,520)		(144,520)		A	12/31/2018
091937-57-3	BlackRock Health Sciences Opportunities Fund A			17,142.436	919,006	53.610	919,006	972,195		93,571		(53,353)		(53,353)		A	12/31/2018
091937-54-0	BlackRock Health Sciences Opportunities Fund Inst			33,120.047	1,865,983	56.340	1,865,983	1,931,569		146,605		(58,015)		(58,015)		A	12/31/2018
09258N-75-2	BlackRock Health Sciences Opportunities Portfolio - K			150,896.000	8,507,519	56.380	8,507,519	9,116,278		656,640		(624,487)		(624,487)		A	12/31/2018
091936-81-5	BlackRock Health Sciences Opportunities Portfolio Fund - R			166,797.000	8,750,180	52.460	8,750,180	8,695,700		620,588		(299,163)		(299,163)		A	12/31/2018
09260B-63-0	BlackRock High Yield Bond Fund Institutional			113,890.546	813,178	7.140	813,178	895,733	143	49,920		(72,340)		(72,340)		A	12/31/2018
091929-30-7	BlackRock International Dividend Fund - A			0.005		23.830										A	08/21/2015
091929-10-9	BlackRock International Dividend Fund - Inst			30,542.194	780,353	25.550	780,353	919,725		51,520		(140,818)		(140,818)		A	12/31/2018
091929-20-8	BlackRock International Dividend Fund - Svc			22,954.508	555,958	24.220	555,958	670,867		46,622		(109,883)		(109,883)		A	12/28/2018
091929-30-7	BlackRock International Opportunities Fund - A			32,398.000	772,039	23.830	772,039	947,635		59,434		(147,199)		(147,199)		A	12/31/2018
066922-86-5	BlackRock LifePath 2020 Portfolio Fund - Investor			94,068.000	1,204,074	12.800	1,204,074	1,369,504		119,022		(168,082)		(168,082)		A	12/31/2018
066922-84-0	BlackRock LifePath 2030 Portfolio Fund - Investor			108,707.000	1,238,170	11.390	1,238,170	1,483,914		159,000		(228,605)		(228,605)		A	12/31/2018
066922-82-4	BlackRock LifePath 2040 Portfolio Fund - Investor			31,792.000	420,284	13.220	420,284	512,479		58,273		(93,004)		(93,004)		A	12/31/2018
06739T-54-9	BlackRock LifePath 2050 Portfolio Fund - Investor			1.000	9	17.060	9	10		1		(2)		(2)		A	12/31/2018
09256H-64-1	BlackRock LifePath Active 2015 Portfolio Fund - A			0.000	1	9.290	1	1								A	12/31/2018
09256H-63-3	BlackRock LifePath Active 2015 Portfolio Fund - R			2.000	22	9.290	22	24		2		9		9		A	12/31/2018
09256H-61-7	BlackRock LifePath Active 2020 Portfolio Fund - A			2.000	16	9.550	16	18		1		11		11		A	12/31/2018
09256H-59-1	BlackRock LifePath Active 2020 Portfolio Fund - R			10,907.000	103,068	9.450	103,068	111,280		8,163		(13,595)		(13,595)		A	12/31/2018
09256H-56-7	BlackRock LifePath Active 2025 Portfolio Fund - R			10,237.000	96,534	9.430	96,534	108,694		8,183		(14,097)		(14,097)		A	12/31/2018
09256H-54-2	BlackRock LifePath Active 2030 Portfolio Fund - A			3,021.000	27,432	9.080	27,432	31,886		2,089		(4,428)		(4,428)		A	12/31/2018
09256H-53-4	BlackRock LifePath Active 2030 Portfolio Fund - R			93,081.000	839,591	9.020	839,591	912,928		64,060		(126,357)		(126,357)		A	12/31/2018
09256H-51-8	BlackRock LifePath Active 2035 Portfolio Fund - A			19,860.000	191,451	9.640	191,451	226,612		16,015		(34,625)		(34,625)		A	12/31/2018
09256H-49-2	BlackRock LifePath Active 2035 Portfolio Fund - R			27,461.000	261,157	9.510	261,157	286,034		22,541		(44,696)		(44,696)		A	12/31/2018
09256H-47-6	BlackRock LifePath Active 2040 Portfolio Fund - A			1.000	7	9.490	7	7				(1)		(1)		A	12/31/2018
09256H-46-8	BlackRock LifePath Active 2040 Portfolio Fund - R			32,108.000	302,781	9.430	302,781	332,019		19,169		(47,347)		(47,347)		A	12/31/2018
09256H-44-3	BlackRock LifePath Active 2045 Portfolio Fund - A			1,512.000	15,624	10.330	15,624	18,779		1,243		(3,112)		(3,112)		A	12/31/2018
09256H-43-5	BlackRock LifePath Active 2045 Portfolio Fund - R			12,529.000	127,793	10.200	127,793	140,186		10,486		(24,110)		(24,110)		A	12/31/2018
09256H-41-9	BlackRock LifePath Active 2050 Portfolio Fund - A			778.000	7,558	9.710	7,558	9,017		537		(1,447)		(1,447)		A	12/31/2018
09256H-39-3	BlackRock LifePath Active 2050 Portfolio Fund - R			28,665.000	276,621	9.650	276,621	301,329		19,848		(50,596)		(50,596)		A	12/31/2018
09257E-86-0	BlackRock LifePath Active 2055 Portfolio Fund - A			153.000	1,593	10.420	1,593	1,885		86		(298)		(298)		A	12/31/2018
09257E-83-7	BlackRock LifePath Active 2055 Portfolio Fund - R			12,217.000	125,710	10.290	125,710	136,333		7,104		(20,941)		(20,941)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
066923-86-3	BlackRock LifePath Index 2020 K			878,743.507	10,465,835	11.910	10,465,835	10,317,039		363,791		(706,432)		(706,432)		A	12/31/2018
066923-83-0	BlackRock LifePath Index 2025 K			1,412,866.535	17,448,902	12.350	17,448,902	16,987,519		531,535		(1,333,314)		(1,333,314)		A	12/31/2018
066923-79-8	BlackRock LifePath Index 2030 K			942,849.129	11,842,185	12.560	11,842,185	11,686,077		379,073		(960,891)		(960,891)		A	12/31/2018
066923-76-4	BlackRock LifePath Index 2035 K			882,675.589	11,360,035	12.870	11,360,035	10,839,388		343,215		(1,030,011)		(1,030,011)		A	12/31/2018
066923-73-1	BlackRock LifePath Index 2040 K			679,352.353	8,879,135	13.070	8,879,135	8,456,402		263,272		(880,551)		(880,551)		A	12/31/2018
066923-69-9	BlackRock LifePath Index 2045 K			646,643.728	8,626,227	13.340	8,626,227	8,284,124		242,712		(898,508)		(898,508)		A	12/31/2018
066923-66-5	BlackRock LifePath Index 2050 K			393,495.358	5,316,122	13.510	5,316,122	5,256,238		159,534		(561,769)		(561,769)		A	12/31/2018
066923-63-2	BlackRock LifePath Index 2055 K			188,508.929	2,595,768	13.770	2,595,768	2,675,556		69,782		(267,762)		(267,762)		A	12/31/2018
066923-44-2	BlackRock LifePath Index 2060 K			28,270.228	344,614	12.190	344,614	377,043		6,774		(31,998)		(31,998)		A	12/31/2018
066923-80-6	BlackRock LifePath Index Retirement K			222,151.952	2,563,634	11.540	2,563,634	2,575,400		166,646		(150,895)		(150,895)		A	12/31/2018
066922-70-9	BlackRock LifePath Retirement Portfolio Fund - Investor A			8,849.000	74,770	8.450	74,770	85,907		7,359		(10,413)		(10,413)		A	12/31/2018
066923-88-9	BlackRock Lifepath Index 2020 Fund - Investor A			222,102.258	2,640,796	11.890	2,640,796	2,763,337		64,638		(180,291)		(180,291)		A	12/31/2018
066923-85-5	BlackRock Lifepath Index 2025 Fund - Investor A			508,492.352	6,269,711	12.330	6,269,711	6,525,207		152,886		(488,314)		(488,314)		A	12/31/2018
066923-82-2	BlackRock Lifepath Index 2030 Fund - Investor A			278,098.381	3,492,916	12.560	3,492,916	3,709,585		72,335		(283,705)		(283,705)		A	12/31/2018
066923-78-0	BlackRock Lifepath Index 2035 Fund - Investor A			381,910.044	4,907,544	12.850	4,907,544	5,187,110		103,122		(461,840)		(461,840)		A	12/31/2018
066923-75-6	BlackRock Lifepath Index 2040 Fund - Investor A			231,703.173	3,023,726	13.050	3,023,726	3,162,021		62,866		(301,740)		(301,740)		A	12/31/2018
066923-72-3	BlackRock Lifepath Index 2045 Fund - Investor A			232,327.512	3,089,956	13.300	3,089,956	3,249,320		63,408		(333,070)		(333,070)		A	12/31/2018
066923-68-1	BlackRock Lifepath Index 2050 Fund - Investor A			89,800.748	1,210,514	13.480	1,210,514	1,326,511		23,778		(135,867)		(135,867)		A	12/31/2018
066923-65-7	BlackRock Lifepath Index 2055 Fund - Investor A			43,739.081	600,975	13.740	600,975	649,911		11,409		(68,627)		(68,627)		A	12/31/2018
066923-47-5	BlackRock Lifepath Index 2060 Fund - INVES			2,538.192	30,890	12.170	30,890	34,441		488		(3,552)		(3,552)		A	12/31/2018
066923-60-8	BlackRock Lifepath Index Retire Fund - Investor A			106,051.037	1,223,829	11.540	1,223,829	1,292,295		29,866		(74,193)		(74,193)		A	12/31/2018
09255V-10-4	BlackRock Mid Cap Dividend Fund - A			0.011		14.640										A	07/20/2017
97182P-35-7	BlackRock Mid Cap Equity Index Fund - R			53,144.487	8,355,908	157.230	8,355,908	8,553,680				(1,038,917)		(1,038,917)		A	05/30/2018
09255V-10-4	BlackRock Mid Cap Value Opportunities Fund - A			61,925.000	906,577	14.640	906,577	1,071,953		72,698		(168,844)		(168,844)		A	12/31/2018
09255V-40-1	BlackRock Mid Cap Value Opportunities Fund - R			102,638.000	1,288,103	12.550	1,288,103	1,680,956		114,208		(259,761)		(259,761)		A	12/31/2018
09256H-33-6	BlackRock Multi-Asset Income Fund - Inst			104,009.795	1,054,659	10.140	1,054,659	1,130,996	112	56,635		(92,741)		(92,741)		A	12/31/2018
97182P-34-0	BlackRock Russell 2000 Index CIT - R			113,812.348	16,955,764	148.980	16,955,764	19,030,168				(2,486,818)		(2,486,818)		A	12/21/2018
09253J-40-0	BlackRock Small Cap Growth Fund II - R			0.000		0.000						(11)		(11)		A	12/31/2018
09260B-41-6	BlackRock Strategic Inc Opportunities Fund - A			160,983.408	1,543,831	9.590	1,543,831	1,576,645	112	27,557		(32,893)		(32,893)		A	12/31/2018
09260B-38-2	BlackRock Strategic Inc Opportunities Fund - Inst			111,821.050	1,073,482	9.600	1,073,482	1,106,217	87	117,950		(34,970)		(34,970)		A	12/31/2018
09260B-41-6	BlackRock Strategic Income Opportunities Portfolio Fund - A			92,832.000	890,264	9.590	890,264	915,113	65	44,879		(27,313)		(27,313)		A	12/31/2018
09260B-37-4	BlackRock Strategic Income Opportunities Portfolio Fund - K			192,645.000	1,849,394	9.600	1,849,394	1,884,556	153	29,325		(30,857)		(30,857)		A	12/31/2018
09252M-10-7	BlackRock Total Return Fund - A			2,535,346.000	28,446,583	11.220	28,446,583	29,561,095	2,766	950,805		(978,354)		(978,354)		A	12/31/2018
09252M-74-3	BlackRock Total Return Fund - BlackRock			2,564,780.000	28,776,828	11.220	28,776,828	29,501,210	3,026	787,351		(609,332)		(609,332)		A	12/31/2018
09252M-80-0	BlackRock Total Return Fund - R			1,712,944.000	19,236,363	11.230	19,236,363	19,959,843	1,766	606,106		(660,080)		(660,080)		A	12/31/2018
09253L-36-3	BlackRock iShares Dynamic Allocation V.I. - Class 3			102,242.925	1,051,057	10.280	1,051,057	1,097,691		23,539		(83,838)		(83,838)		A	12/31/2018
09253F-87-9	BlackRock iShares MSCI EAFE International Index Fund - K			1,304,115.000	15,336,394	11.760	15,336,394	17,880,020		624,906		(2,549,648)		(2,549,648)		A	12/31/2018
09253F-88-7	BlackRock iShares Russell 2000 SmCap Idx Fund - K			171,255.329	2,895,928	16.910	2,895,928	3,238,311		120,033		(342,383)		(342,383)		A	12/14/2018
09253F-88-7	BlackRock iShares Russell 2000 Small-Cap Index Fund - K			696,989.000	11,786,092	16.910	11,786,092	14,192,388		458,776		(2,548,573)		(2,548,573)		A	12/31/2018
091936-28-6	BlackRock iShares Russell Mid-Cap Index Fund - K			1,013,664.000	9,133,113	9.010	9,133,113	10,592,011		287,334		(1,428,798)		(1,428,798)		A	12/31/2018
066922-20-4	BlackRock iShares S&P 500 Index Fund - K			205,000.000	60,983,293	297.480	60,983,293	66,609,019		1,076,967		(6,186,477)		(6,186,477)		A	12/31/2018
066922-20-4	BlackRock iShares S&P 500 Index Fund - K			11,359.714	3,379,288	297.480	3,379,288	3,599,477		30,930		(220,189)		(220,189)		A	12/14/2018
066922-10-5	BlackRock iShares US Aggregate Bond Index Fund - K			1,244,639.000	12,259,691	9.850	12,259,691	12,236,849		175,391		92,609		92,609		A	12/31/2018
09252M-10-7	BlackrockTotal Return Fund - A			268,446.449	3,011,969	11.220	3,011,969	3,060,895	292	113,297		(44,864)		(44,864)		A	12/31/2018
09252M-80-0	BlackrockTotal Return Fund - R			14,965.269	168,060	11.230	168,060	174,480	15	4,837		(6,551)		(6,551)		A	12/31/2018
09252M-76-8	BlackrockTotal Return Fund - Svc			450,363.166	5,053,075	11.220	5,053,075	5,211,102	495	122,766		(133,561)		(133,561)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92934R-77-7	CRM Mid Cap Value Fund - Invest 2			461,783.156	8,178,180	17.710	8,178,180	9,619,701		787,588		(1,459,120)		(1,459,120)		A	12/28/2018
128119-48-4	Calamos Global Equity Fund - A			38,988.000	376,234	9.650	376,234	515,594		76,826		(150,094)		(150,094)		A	12/31/2018
128119-44-3	Calamos Global Equity Fund - R			0.000		0.000						(159)		(159)		A	12/31/2018
128119-57-5	Calamos International Growth Fund - A			45.000	669	14.840	669	929		79		(260)		(260)		A	12/31/2018
128119-39-3	Calamos International Growth Fund - R			0.000		0.000						(6)		(6)		A	12/31/2018
131618-40-7	Calvert Bond Fund - A			749,375.817	11,772,694	15.710	11,772,694	11,850,846		207,738		(134,822)		(134,822)		A	12/28/2018
131618-30-8	Calvert Equity Fund - A			25,917.000	1,078,651	41.620	1,078,651	1,158,894		86,956		(41,933)		(41,933)		A	12/31/2018
131618-30-8	Calvert Equity Fund - A			371,663.403	15,468,631	41.620	15,468,631	15,293,949		1,261,740		(618,138)		(618,138)		A	12/31/2018
131618-79-5	Calvert Equity Fund - I			2,588.000	125,375	48.440	125,375	133,948		9,329		(9,000)		(9,000)		A	12/31/2018
131618-79-5	Calvert Equity Fund - I			734.053	35,558	48.440	35,558	37,272		2,574		(1,667)		(1,667)		A	12/28/2018
131582-28-0	Calvert Equity Fund - R6			2,324.000	112,366	48.340	112,366	105,718				6,632		6,632		A	12/31/2018
52468E-10-5	ClearBridge Appreciation Fund - A			6,989.645	151,815	21.720	151,815	157,254		8,419		(12,852)		(12,852)		A	12/31/2018
524686-51-6	ClearBridge Global Growth Trust Fund - FI			60,312.925	2,423,976	40.190	2,423,976	2,498,680		197		(329,061)		(329,061)		A	12/31/2018
52469H-76-8	ClearBridge Mid Cap Fund - A			16,275.969	454,913	27.950	454,913	504,865		19,076		(83,551)		(83,551)		A	12/31/2018
52469H-17-2	ClearBridge Mid Cap Fund - R			1,721.771	46,901	27.240	46,901	55,106		1,968		(8,949)		(8,949)		A	12/28/2018
524686-56-5	ClearBridge Value Trust Fund - FI			37.701	2,996	79.460	2,996	3,398		45		(459)		(459)		A	12/31/2018
19248H-10-4	Cohen & Steers International Realty Fund - A			49,196.735	547,068	11.120	547,068	547,264		15,114		(29,295)		(29,295)		A	12/27/2018
197199-10-2	Columbia Acorn Fund - A			24,200.000	257,731	10.650	257,731	407,472		41,252		(51,481)		(51,481)		A	12/31/2018
19766J-77-1	Columbia Commodity Strategy Fund - A			11,589.000	47,285	4.080	47,285	60,862		7,005		(15,066)		(15,066)		A	12/31/2018
19766J-77-1	Columbia Commodity Strategy Fund - A			23,714.535	96,755	4.080	96,755	121,216		14,946		(24,536)		(24,536)		A	12/18/2018
19766J-75-5	Columbia Commodity Strategy Fund - R			29,137.000	117,129	4.020	117,129	149,798		18,131		(34,820)		(34,820)		A	12/31/2018
19766J-75-5	Columbia Commodity Strategy Fund - R			5,267.172	21,174	4.020	21,174	27,053		3,290		(6,222)		(6,222)		A	12/24/2018
19766J-62-3	Columbia Commodity Strategy Fund - Y			50,899.000	213,774	4.200	213,774	276,691		33,370		(66,420)		(66,420)		A	12/31/2018
19765P-10-9	Columbia Contrarian Core Fund - A			562,946.000	12,007,642	21.330	12,007,642	13,172,033		1,088,295		(2,295,315)		(2,295,315)		A	12/31/2018
19766D-70-9	Columbia Contrarian Core Fund - R			383,326.000	8,187,854	21.360	8,187,854	8,945,136		772,648		(1,566,837)		(1,566,837)		A	12/31/2018
19766M-70-9	Columbia Contrarian Core Fund - Y			328,471.000	7,183,665	21.870	7,183,665	8,427,966		633,338		(1,433,002)		(1,433,002)		A	12/31/2018
19765P-84-4	Columbia Disciplined Small Core Fund - A			0.026		4.480										A	12/06/2018
19767A-47-2	Columbia Global Energy & Natural Resources Fund - Y			75,045.000	1,180,454	15.730	1,180,454	1,441,264		28,529		(278,517)		(278,517)		A	12/31/2018
19765Y-84-5	Columbia Global Energy And Natural Resources Fund - A			113,314.000	1,777,893	15.690	1,777,893	2,040,432		37,232		(444,862)		(444,862)		A	12/31/2018
19766D-79-0	Columbia Global Energy And Natural Resources Fund - R			225,914.000	3,521,995	15.590	3,521,995	4,051,124		60,861		(835,561)		(835,561)		A	12/31/2018
19765Y-84-5	Columbia Global Energy and Natural Res Fund - A			6,499.855	101,983	15.690	101,983	119,774		2,186		(27,158)		(27,158)		A	12/31/2018
19766D-79-0	Columbia Global Energy and Natural Res Fund - R			6,232.042	97,158	15.590	97,158	109,240		1,536		(22,615)		(22,615)		A	12/28/2018
19766F-22-5	Columbia High Yield Bond Fund - ADV			766,521.208	2,084,938	2.720	2,084,938	2,229,093		91,052		(178,797)		(178,797)		A	12/31/2018
19766F-23-3	Columbia High Yield Bond Fund - R			16,111.913	43,663	2.710	43,663	47,234		2,100		(3,802)		(3,802)		A	12/31/2018
19765H-26-3	Columbia Large Cap Growth Fund III - A			22,640.776	341,423	15.080	341,423	403,640		38,277		(59,390)		(59,390)		A	12/28/2018
19766P-84-3	Columbia Large Cap Growth Fund III - R			33,785.000	513,200	15.190	513,200	562,305		55,531		(94,890)		(94,890)		A	12/31/2018
19766P-84-3	Columbia Large Cap Growth Fund III - R			2,266.722	34,432	15.190	34,432	43,586		3,768		(5,792)		(5,792)		A	12/28/2018
19763P-33-3	Columbia Large Cap Value Fund - ADV			200,849.592	2,325,838	11.580	2,325,838	2,708,243		261,285		(533,273)		(533,273)		A	12/31/2018
19763P-35-8	Columbia Large Cap Value Fund R			7,227.910	83,193	11.510	83,193	92,809		8,997		(19,608)		(19,608)		A	12/28/2018
19765H-26-3	Columbia Marsico Focused Equities Fund - A			28,097.000	423,710	15.080	423,710	468,411		48,682		(81,270)		(81,270)		A	12/31/2018
19765J-50-9	Columbia Mid Cap Index Fund - A			2,020,577.411	27,156,560	13.440	27,156,560	31,272,754		2,454,880		(6,029,897)		(6,029,897)		A	12/28/2018
19765M-33-8	Columbia Overseas Value Fund - A			18,740.000	155,918	8.320	155,918	183,600		4,145		(27,524)		(27,524)		A	12/31/2018
19765M-33-8	Columbia Overseas Value Fund - A			165.954	1,381	8.320	1,381	1,626		25		(245)		(245)		A	12/31/2018
19765M-31-2	Columbia Overseas Value Fund - R			20,005.000	162,438	8.120	162,438	197,414		6,840		(38,233)		(38,233)		A	12/31/2018
19766P-86-8	Columbia Overseas Value Fund - Y			172,243.000	1,427,891	8.290	1,427,891	1,680,665		41,911		(262,837)		(262,837)		A	12/31/2018
19765J-86-3	Columbia Select Mid Cap Value Fund - A			1,979.000	17,615	8.900	17,615	27,311		140,663		38,992		38,992		A	12/31/2018
19765J-86-3	Columbia Select Mid Cap Value Fund - A			635,219.467	5,653,453	8.900	5,653,453	8,361,242		1,845,589		(2,403,494)		(2,403,494)		A	12/31/2018
19765J-83-0	Columbia Select Mid Cap Value Fund - Inst			419,540.855	3,746,500	8.930	3,746,500	5,321,984		1,063,822		(1,458,827)		(1,458,827)		A	12/31/2018
19765M-61-9	Columbia Select Mid Cap Value Fund - R			52,426.000	463,968	8.850	463,968	742,197		135,969		(195,936)		(195,936)		A	12/31/2018
19765M-61-9	Columbia Select Mid Cap Value Fund - R			57,635.732	510,076	8.850	510,076	771,242		145,167		(222,048)		(222,048)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
19766H-42-9	Columbia Seligman Communications and Information Fund - A			4,298.000	250,559	58.300	250,559	262,058		27,207		(49,162)		(49,162)		A	12/31/2018
19766H-37-9	Columbia Seligman Communications and Information Fund - R			6,820.000	375,938	55.120	375,938	416,728		42,471		(89,268)		(89,268)		A	12/31/2018
19766H-32-0	Columbia Seligman Global Technology Fund - A			10,983.000	350,702	31.930	350,702	450,717		40,253		(86,732)		(86,732)		A	12/31/2018
19766H-32-0	Columbia Seligman Global Technology Fund - A			1,674.002	53,451	31.930	53,451	63,783		6,059		(9,176)		(9,176)		A	12/14/2018
19766H-27-0	Columbia Seligman Global Technology Fund - R			13,367.000	409,836	30.660	409,836	514,984		46,528		(107,828)		(107,828)		A	12/31/2018
19766J-35-9	Columbia Seligman Global Technology Fund - Y			25,720.000	836,414	32.520	836,414	1,045,475		91,214		(210,533)		(210,533)		A	12/31/2018
19765P-84-4	Columbia Small Cap Core Fund - A			15,116.000	67,720	4.480	67,720	117,111		19,775		(35,885)		(35,885)		A	12/31/2018
19766M-62-6	Columbia Small Cap Core Fund - Y			74.000	415	5.570	415	589		88		(177)		(177)		A	12/31/2018
19765J-82-2	Columbia Small Cap Index Fund - A			1,634,608.781	33,346,019	20.400	33,346,019	37,575,427		3,512,724		(7,086,917)		(7,086,917)		A	12/31/2018
19765J-79-8	Columbia Small Cap Value II Fund - A			239,220.194	3,085,941	12.900	3,085,941	3,932,043		504,555		(1,044,327)		(1,044,327)		A	12/31/2018
19765J-76-4	Columbia Small Cap Value II Fund - INST			340,465.149	4,466,903	13.120	4,466,903	5,715,033		629,655		(1,516,537)		(1,516,537)		A	12/31/2018
19766G-60-3	Columbia Small Mid Cap Value Fund - ADV			152,686.122	1,190,952	7.800	1,190,952	1,375,776		103,727		(339,733)		(339,733)		A	12/31/2018
19766G-50-4	Columbia Small Mid Cap Value Fund - R			54,531.704	414,441	7.600	414,441	513,958		81,434		(99,517)		(99,517)		A	12/28/2018
23320G-46-3	DFA Commodity Strategy Portfolio Fund			134,506.000	700,775	5.210	700,775	784,662		11,171		(101,678)		(101,678)		A	12/31/2018
233203-42-1	DFA Emerging Markets Core Eq Portfolio Fund - I			679,500.527	13,080,385	19.250	13,080,385	14,810,433		285,710		(2,258,571)		(2,258,571)		A	12/31/2018
233203-42-1	DFA Emerging Markets Core Equity Fund			439,827.000	8,466,663	19.250	8,466,663	9,768,118		179,159		(1,355,046)		(1,355,046)		A	12/31/2018
23320G-55-4	DFA Global Real Estate Securities Portfolio			639,860.628	6,398,606	10.000	6,398,606	6,770,873		307,428		(522,883)		(522,883)		A	12/31/2018
233203-35-5	DFA Inflation-Protected Securities Fund Inst			995,482.084	11,288,767	11.340	11,288,767	11,683,384		283,539		(367,014)		(367,014)		A	12/28/2018
233203-37-1	DFA International Core Equity Fund - Inst			259,013.255	3,030,455	11.700	3,030,455	3,148,621		28,095		(118,166)		(118,166)		A	12/17/2018
25434D-20-3	DFA International Value Fund			185,996.000	2,961,061	15.920	2,961,061	3,511,522		139,919		(572,728)		(572,728)		A	12/31/2018
233203-83-5	DFA Real Estate Securities Fund			201,134.000	6,575,085	32.690	6,575,085	6,902,532		237,470		(275,928)		(275,928)		A	12/31/2018
233203-82-7	DFA U.S. Large Cap Value Portfolio			618,525.171	19,879,399	32.140	19,879,399	22,803,018		1,402,638		(3,828,851)		(3,828,851)		A	12/31/2018
233203-84-3	DFA U.S. Small Cap Fund			138,435.000	4,118,441	29.750	4,118,441	5,017,275		204,311		(945,137)		(945,137)		A	12/31/2018
233203-59-5	DFA US Targeted Value Fund Inst			1,059,987.648	21,019,555	19.830	21,019,555	25,216,751		1,187,365		(5,229,806)		(5,229,806)		A	12/31/2018
25157M-10-9	DWS Capital Growth Fund - A			0.003		64.970										A	12/11/2015
25159L-50-5	DWS Real Estate Securities Fund - A			4,904.998	92,754	18.910	92,754	101,164		3,551		(7,012)		(7,012)		A	12/28/2018
25159L-80-2	DWS Real Estate Securities Fund - R			2,292.163	43,345	18.910	43,345	46,525		1,665		(3,210)		(3,210)		A	12/31/2018
25155X-40-4	DWS Small Cap Index VIP - A			540,672.124	8,093,862	14.970	8,093,862	8,731,689		736,163		(1,677,163)		(1,677,163)		A	04/25/2018
239080-10-4	Davis New York Venture Fund - A			35,448.000	868,471	24.500	868,471	1,100,907		167,429		(298,351)		(298,351)		A	12/31/2018
239080-88-0	Davis New York Venture Fund - R			5,957.000	146,481	24.590	146,481	186,505		28,161		(49,372)		(49,372)		A	12/31/2018
246248-74-4	Delaware Diversified Income Fund - A			48,049.000	394,965	8.220	394,965	417,215	362	26,610		(16,283)		(16,283)		A	12/31/2018
246248-55-3	Delaware Diversified Income Fund - R			231,780.000	1,905,235	8.220	1,905,235	2,033,819	1,623	66,389		(97,560)		(97,560)		A	12/31/2018
245914-84-1	Delaware Emerging Markets Fund - A			210,100.000	3,491,866	16.620	3,491,866	3,511,792		12,437		(678,406)		(678,406)		A	12/31/2018
245914-84-1	Delaware Emerging Markets Fund - A			48,948.885	813,530	16.620	813,530	943,759		2,729		(180,275)		(180,275)		A	12/31/2018
245914-81-7	Delaware Emerging Markets Fund - Inst			98,105.521	1,639,343	16.710	1,639,343	1,955,686		10,685		(330,830)		(330,830)		A	12/31/2018
245914-56-9	Delaware Emerging Markets Fund - R			45,884.309	769,021	16.760	769,021	818,559		183		(154,996)		(154,996)		A	12/31/2018
245914-51-0	Delaware Emerging Markets Fund - R6			202,695.000	3,385,013	16.700	3,385,013	3,827,700		24,265		(426,896)		(426,896)		A	12/31/2018
245914-56-9	Delaware Emerging Markets Fund- R			1,081,705.000	18,129,376	16.760	18,129,376	18,245,938		4,417		(3,485,168)		(3,485,168)		A	12/31/2018
245908-83-5	Delaware Extended Duration Bond Fund - A			4,888.000	29,329	6.000	29,329	30,532	26	7,121		6,370		6,370		A	12/31/2018
245908-83-5	Delaware Extended Duration Bond Fund - A			5,132,062.133	30,792,373	6.000	30,792,373	32,486,442	32,312	1,793,577		(3,214,911)		(3,214,911)		A	12/28/2018
245908-72-8	Delaware Extended Duration Bond Fund - R			205,450.000	1,234,755	6.010	1,234,755	1,342,821	1,208	46,299		(152,640)		(152,640)		A	12/31/2018
245908-72-8	Delaware Extended Duration Bond Fund - R			463,516.122	2,785,732	6.010	2,785,732	3,036,979	2,809	116,747		(323,054)		(323,054)		A	12/28/2018
245908-79-3	Delaware Extended Duration Bond Fund Inst			2,708,176.702	16,221,978	5.990	16,221,978	16,915,225	17,916	359,075		(967,363)		(967,363)		A	12/21/2018
246097-20-8	Delaware Small Cap Value Fund - Inst			60,488.541	3,188,351	52.710	3,188,351	3,885,846		252,521		(776,600)		(776,600)		A	12/31/2018
25157M-10-9	Deutsche Capital Growth Fund - A			14,743.000	957,870	64.970	957,870	1,074,201		138,028		(180,516)		(180,516)		A	12/31/2018
25157M-85-1	Deutsche Capital Growth Fund - R			5,058.000	321,856	63.630	321,856	380,529		46,785		(61,419)		(61,419)		A	12/31/2018
25157M-62-0	Deutsche Capital Growth Fund - R6			11,636.000	760,443	65.350	760,443	939,986		111,552		(171,899)		(171,899)		A	12/31/2018
25156A-82-5	Deutsche Global Growth Fund - R			83.000	2,379	28.690	2,379	2,377		16		(508)		(508)		A	12/31/2018
25159L-50-5	Deutsche Real Estate Securities Fund - A			143,478.000	2,713,170	18.910	2,713,170	2,959,398		102,848		(154,222)		(154,222)		A	12/31/2018
25159L-80-2	Deutsche Real Estate Securities Fund - R			120,939.000	2,286,949	18.910	2,286,949	2,528,268		87,796		(139,853)		(139,853)		A	12/31/2018
25159L-51-3	Deutsche Real Estate Securities Fund - R6			213,969.000	4,039,735	18.880	4,039,735	4,321,594		163,076		(225,725)		(225,725)		A	12/31/2018
25264S-83-3	Diamond Hill Long-Short Fund - Inst			833,047.151	19,426,660	23.320	19,426,660	21,442,641		985,727		(2,495,234)		(2,495,234)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
25264S-65-0	Diamond Hill Long-Short Fund - Y			88,448.790	2,071,471	23.420	2,071,471	2,164,448		107,895		(263,585)		(263,585)		A	12/28/2018
25264S-30-4	Diamond Hill Small Cap Fund - A			534.012	14,707	27.540	14,707	18,442		1,338		(3,955)		(3,955)		A	12/31/2018
256210-10-5	Dodge & Cox Income Fund			866,917.587	11,495,327	13.260	11,495,327	11,847,998		349,305		(330,158)		(330,158)		A	12/24/2018
256219-10-6	Dodge & Cox Stock Fund No Load			268,650.786	46,425,542	172.810	46,425,542	53,349,590		4,061,340		(8,220,559)		(8,220,559)		A	12/27/2018
258620-10-3	DoubleLine Total Return Bond Fund - I			541,981.548	5,647,448	10.420	5,647,448	5,854,172		200,603		(98,926)		(98,926)		A	12/31/2018
261978-81-1	Dreyfus Basic S&P 500 Stock Index Portfolio Fund			0.000		48.010						(1,380)		(1,380)		A	12/31/2018
26201F-10-8	Dreyfus International Equity Fund - A			30,663.216	1,010,353	32.950	1,010,353	1,197,536		21,459		(187,183)		(187,183)		A	12/31/2018
712223-10-6	Dreyfus Mid Cap Index Fund			0.000		28.790						(256)		(256)		A	12/31/2018
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A			23,120.000	483,671	20.920	483,671	698,669		115,448		(186,927)		(186,927)		A	12/31/2018
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A			3,391.693	70,954	20.920	70,954	106,232		17,893		(35,278)		(35,278)		A	12/31/2018
007565-31-0	Dreyfus Opportunistic Midcap Value Fund - I			1,196.671	24,891	20.800	24,891	34,432		6,286		(9,541)		(9,541)		A	12/28/2018
007568-20-7	Dreyfus Opportunistic Midcap Value Fund - Y			163.000	3,404	20.830	3,404	4,717		768		(1,312)		(1,312)		A	12/31/2018
262000-20-4	Dreyfus Small Cap Stock Index Fund			0.000		25.330						(437)		(437)		A	12/31/2018
26200C-20-5	Dreyfus Strategic Value Fund - A			170,268.160	5,234,043	30.740	5,234,043	6,601,543		844,515		(1,402,933)		(1,402,933)		A	12/31/2018
26200C-62-7	Dreyfus Strategic Value Fund - I			400,679.917	12,364,982	30.860	12,364,982	14,699,114		1,900,277		(3,329,269)		(3,329,269)		A	12/31/2018
26203E-74-5	Dreyfus/The Boston Company Small/Mid Cap Growth Fund Class A			98,604.986	1,709,810	17.340	1,709,810	2,025,694		139,727		(354,715)		(354,715)		A	12/28/2018
14214L-51-0	Eagle Small Cap Growth Fund - A			25,815.367	1,084,504	42.010	1,084,504	1,324,393		223,297		(353,331)		(353,331)		A	12/20/2018
277902-65-6	Eaton Vance Atlanta Capital SMID Cap Fund - A			302,886.000	8,123,409	26.820	8,123,409	8,337,452		615,780		(1,179,988)		(1,179,988)		A	12/31/2018
277902-68-0	Eaton Vance Atlanta Capital SMID Cap Fund - R			476,968.000	12,434,544	26.070	12,434,544	12,938,656		944,457		(1,872,213)		(1,872,213)		A	12/31/2018
277902-23-5	Eaton Vance Atlanta Capital SMID Cap Fund - R6			311,555.000	9,340,417	29.980	9,340,417	10,204,447		643,636		(1,329,813)		(1,329,813)		A	12/31/2018
277902-65-6	Eaton Vance Atlanta Capital SMID-Cap Fund - A			328,308.140	8,805,224	26.820	8,805,224	9,143,801		662,346		(1,238,217)		(1,238,217)		A	12/31/2018
277902-69-8	Eaton Vance Atlanta Capital SMID-Cap Fund - Inst			136,034.842	4,057,919	29.830	4,057,919	4,228,687		300,931		(552,038)		(552,038)		A	12/28/2018
277902-68-0	Eaton Vance Atlanta Capital SMID-Cap Fund - R			18,605.719	485,051	26.070	485,051	560,307		36,855		(75,256)		(75,256)		A	12/28/2018
277902-23-5	Eaton Vance Atlanta Capital SMID-Cap Fund - R6			25,197.645	755,425	29.980	755,425	730,825		50,425		(94,932)		(94,932)		A	12/27/2018
277905-86-5	Eaton Vance Balanced Fund - A			1.000	10	8.280	10	10		18,250		(686)		(686)		A	12/31/2018
277911-13-7	Eaton Vance Floating-Rate & High Income Fund - A			0.019		9.020										A	06/30/2016
277911-23-6	Eaton Vance Global Small-Cap Equity Fund - A			96,445.784	1,128,416	11.700	1,128,416	1,275,855		111,855		(472,403)		(472,403)		A	12/31/2018
277905-69-1	Eaton Vance Growth Fund - A			128,176.764	3,026,253	23.610	3,026,253	3,095,913		395,592		(411,106)		(411,106)		A	12/31/2018
277905-52-7	Eaton Vance Growth Fund - I			67,450.818	1,644,451	24.380	1,644,451	1,746,660		215,947		(228,137)		(228,137)		A	12/12/2018
277905-42-8	Eaton Vance Growth Fund - R			74,298.189	1,707,372	22.980	1,707,372	1,724,498		208,227		(224,984)		(224,984)		A	12/31/2018
277907-10-1	Eaton Vance Income Fund of Boston - A			675,639.000	3,567,374	5.280	3,567,374	3,832,401	598	215,850		(284,944)		(284,944)		A	12/31/2018
277907-50-7	Eaton Vance Income Fund of Boston - R			746,877.000	3,943,508	5.280	3,943,508	4,221,133	630	223,530		(314,699)		(314,699)		A	12/31/2018
277907-70-5	Eaton Vance Income Fund of Boston - R6			305,456.000	1,612,809	5.280	1,612,809	1,701,226	237	50,539		(68,446)		(68,446)		A	12/31/2018
277907-10-1	Eaton Vance Income Fund of Boston Fund - A			25,584.973	135,089	5.280	135,089	146,673	22	8,375		(11,129)		(11,129)		A	12/31/2018
277907-50-7	Eaton Vance Income Fund of Boston Fund - R			0.051		5.280										A	07/29/2016
277905-65-9	Eaton Vance Large Cap Value Fund - R			2.000	25	16.450	25	30		3		(4)		(4)		A	12/31/2018
277905-80-8	Eaton Vance Large-Cap Value Fund - A			976,819.359	16,117,519	16.500	16,117,519	17,308,520		1,634,545		(2,789,744)		(2,789,744)		A	12/28/2018
277905-64-2	Eaton Vance Large-Cap Value Fund - I			38,086.963	631,101	16.570	631,101	710,475		76,609		(110,422)		(110,422)		A	12/27/2018
277905-65-9	Eaton Vance Large-Cap Value Fund - R			47,878.299	787,598	16.450	787,598	880,167		78,340		(139,841)		(139,841)		A	12/31/2018
277923-77-7	Eaton Vance Parametric Emerging Markets Fund - Investor			38,696.000	512,330	13.240	512,330	523,358		10,726		(84,717)		(84,717)		A	12/31/2018
27826A-79-7	Eaton Vance Parametric Emerging Markets Fund - R6			42,042.000	557,471	13.260	557,471	607,637		14,359		(98,197)		(98,197)		A	12/31/2018
277902-81-3	Eaton Vance Worldwide Health Sciences Fund - A			73,926.000	767,357	10.380	767,357	827,859		40,288		(25,744)		(25,744)		A	12/31/2018
277902-67-2	Eaton Vance Worldwide Health Sciences Fund - R			44,982.000	499,753	11.110	499,753	540,297		24,725		(41,421)		(41,421)		A	12/31/2018
314172-28-9	Federated Clover Small Value Fund - A			51,693.000	899,456	17.400	899,456	1,272,348		177,468		(378,593)		(378,593)		A	12/31/2018
314172-28-9	Federated Clover Small Value Fund - A			0.007		17.400										A	12/06/2018
314172-17-2	Federated Clover Small Value Fund - R			53,670.000	914,537	17.040	914,537	1,293,655		195,772		(358,616)		(358,616)		A	12/31/2018
314172-17-2	Federated Clover Small Value Fund - R			2,069.511	35,264	17.040	35,264	47,674		7,026		(12,410)		(12,410)		A	12/28/2018
31421N-80-8	Federated Clover Small Value Fund - R6			20,394.000	353,839	17.350	353,839	500,518		69,104		(143,293)		(143,293)		A	12/31/2018
31428U-77-1	Federated Emerging Market Debt Fund - A			0.001		7.890										A	06/19/2017
31421N-68-3	Federated Kaufmann Small Cap Fund - R6			96,625.342	3,155,784	32.660	3,155,784	3,345,169				(189,386)		(189,386)		A	12/12/2018
315911-75-0	Fidelity 500 Index Fund Institutional Premium Class			136,671.981	11,904,130	87.100	11,904,130	12,947,746		291,091		(1,122,298)		(1,122,298)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
315805-63-0	Fidelity Adv Div Gr Fund - M			110,670.094	1,501,793	13.570	1,501,793	1,834,372		232,468		(348,951)		(348,951)		A	12/31/2018
315805-42-4	Fidelity Adv LevCo Stk Fund - A			8,102.469	260,737	32.180	260,737	352,264		36,595		(91,527)		(91,527)		A	12/18/2018
315805-41-6	Fidelity Adv LevCo Stk Fund - M			479,650.014	14,845,168	30.950	14,845,168	20,823,143		2,370,488		(4,944,760)		(4,944,760)		A	12/28/2018
316127-70-3	Fidelity Advisor Diversified Stock Fund - M			111,051.000	2,279,871	20.530	2,279,871	2,685,222		263,210		(441,237)		(441,237)		A	12/31/2018
316127-70-3	Fidelity Advisor Diversified Stock Fund - M			0.009		20.530										A	12/07/2018
316127-84-4	Fidelity Advisor Diversified Stock Fund - Z			10,707.000	234,369	21.890	234,369	287,193		27,183		(53,116)		(53,116)		A	12/31/2018
315805-41-6	Fidelity Advisor Leveraged Company Stock Fund - M			94,107.000	2,912,620	30.950	2,912,620	4,307,791		517,239		(954,618)		(954,618)		A	12/31/2018
315805-22-6	Fidelity Advisor Leveraged Company Stock Fund - Z			14,822.000	489,851	33.050	489,851	618,856		35,767		(118,352)		(118,352)		A	12/31/2018
316071-20-8	Fidelity Advisor New Insights Fund - A			57,449.408	1,522,409	26.500	1,522,409	1,678,676		190,343		(276,869)		(276,869)		A	12/31/2018
316071-60-4	Fidelity Advisor New Insights Fund - Inst			20,126.760	546,240	27.140	546,240	630,399		64,865		(96,836)		(96,836)		A	12/31/2018
316071-30-7	Fidelity Advisor New Insights Fund - M			394,404.000	10,053,351	25.490	10,053,351	11,111,783		1,255,818		(1,889,628)		(1,889,628)		A	12/31/2018
316071-30-7	Fidelity Advisor New Insights Fund - M			19,829.708	505,459	25.490	505,459	549,153		62,731		(95,147)		(95,147)		A	12/31/2018
316071-86-9	Fidelity Advisor New Insights Fund - Z			89,227.000	2,423,393	27.160	2,423,393	2,939,262		276,307		(511,162)		(511,162)		A	12/31/2018
315918-34-2	Fidelity Advisor Real Estate Fund - A			156.859	3,020	19.250	3,020	3,347		149		(327)		(327)		A	12/19/2018
315918-31-8	Fidelity Advisor Real Estate Fund - M			91,698.000	1,763,351	19.230	1,763,351	2,020,873		103,461		(194,160)		(194,160)		A	12/31/2018
315918-31-8	Fidelity Advisor Real Estate Fund - M			4,610.693	88,664	19.230	88,664	101,870		4,533		(10,449)		(10,449)		A	12/28/2018
315920-80-1	Fidelity Advisor Strategic Income Fund - Inst			227,255.914	2,663,439	11.720	2,663,439	2,791,036	272	81,671		(143,816)		(143,816)		A	12/31/2018
315920-50-4	Fidelity Advisor Strategic Income Fund - M			1,287,551.848	14,871,224	11.550	14,871,224	15,527,446	1,471	507,496		(932,000)		(932,000)		A	12/31/2018
31617K-84-0	Fidelity Advisor Total Bond Fund - M			974,585.655	9,970,011	10.230	9,970,011	10,270,011	765	255,325		(290,186)		(290,186)		A	12/31/2018
31617K-84-0	Fidelity Advisor Total Bond Fund - T			2,963,015.000	30,311,638	10.230	30,311,638	31,169,737	2,343	922,593		(860,617)		(860,617)		A	12/31/2018
31617L-79-8	Fidelity Advisor Total Bond Fund - Z			1,030,445.000	10,541,456	10.230	10,541,456	10,709,018	859	237,143		(136,672)		(136,672)		A	12/31/2018
316345-20-6	Fidelity Balanced Fund			186,305.359	3,847,206	20.650	3,847,206	4,279,767		384,475		(576,161)		(576,161)		A	12/28/2018
316389-30-3	Fidelity Blue Chip Growth Fund			44,982.921	3,778,565	84.000	3,778,565	3,693,671		217,232		(306,591)		(306,591)		A	12/28/2018
316071-10-9	Fidelity Contrafund			29,809,823.832	328,206,160	11.010	328,206,160	320,993,886		28,818,183		(40,387,946)		(40,387,946)		A	12/31/2018
316071-10-9	Fidelity Contrafund			349,237.345	3,845,103	11.010	3,845,103	4,146,412		314,447		(1,055,391)		(1,055,391)		A	12/28/2018
315910-80-2	Fidelity Diversified International Fund			52,129.434	1,649,897	31.650	1,649,897	1,994,941		112,237		(407,888)		(407,888)		A	12/28/2018
316389-40-2	Fidelity Dividend Growth Fund			56,165.094	1,421,539	25.310	1,421,539	1,804,661		255,847		(373,105)		(373,105)		A	12/28/2018
316145-10-1	Fidelity Equity Dividend Income Fund			368,207.682	8,074,794	21.930	8,074,794	9,533,305		1,037,430		(1,852,600)		(1,852,600)		A	12/31/2018
316138-10-6	Fidelity Equity-Income Fund			39,702.987	2,022,470	50.940	2,022,470	2,280,906		177,601		(354,036)		(354,036)		A	12/28/2018
315792-68-9	Fidelity Freedom 2005 Fund			9,568.352	110,897	11.590	110,897	114,412		5,813		(8,578)		(8,578)		A	12/28/2018
31617R-50-6	Fidelity Freedom 2010 Fund			31,492.511	455,382	14.460	455,382	486,033		30,317		(45,315)		(45,315)		A	12/28/2018
315792-67-1	Fidelity Freedom 2015 Fund			223,666.443	2,648,211	11.840	2,648,211	2,874,500		174,468		(264,122)		(264,122)		A	12/28/2018
31617R-60-5	Fidelity Freedom 2020 Fund			305,116.710	4,476,062	14.670	4,476,062	4,829,525		298,687		(499,435)		(499,435)		A	12/28/2018
315792-66-3	Fidelity Freedom 2025 Fund			645,908.973	8,235,339	12.750	8,235,339	8,886,950		483,937		(932,920)		(932,920)		A	12/28/2018
31617R-70-4	Fidelity Freedom 2030 Fund			369,145.323	5,788,199	15.680	5,788,199	6,328,286		379,230		(782,938)		(782,938)		A	12/28/2018
315792-65-5	Fidelity Freedom 2035 Fund			354,562.426	4,609,312	13.000	4,609,312	5,088,973		350,335		(729,035)		(729,035)		A	12/28/2018
315792-10-1	Fidelity Freedom 2040 Fund			588,161.677	5,322,863	9.050	5,322,863	5,836,039		363,311		(850,073)		(850,073)		A	12/28/2018
315792-42-4	Fidelity Freedom 2045 Fund			302,599.538	3,107,697	10.270	3,107,697	3,401,871		211,168		(518,581)		(518,581)		A	12/28/2018
315792-41-6	Fidelity Freedom 2050 Fund			253,222.297	2,618,319	10.340	2,618,319	2,896,832		168,203		(428,535)		(428,535)		A	12/28/2018
315793-85-1	Fidelity Freedom 2055 Fund			82,819.482	973,957	11.760	973,957	1,071,121		54,769		(150,318)		(150,318)		A	12/28/2018
31617R-30-8	Fidelity Freedom Income Fund			26,970.618	296,137	10.980	296,137	311,929		13,604		(14,976)		(14,976)		A	12/28/2018
316191-60-0	Fidelity Government Market Fund			4,086,632.980	4,092,980	1.000	4,092,980	4,091,426	1,377	42,731						A	12/28/2018
316200-10-4	Fidelity Growth Company Fund			285,321.708	4,570,854	16.020	4,570,854	4,860,762		272,175		(1,234,969)		(1,234,969)		A	12/28/2018
922174-70-1	Fidelity Growth Fund - Service			2,431.483	152,770	62.830	152,770	123,282		23,487		(22,769)		(22,769)		A	12/19/2018
316345-30-5	Fidelity Low Priced Stock Fund			49,682.697	2,155,732	43.390	2,155,732	2,575,152		256,643		(526,013)		(526,013)		A	12/28/2018
316184-10-0	Fidelity Magellan Fund			45,983.195	412,469	8.970	412,469	437,193		43,342		(66,585)		(66,585)		A	06/30/2017
316128-40-4	Fidelity Mid-Cap Stock Fund			73,429.132	2,238,120	30.480	2,238,120	2,679,089		376,581		(524,817)		(524,817)		A	12/28/2018
316146-35-6	Fidelity U.S. Bond Index Fund Institutional Premium Class			426,509.753	4,822,360	11.280	4,822,360	4,722,531	3,041	127,205		129,350		129,350		A	12/28/2018
922175-50-0	Fidelity VIP 2 Contra Fund - Initial			8,494,621.036	272,932,174	32.130	272,932,174	248,288,876		30,869,746		(44,192,744)		(44,192,744)		A	12/19/2018
922175-80-7	Fidelity VIP 2 Contra Fund - Service			177,579.550	5,677,218	31.970	5,677,218	5,590,225		592,457		(943,484)		(943,484)		A	12/19/2018
922175-84-9	Fidelity VIP Contrafund Portfolio (Svc II)			3,325,333.759	104,116,200	31.310	104,116,200	105,453,610		11,269,705		(17,520,885)		(17,520,885)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
922174-10-7	Fidelity VIP Government Money Market			56,508.462	56,508	1.000	56,508	56,508		940						A	12/31/2018
922174-20-6	Fidelity VIP High Income			47,967.147	238,397	4.970	238,397	263,603		14,005		(21,768)		(21,768)		A	12/27/2018
922175-84-9	Fidelity VIP II Contrafund - Service Class 2			1,472,218.387	46,095,158	31.310	46,095,158	50,565,461		3,141,943		(6,667,462)		(6,667,462)		A	12/31/2018
922174-50-3	Fidelity VIP Overseas			38,224.178	731,229	19.130	731,229	622,335		13,281		(138,590)		(138,590)		A	12/28/2018
315910-50-5	Fidelity Worldwide Fund			63,895.107	1,476,616	23.110	1,476,616	1,623,904		128,824		(228,351)		(228,351)		A	12/28/2018
353535-10-7	Franklin Gold and Precious Metals Fund - A			1,538.629	19,756	12.840	19,756	23,834				(3,765)		(3,765)		A	12/31/2018
353496-50-8	Franklin Growth Fund - A			205,036.481	18,449,183	89.980	18,449,183	17,773,310		299,172		(1,068,651)		(1,068,651)		A	12/28/2018
353496-83-9	Franklin Growth Fund - Adv			154,550.458	13,926,542	90.110	13,926,542	14,080,273		270,801		(1,088,165)		(1,088,165)		A	12/28/2018
353496-73-0	Franklin Growth Fund - R			43,794.880	3,927,963	89.690	3,927,963	4,342,823		51,218		(417,507)		(417,507)		A	12/31/2018
35472P-35-6	Franklin LifeSmart 2020 Retirement Target Fund - A			0.011		11.000										A	06/28/2016
35472P-61-2	Franklin LifeSmart 2025 Retirement Target Fund - A			0.012		11.520										A	06/28/2016
35472P-29-9	Franklin LifeSmart 2030 Retirement Target Fund - A			3,544.734	40,764	11.500	40,764	45,416		1,205		(4,651)		(4,651)		A	12/28/2018
35472P-56-2	Franklin LifeSmart 2035 Retirement Target Fund - A			0.011		12.030										A	06/28/2016
35472P-24-0	Franklin LifeSmart 2040 Retirement Target Fund - A			9,337.416	108,407	11.610	108,407	106,716		4,612		(12,994)		(12,994)		A	12/28/2018
35472P-52-1	Franklin LifeSmart 2045 Retirement Target Fund - A			562.916	6,772	12.030	6,772	7,322		407		(981)		(981)		A	06/28/2016
35472P-18-2	Franklin LifeSmart 2050 Retirement Target Fund - A			1,525.631	17,911	11.740	17,911	20,186		641		(2,282)		(2,282)		A	12/28/2018
35472P-65-3	Franklin LifeSmart Retirement Inc Fund - A			0.011		10.350										A	06/28/2016
628380-40-4	Franklin Mutual Global Discovery Fund - Inst			1,847.880	49,653	26.870	49,653	59,019		3,445		(8,737)		(8,737)		A	12/21/2018
354713-62-0	Franklin Small Cap Growth Fund - A			293,307.434	5,047,821	17.210	5,047,821	5,759,268		1,005,967		(1,336,958)		(1,336,958)		A	12/31/2018
354713-65-3	Franklin Small Cap Growth Fund - Adv			258,503.397	4,841,769	18.730	4,841,769	5,377,870		927,464		(1,118,100)		(1,118,100)		A	12/31/2018
354713-53-9	Franklin Small Cap Growth Fund - R			98,982.078	1,601,530	16.180	1,601,530	1,948,093		333,985		(497,010)		(497,010)		A	12/31/2018
354713-34-9	Franklin Small Cap Growth Fund R6			524,200.119	9,959,802	19.000	9,959,802	11,286,407		1,818,452		(2,430,443)		(2,430,443)		A	12/28/2018
355150-59-0	Franklin Small Cap Value VIP Fund			866,771.547	12,654,865	14.600	12,654,865	15,773,836		2,385,575		(3,924,276)		(3,924,276)		A	12/28/2018
354713-50-5	Franklin Strategic Income Fund - A			485,805.246	4,498,557	9.260	4,498,557	4,728,596		198,388		(268,772)		(268,772)		A	12/28/2018
354713-55-4	Franklin Strategic Income Fund - R			197,149.743	1,819,692	9.230	1,819,692	1,892,166		77,829		(99,461)		(99,461)		A	12/28/2018
354713-73-7	Franklin Strategic Income Fund - Adv			74,902.578	694,347	9.270	694,347	730,937		40,001		(36,590)		(36,590)		A	12/28/2018
35472P-65-3	Franklin Templeton 2015 Retirement Target Fund - A			27.000	282	10.350	282	296		12		(19)		(19)		A	12/31/2018
35472P-63-8	Franklin Templeton 2015 Retirement Target Fund - R			35,244.000	363,362	10.310	363,362	395,215		22,797		(21,903)		(21,903)		A	12/31/2018
35472P-35-6	Franklin Templeton 2020 Retirement Target Fund - A			59,988.000	659,872	11.000	659,872	649,786		19,126		(44,784)		(44,784)		A	12/31/2018
35472P-33-1	Franklin Templeton 2020 Retirement Target Fund - R			47,686.000	523,591	10.980	523,591	542,370		14,206		(37,200)		(37,200)		A	12/31/2018
35472P-61-2	Franklin Templeton 2025 Retirement Target Fund - A			124,093.000	1,429,550	11.520	1,429,550	1,459,997		88,894		(172,151)		(172,151)		A	12/31/2018
35472P-58-8	Franklin Templeton 2025 Retirement Target Fund - R			88,594.000	1,017,055	11.480	1,017,055	1,077,408		62,707		(123,156)		(123,156)		A	12/31/2018
35472P-29-9	Franklin Templeton 2030 Retirement Target Fund - A			21,125.000	242,939	11.500	242,939	245,323		9,187		(24,938)		(24,938)		A	12/31/2018
35472P-27-3	Franklin Templeton 2030 Retirement Target Fund - R			34,570.000	396,858	11.480	396,858	403,084		16,119		(40,947)		(40,947)		A	12/31/2018
35472P-56-2	Franklin Templeton 2035 Retirement Target Fund - A			26,862.000	323,154	12.030	323,154	335,549		24,835		(42,636)		(42,636)		A	12/31/2018
35472P-54-7	Franklin Templeton 2035 Retirement Target Fund - R			111,505.000	1,339,180	12.010	1,339,180	1,435,025		77,344		(184,082)		(184,082)		A	12/31/2018
35472P-24-0	Franklin Templeton 2040 Retirement Target Fund - A			52,909.000	614,270	11.610	614,270	626,736		29,826		(76,703)		(76,703)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
35472P-22-4	Franklin Templeton 2040 Retirement Target Fund - R			62,544.000	725,510	11.600	725,510	783,321		30,337		(87,090)		(87,090)		A	12/31/2018
35472P-52-1	Franklin Templeton 2045 Retirement Target Fund - A			44,619.000	536,770	12.030	536,770	541,932		36,004		(74,352)		(74,352)		A	12/31/2018
35472P-49-7	Franklin Templeton 2045 Retirement Target Fund - R			108,431.000	1,299,002	11.980	1,299,002	1,407,547		73,551		(181,182)		(181,182)		A	12/31/2018
35472P-18-2	Franklin Templeton 2050 Retirement Target Fund - A			64,544.000	757,742	11.740	757,742	797,469		34,254		(92,150)		(92,150)		A	12/31/2018
35472P-16-6	Franklin Templeton 2050 Retirement Target Fund - R			112,908.000	1,325,541	11.740	1,325,541	1,368,144		51,557		(161,545)		(161,545)		A	12/31/2018
35472P-10-9	Franklin Templeton Conservative Allocation Fund - A			15,134.000	201,738	13.330	201,738	223,700		15,551		(21,793)		(21,793)		A	12/31/2018
35472P-70-3	Franklin Templeton Conservative Allocation Fund - R			64,990.000	863,073	13.280	863,073	931,921		60,029		(92,780)		(92,780)		A	12/31/2018
880196-20-9	Franklin Templeton Foreign Fund - A			1,016,397.000	6,789,535	6.680	6,789,535	7,192,888		174,914		(1,320,782)		(1,320,782)		A	12/31/2018
880196-80-3	Franklin Templeton Foreign Fund - R			1,141,227.000	7,463,621	6.540	7,463,621	8,150,387		179,517		(1,444,590)		(1,444,590)		A	12/31/2018
880196-87-8	Franklin Templeton Foreign Fund - R6			760,246.000	4,979,611	6.550	4,979,611	5,758,652		149,837		(899,633)		(899,633)		A	12/31/2018
880208-10-3	Franklin Templeton Global Bond Fund - A			312,153.000	3,527,331	11.300	3,527,331	3,697,058		260,608		(165,666)		(165,666)		A	12/31/2018
880208-84-8	Franklin Templeton Global Bond Fund - R			592,801.000	6,698,653	11.300	6,698,653	7,011,571		458,893		(315,674)		(315,674)		A	12/31/2018
880208-77-2	Franklin Templeton Global Bond Fund - R6			764,433.000	8,599,868	11.250	8,599,868	8,991,956		479,316		(358,520)		(358,520)		A	12/31/2018
353535-10-7	Franklin Templeton Gold and Precious Metals Fund - A			0.000	4	12.840	4	5				(1)		(1)		A	12/31/2018
353535-50-3	Franklin Templeton Gold and Precious Metals Fund - R6			2,372.000	32,614	13.750	32,614	36,788				(4,705)		(4,705)		A	12/31/2018
35472P-50-5	Franklin Templeton Growth Allocation Fund - A			28,818.000	476,656	16.540	476,656	532,770		41,676		(74,719)		(74,719)		A	12/31/2018
35472P-80-2	Franklin Templeton Growth Allocation Fund - R			88,116.000	1,439,814	16.340	1,439,814	1,597,352		124,569		(226,248)		(226,248)		A	12/31/2018
353496-50-8	Franklin Templeton Growth Fund - A			400,850.000	36,068,505	89.980	36,068,505	34,103,420		589,200		(2,372,549)		(2,372,549)		A	12/31/2018
880199-10-4	Franklin Templeton Growth Fund - A (101)			268,697.436	5,570,098	20.730	5,570,098	6,310,734		672,530		(1,567,248)		(1,567,248)		A	12/28/2018
353496-73-0	Franklin Templeton Growth Fund - R			548,104.000	49,159,487	89.690	49,159,487	45,866,482		656,676		(3,221,632)		(3,221,632)		A	12/31/2018
353496-64-9	Franklin Templeton Growth Series Fund - R6			231,301.000	20,817,105	90.000	20,817,105	22,131,481		409,225		(2,025,739)		(2,025,739)		A	12/31/2018
353538-10-1	Franklin Templeton High Income Fund - A			440,116.000	757,000	1.720	757,000	839,160		49,072		(67,224)		(67,224)		A	12/31/2018
353538-50-7	Franklin Templeton High Income Fund - R			1,678,146.000	2,936,755	1.750	2,936,755	3,174,271		163,385		(234,650)		(234,650)		A	12/31/2018
353496-30-0	Franklin Templeton Income Fund - A			305,688.000	654,173	2.140	654,173	680,594		45,124		(66,230)		(66,230)		A	12/31/2018
353496-72-2	Franklin Templeton Income Fund - R			521,044.000	1,094,192	2.100	1,094,192	1,188,038		57,310		(115,395)		(115,395)		A	12/31/2018
35472P-39-8	Franklin Templeton LifeSmart 2015 Retirement Target Fund - R6			12,213.000	127,016	10.400	127,016	134,686		4,451		(7,353)		(7,353)		A	12/31/2018
35472P-32-3	Franklin Templeton LifeSmart 2020 Retirement Target Fund - R6			5,884.000	64,840	11.020	64,840	64,164		2,361		(4,465)		(4,465)		A	12/31/2018
35472P-38-0	Franklin Templeton LifeSmart 2025 Retirement Target Fund - R6			830.000	9,591	11.560	9,591	10,072		1,293		(1,371)		(1,371)		A	12/31/2018
35472P-26-5	Franklin Templeton LifeSmart 2030 Retirement Target Fund - R6			5,274.000	60,861	11.540	60,861	62,186		2,767		(6,224)		(6,224)		A	12/31/2018
35472P-37-2	Franklin Templeton LifeSmart 2035 Retirement Target Fund - R6			180.000	2,178	12.120	2,178	2,203		872		(466)		(466)		A	12/31/2018
35472P-21-6	Franklin Templeton LifeSmart 2040 Retirement Target Fund - R6			36.000	416	11.680	416	410		736		(117)		(117)		A	12/31/2018
35472P-36-4	Franklin Templeton LifeSmart 2045 Retirement Target Fund - R6			3,805.000	46,113	12.120	46,113	49,130		2,603		(6,252)		(6,252)		A	12/31/2018
35472P-15-8	Franklin Templeton LifeSmart 2050 Retirement Target Fund - R6			1,860.000	21,944	11.800	21,944	22,799		1,577		(2,711)		(2,711)		A	12/31/2018
35473A-10-1	Franklin Templeton LifeSmart 2055 Retirement Target Fund - A			40,711.000	402,223	9.880	402,223	411,058		14,538		(46,064)		(46,064)		A	12/31/2018
35473A-30-9	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R			20,030.000	197,299	9.850	197,299	220,099		6,533		(25,294)		(25,294)		A	12/31/2018
35473A-40-8	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R6			924.000	9,135	9.890	9,135	9,531		331		(1,144)		(1,144)		A	12/31/2018
35472P-30-7	Franklin Templeton Moderate Allocation Fund - A			40,609.000	570,956	14.060	570,956	638,505		49,424		(77,795)		(77,795)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
35472P-88-5	Franklin Templeton Moderate Allocation Fund - R			84,483.000	1,186,135	14.040	1,186,135	1,306,356		101,951		(163,111)		(163,111)		A	12/31/2018
628380-87-5	Franklin Templeton Mutual Beacon Fund - A			16,836.000	229,481	13.630	229,481	265,558		22,326		(39,393)		(39,393)		A	12/31/2018
628380-87-5	Franklin Templeton Mutual Beacon Fund - A			38,144.213	519,906	13.630	519,906	607,602		49,192		(97,311)		(97,311)		A	12/31/2018
354026-85-8	Franklin Templeton Mutual Beacon Fund - R			29,303.000	394,716	13.470	394,716	447,257		36,649		(73,958)		(73,958)		A	12/31/2018
628380-85-9	Franklin Templeton Mutual Global Discovery Fund - A			329,326.000	8,671,149	26.330	8,671,149	10,069,373		587,791		(1,641,777)		(1,641,777)		A	12/31/2018
354026-60-1	Franklin Templeton Mutual Global Discovery Fund - R			462,860.000	12,020,469	25.970	12,020,469	14,164,366		812,847		(2,306,491)		(2,306,491)		A	12/31/2018
354026-77-5	Franklin Templeton Mutual Global Discovery Fund - R6			130,647.000	3,509,186	26.860	3,509,186	4,180,784		239,124		(641,821)		(641,821)		A	12/31/2018
354026-70-0	Franklin Templeton Mutual International Fund - A			14,772.000	188,636	12.770	188,636	224,307		4,380		(35,080)		(35,080)		A	12/31/2018
354026-88-2	Franklin Templeton Mutual International Fund - R			35,611.000	451,906	12.690	451,906	522,045		9,435		(74,214)		(74,214)		A	12/31/2018
354026-76-7	Franklin Templeton Mutual International Fund - R6			62,303.000	798,727	12.820	798,727	970,721		22,393		(181,858)		(181,858)		A	12/31/2018
628380-60-2	Franklin Templeton Mutual Shares Fund - A			48,382.000	1,161,157	24.000	1,161,157	1,384,196		76,935		(199,825)		(199,825)		A	12/31/2018
628380-60-2	Franklin Templeton Mutual Shares Fund - A (474)			163,039.370	3,912,945	24.000	3,912,945	4,486,104		309,330		(649,281)		(649,281)		A	12/26/2018
354026-50-2	Franklin Templeton Mutual Shares Fund - R			115,053.000	2,750,908	23.910	2,750,908	3,227,746		173,061		(465,111)		(465,111)		A	12/31/2018
354026-50-2	Franklin Templeton Mutual Shares Fund - R (874)			42,043.933	1,005,270	23.910	1,005,270	1,164,442		63,004		(166,451)		(166,451)		A	12/31/2018
354026-74-2	Franklin Templeton Mutual Shares Fund - R6			71,979.000	1,744,040	24.230	1,744,040	2,028,223		101,172		(243,511)		(243,511)		A	12/31/2018
354713-62-0	Franklin Templeton Small Cap Growth Fund - A			18,580.000	319,755	17.210	319,755	360,397		61,938		(76,243)		(76,243)		A	12/31/2018
354713-53-9	Franklin Templeton Small Cap Growth Fund - R			75,339.000	1,218,979	16.180	1,218,979	1,409,009		250,549		(316,703)		(316,703)		A	12/31/2018
355148-30-5	Franklin Templeton Small Cap Value Fund - A			127,348.000	5,246,743	41.200	5,246,743	6,621,592		866,579		(1,546,937)		(1,546,937)		A	12/31/2018
355148-30-5	Franklin Templeton Small Cap Value Fund - A			100,943.599	4,158,876	41.200	4,158,876	5,350,422		647,916		(1,248,015)		(1,248,015)		A	12/31/2018
355148-50-3	Franklin Templeton Small Cap Value Fund - Adv			6,515.624	283,495	43.510	283,495	357,704		42,417		(82,803)		(82,803)		A	12/31/2018
355148-82-6	Franklin Templeton Small Cap Value Fund - R			176,819.000	7,212,455	40.790	7,212,455	9,064,335		1,150,656		(2,141,185)		(2,141,185)		A	12/31/2018
355148-82-6	Franklin Templeton Small Cap Value Fund - R			33,906.539	1,383,048	40.790	1,383,048	1,723,669		214,822		(414,050)		(414,050)		A	12/31/2018
355148-66-9	Franklin Templeton Small Cap Value Fund - R6			168,816.000	7,324,935	43.390	7,324,935	9,340,779		1,051,221		(2,042,894)		(2,042,894)		A	12/31/2018
354713-50-5	Franklin Templeton Strategic Income Fund - A			481,740.000	4,460,909	9.260	4,460,909	4,626,836		204,414		(243,689)		(243,689)		A	12/31/2018
354713-55-4	Franklin Templeton Strategic Income Fund - R			489,394.000	4,517,108	9.230	4,517,108	4,705,342		205,079		(244,478)		(244,478)		A	12/31/2018
354713-32-3	Franklin Templeton Strategic Income Fund - R6			234,910.000	2,179,966	9.280	2,179,966	2,255,210		62,570		(71,654)		(71,654)		A	12/31/2018
353612-85-6	Franklin Templeton Total Return Fund - A			256,877.000	2,401,799	9.350	2,401,799	2,495,372		65,424		(80,958)		(80,958)		A	12/31/2018
353612-77-3	Franklin Templeton Total Return Fund - R			237,517.000	2,211,281	9.310	2,211,281	2,309,037		59,440		(81,288)		(81,288)		A	12/31/2018
353612-51-8	Franklin Templeton Total Return Fund - R6			44,151.000	415,462	9.410	415,462	419,583		7,911		(3,644)		(3,644)		A	12/31/2018
353496-40-9	Franklin Templeton Utilities Fund - A			21,171.000	383,828	18.130	383,828	398,318		21,394		(10,242)		(10,242)		A	12/31/2018
353496-69-8	Franklin Templeton Utilities Fund - R			31,077.000	561,259	18.060	561,259	562,833		15,935		(9,947)		(9,947)		A	12/31/2018
353496-61-5	Franklin Templeton Utilities Fund - R6			84,749.000	1,548,372	18.270	1,548,372	1,575,479		82,033		(26,661)		(26,661)		A	12/31/2018
353612-85-6	Franklin Total Return Fund - A			0.028		9.350										A	07/29/2016
353612-84-9	Franklin Total Return Fund - Adv			73,884.696	694,516	9.400	694,516	717,212		20,973		(28,344)		(28,344)		A	12/31/2018
353612-77-3	Franklin Total Return Fund - R			402.898	3,751	9.310	3,751	3,785		38		(34)		(34)		A	12/31/2018
353496-40-9	Franklin Utilities Fund - A			50,121.867	908,709	18.130	908,709	944,369		60,624		(26,012)		(26,012)		A	12/31/2018
353496-69-8	Franklin Utilities Fund - R			815.300	14,724	18.060	14,724	14,773		755		(408)		(408)		A	12/31/2018
628380-85-9	FranklinTempleton Mutual Global Discovery Fund - A			402,863.084	10,607,385	26.330	10,607,385	12,236,988		724,507		(2,010,517)		(2,010,517)		A	12/31/2018
354026-60-1	FranklinTempleton Mutual Global Discovery Fund - R			252,200.553	6,549,648	25.970	6,549,648	7,669,391		432,091		(1,256,359)		(1,256,359)		A	12/31/2018
378690-60-6	Glenmede Small Cap Equity Fund - Adv			104,188.345	2,226,505	21.370	2,226,505	2,761,981		461,045		(752,286)		(752,286)		A	12/26/2018
38145N-24-6	Goldman Sachs Absolute Return Tracker Fund - A			0.000	3	8.840	3	3								A	12/31/2018
38145N-24-6	Goldman Sachs Absolute Return Tracker Fund - A			0.015		8.840										A	12/30/2015
38145N-11-3	Goldman Sachs Absolute Return Tracker Fund - Inv			5,687.276	51,299	9.020	51,299	53,776		1,326		(2,765)		(2,765)		A	12/28/2018
38145N-12-1	Goldman Sachs Absolute Return Tracker Fund - R			14,547.000	125,252	8.610	125,252	129,629		2,568		(6,755)		(6,755)		A	12/31/2018
38147X-32-5	Goldman Sachs Absolute Return Tracker Fund - R6			2,771.000	25,185	9.090	25,185	26,457		668		(1,265)		(1,265)		A	12/31/2018
38143H-44-9	Goldman Sachs Bond Fund - A			1,156,312.870	11,262,487	9.740	11,262,487	11,551,358		171,365		(207,794)		(207,794)		A	12/31/2018
38143H-41-5	Goldman Sachs Bond Fund - Inst			69,190.470	673,223	9.730	673,223	693,720		17,317		(20,779)		(20,779)		A	12/31/2018
38145N-29-5	Goldman Sachs Bond Fund - Inv			48,544.520	470,882	9.700	470,882	487,864		12,693		(15,726)		(15,726)		A	12/31/2018
38145N-31-1	Goldman Sachs Bond Fund - R			0.011		9.720										A	06/30/2016

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
38147X-55-6	Goldman Sachs Bond Fund - R6			29,065.000	282,804	9.730	282,804	282,899		2,550		(56)		(56)		A	12/31/2018
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A			9,031.000	87,235	9.660	87,235	103,709		874		(17,912)		(17,912)		A	12/31/2018
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A			69,717.011	673,466	9.660	673,466	789,852		7,528		(135,358)		(135,358)		A	12/31/2018
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R			25,870.000	245,769	9.500	245,769	293,654		2,082		(51,396)		(51,396)		A	12/31/2018
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R			2,925.471	27,792	9.500	27,792	32,042		212		(5,334)		(5,334)		A	12/28/2018
380987-72-7	Goldman Sachs Core Fixed Income Fund - Svc			35,306.144	360,476	10.210	360,476	360,099		2,806		377		377		A	12/17/2018
38143H-44-9	Goldman Sachs Core Plus Fixed Income Fund - A			297,017.000	2,892,950	9.740	2,892,950	3,028,076		81,786		(105,736)		(105,736)		A	12/31/2018
38145N-31-1	Goldman Sachs Core Plus Fixed Income Fund - R			297,497.000	2,891,668	9.720	2,891,668	3,030,388		76,653		(106,547)		(106,547)		A	12/31/2018
38141W-60-4	Goldman Sachs Government Income Fund - A			223,525.000	3,214,293	14.380	3,214,293	3,256,426		54,224		(11,139)		(11,139)		A	12/31/2018
38141W-60-4	Goldman Sachs Government Income Fund - A			0.032		14.380										A	07/29/2016
38145N-35-2	Goldman Sachs Government Income Fund - R			149,609.000	2,148,382	14.360	2,148,382	2,188,956		39,885		(16,200)		(16,200)		A	12/31/2018
38145N-35-2	Goldman Sachs Government Income Fund - R			2,066.966	29,682	14.360	29,682	30,392		507		(479)		(479)		A	12/31/2018
38147X-57-2	Goldman Sachs Government Income Fund - R6			17,232.000	247,450	14.360	247,450	246,580		3,007		1,352		1,352		A	12/31/2018
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A			49,694.000	711,617	14.320	711,617	999,343		195,223		(247,719)		(247,719)		A	12/31/2018
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A			30,906.120	442,576	14.320	442,576	638,992		130,115		(162,706)		(162,706)		A	12/28/2018
38144N-34-6	Goldman Sachs Growth Opportunities Fund - Inv			130.889	2,008	15.340	2,008	2,681		560		(673)		(673)		A	12/21/2018
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R			99,345.000	1,329,241	13.380	1,329,241	1,924,287		400,243		(499,502)		(499,502)		A	12/31/2018
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R			22,967.959	307,311	13.380	307,311	449,265		95,018		(141,948)		(141,948)		A	12/20/2018
38141W-65-3	Goldman Sachs High Yield Fund - A			288,534.000	1,716,775	5.950	1,716,775	1,826,234		94,968		(153,750)		(153,750)		A	12/31/2018
38145N-28-7	Goldman Sachs High Yield Fund - R			285,762.000	1,697,425	5.940	1,697,425	1,835,112		95,906		(144,229)		(144,229)		A	12/31/2018
38148U-87-4	Goldman Sachs High Yield Fund - R6			188,178.000	1,123,420	5.970	1,123,420	1,201,444		44,685		(75,596)		(75,596)		A	12/31/2018
38143H-58-9	Goldman Sachs Int Real Estate Sec Fund - A			0.029		5.900										A	12/22/2016
380987-70-1	Goldman Sachs International Equity Insights Fund			19,451.970	137,720	7.080	137,720	176,836		30,899		(57,666)		(57,666)		A	12/17/2018
38143H-58-9	Goldman Sachs International Real Estate Securities Fund - A			824.000	4,859	5.900	4,859	5,215		119		(462)		(462)		A	12/31/2018
38147X-23-4	Goldman Sachs Intl Small Cap Insights Fund - R6			411,568.774	4,198,001	10.200	4,198,001	4,701,262		69,712		(1,012,414)		(1,012,414)		A	12/27/2018
380987-10-7	Goldman Sachs Large Cap Value Fund			1,412.405	10,833	7.670	10,833	14,380		826		(1,825)		(1,825)		A	12/17/2018
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A			58,764.000	744,545	12.670	744,545	934,891		84,812		(154,312)		(154,312)		A	12/31/2018
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A			0.440	6	12.670	6	6		190						A	12/19/2018
38144N-42-9	Goldman Sachs Large Cap Value Fund - R			31,980.000	393,029	12.290	393,029	500,921		45,357		(83,133)		(83,133)		A	12/31/2018
38147X-44-0	Goldman Sachs Large Cap Value Fund - R6			25,693.000	336,058	13.080	336,058	410,153		38,795		(70,338)		(70,338)		A	12/31/2018
38147X-43-2	Goldman Sachs Mid Cap Calue Fund - R6			42,647.000	1,154,445	27.070	1,154,445	1,479,897		179,083		(321,274)		(321,274)		A	12/31/2018
380987-60-2	Goldman Sachs Mid Cap Value Fund			107,760.808	1,389,037	12.890	1,389,037	1,739,878		212,129		(373,624)		(373,624)		A	12/17/2018
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A			99,901.000	2,677,352	26.800	2,677,352	3,550,551		414,239		(744,745)		(744,745)		A	12/31/2018
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A			151,056.861	4,048,324	26.800	4,048,324	5,190,012		649,279		(1,108,253)		(1,108,253)		A	12/31/2018
38144N-36-1	Goldman Sachs Mid Cap Value Fund - Inv			3,782.441	98,760	26.110	98,760	127,042		16,037		(28,282)		(28,282)		A	12/27/2018
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R			64,121.000	1,661,387	25.910	1,661,387	2,199,265		261,513		(467,002)		(467,002)		A	12/31/2018
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R			5,941.974	153,957	25.910	153,957	199,421		23,812		(42,841)		(42,841)		A	12/28/2018
38143H-35-7	Goldman Sachs Satellite Strategies Fund - A			0.021		7.380										A	06/29/2016
38143H-33-2	Goldman Sachs Satellite Strategies Fund - Inst			0.000		7.360				37,387						A	01/04/2019
38145N-68-3	Goldman Sachs Satellite Strategies Fund - Inv			0.002		7.360										A	06/29/2016
38145N-69-1	Goldman Sachs Satellite Strategies Fund - R			0.001		7.350										A	06/29/2016
38143H-35-7	Goldman Sachs Satellite Strategies Portfolio Fund - A			482.000	3,560	7.380	3,560	3,861		87		(434)		(434)		A	12/31/2018
38145N-69-1	Goldman Sachs Satellite Strategies Portfolio Fund - R			5,571.000	40,946	7.350	40,946	44,536		1,860		(4,835)		(4,835)		A	12/31/2018
38141W-61-2	Goldman Sachs Small Cap Value Fund - A			140,216.000	5,985,839	42.690	5,985,839	7,349,313		720,847		(1,689,383)		(1,689,383)		A	12/31/2018
38141W-61-2	Goldman Sachs Small Cap Value Fund - A			14,382.639	613,995	42.690	613,995	784,298		73,864		(169,376)		(169,376)		A	12/31/2018
38142V-20-9	Goldman Sachs Small Cap Value Fund - Inst			1,495,243.717	69,543,785	46.510	69,543,785	86,805,163		8,142,837		(19,440,305)		(19,440,305)		A	12/31/2018
38144N-29-6	Goldman Sachs Small Cap Value Fund - Inv			10,682.242	451,752	42.290	451,752	576,282		56,891		(134,121)		(134,121)		A	12/27/2018
38144N-31-2	Goldman Sachs Small Cap Value Fund - R			287,235.000	11,957,607	41.630	11,957,607	14,977,215		1,490,842		(3,463,774)		(3,463,774)		A	12/31/2018
38144N-31-2	Goldman Sachs Small Cap Value Fund - R			1,930.247	80,356	41.630	80,356	105,360		9,954		(24,077)		(24,077)		A	12/31/2018
38147X-42-4	Goldman Sachs Small Cap Value Fund - R6			28,655.000	1,331,869	46.480	1,331,869	1,674,827		135,369		(348,960)		(348,960)		A	12/31/2018
38143H-77-9	Goldman Sachs Small Mid Cap Growth Fund - A			8,016.000	129,453	16.150	129,453	151,645		24,049		(32,363)		(32,363)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
38144N-33-8	Goldman Sachs Small Mid Cap Growth Fund - R			21,335.000	329,202	15.430	329,202	421,805		64,081		(85,668)		(85,668)		A	12/31/2018
38148U-70-0	Goldman Sachs Small Mid Cap Growth Fund - R6			59,263.000	1,040,666	17.560	1,040,666	1,321,964		164,411		(311,833)		(311,833)		A	12/31/2018
38144N-32-0	Goldman Sachs Small/Mid Cap Growth Fund - Inv			63,647.797	1,075,648	16.900	1,075,648	1,414,651		193,933		(332,565)		(332,565)		A	12/31/2018
380987-50-3	Goldman Sachs Strategic Growth Fund			722,663.567	7,067,650	9.780	7,067,650	9,762,762		3,557,457		(3,692,552)		(3,692,552)		A	12/17/2018
38145C-66-1	Goldman Sachs Strategic Income Fund - A			17.000	156	9.040	156	162		1,700		87		87		A	12/31/2018
38145C-63-8	Goldman Sachs Strategic Income Fund - Inv			0.018		9.040										A	07/29/2016
38145C-62-0	Goldman Sachs Strategic Income Fund - R			63,588.000	573,567	9.020	573,567	603,944		13,587		(27,421)		(27,421)		A	12/31/2018
38147X-53-1	Goldman Sachs Strategic Income Fund - R6			26,692.000	241,293	9.040	241,293	252,137		5,375		(10,894)		(10,894)		A	12/31/2018
38145C-66-1	Goldman Sachs Strategic Income Fund A			0.047		9.040										A	07/29/2016
38145C-64-6	Goldman Sachs Strategic Income Fund Inst			0.017		9.040										A	07/29/2016
38145C-62-0	Goldman Sachs Strategic Income Fund R			0.012		9.020										A	07/29/2016
38141W-62-0	Goldman Sachs U.S. Equity Insights Fund - A			3,883.000	162,059	41.740	162,059	186,742		6,857		(24,769)		(24,769)		A	12/31/2018
38145N-65-9	Goldman Sachs U.S. Equity Insights Fund - R			3,577.000	146,587	40.980	146,587	159,236		5,735		(17,593)		(17,593)		A	12/31/2018
38147X-46-5	Goldman Sachs U.S. Equity Insights Fund - R6			5,525.000	237,576	43.000	237,576	260,989		7,161		(23,560)		(23,560)		A	12/31/2018
38141W-62-0	Goldman Sachs US Equity Insights Fund - A			78,161.855	3,262,476	41.740	3,262,476	3,833,479		135,394		(577,125)		(577,125)		A	12/31/2018
380987-20-6	Goldman Sachs US Equity Insights Fund - Inst			7,478.125	112,396	15.030	112,396	97,474		19,945		(27,280)		(27,280)		A	12/17/2018
38145N-64-2	Goldman Sachs US Equity Insights Fund - Inv			71,790.548	2,952,027	41.120	2,952,027	3,509,722		134,685		(557,695)		(557,695)		A	12/31/2018
38145N-65-9	Goldman Sachs US Equity Insights Fund - R			16.570	679	40.980	679	792		27		(113)		(113)		A	12/19/2018
411512-52-8	Harbor Capital Appreciation Fund - Retirement			124,674.756	7,719,861	61.920	7,719,861	7,858,198		766,397		(890,354)		(890,354)		A	12/28/2018
411511-65-2	Harbor International Fund - ADM			27,344.387	927,522	33.920	927,522	1,384,298		357,744		(564,448)		(564,448)		A	12/17/2018
41664M-79-7	Hartford Balanced Income Fund - R3			1,446.808	18,852	13.030	18,852	20,232		972		(1,380)		(1,380)		A	12/27/2018
41664M-78-9	Hartford Balanced Income Fund - R4			317,310.212	4,134,552	13.030	4,134,552	4,475,815		250,419		(376,560)		(376,560)		A	12/31/2018
416649-35-8	Hartford Capital Appreciation Fund - R4			0.004		34.940										A	12/29/2015
416649-28-3	Hartford Dividend & Growth Fund - R4			2,088.891	46,311	22.170	46,311	57,060		5,417		(7,893)		(7,893)		A	12/27/2018
416649-66-3	Hartford Equity Income Fund - R3			0.001		16.960										A	06/29/2016
416649-36-6	Hartford Equity Income Fund - R4			18,211.665	309,234	16.980	309,234	352,895		30,108		(56,344)		(56,344)		A	12/27/2018
416649-67-1	Hartford Healthcare Fund - R3			4,496.708	139,218	30.960	139,218	158,688		9,734		(15,306)		(15,306)		A	12/28/2018
416649-37-4	Hartford Healthcare Fund - R4			0.030	1	32.680	1	1		704						A	12/17/2018
41664L-33-6	Hartford International Equity Fund - R3			40,525.000	378,503	9.340	378,503	394,574		1,607		(25,785)		(25,785)		A	12/31/2018
41664L-32-8	Hartford International Equity Fund - R4			1.000	11	9.390	11	12		54		(214,721)		(214,721)		A	12/31/2018
416649-54-9	Hartford International Opportunities Fund - R3			6,556.145	88,246	13.460	88,246	110,861		3,031		(23,547)		(23,547)		A	12/28/2018
416649-24-2	Hartford International Opportunities Fund - R4			435,039.075	5,955,685	13.690	5,955,685	6,867,610		221,323		(1,505,420)		(1,505,420)		A	12/28/2018
416645-88-5	Hartford International Opportunities Fund - Y			68,911.846	955,807	13.870	955,807	1,231,808		39,342		(250,827)		(250,827)		A	12/27/2018
41664M-68-0	Hartford MidCap Value Fund - R4			0.014		12.720										A	12/17/2018
41664M-86-2	Hartford Midcap Fund - R3			214.203	5,863	27.370	5,863	6,675		657		(1,169)		(1,169)		A	12/31/2018
41664M-85-4	Hartford Midcap Fund - R4			21,226.324	606,648	28.580	606,648	695,273		64,487		(117,226)		(117,226)		A	12/21/2018
41664M-84-7	Hartford Midcap Fund - R5			31,901.897	940,149	29.470	940,149	1,133,209		96,847		(234,776)		(234,776)		A	12/31/2018
426894-10-1	Henssler Equity Fund			769,309.033	3,731,149	4.850	3,731,149	4,579,019		249,766		(727,284)		(727,284)		A	12/14/2018
43090E-86-0	Highland Premier Growth Equity Fund - A			30,271.394	431,670	14.260	431,670	660,013		172,993		(224,768)		(224,768)		A	12/31/2018
001413-10-3	INVESCO Charter Fund - A			71,953.830	1,054,843	14.660	1,054,843	1,276,840		110,805		(224,447)		(224,447)		A	12/28/2018
001413-44-2	INVESCO Charter Fund - R			80,687.231	1,173,999	14.550	1,173,999	1,419,762		119,488		(248,762)		(248,762)		A	12/31/2018
00141M-59-8	INVESCO Mid Cap Core Equity Fund - R			229,344.405	3,719,966	16.220	3,719,966	4,781,108		404,299		(905,242)		(905,242)		A	12/31/2018
00141M-81-2	INVESCO Mid Cap Core Fund - A			298,347.159	5,080,852	17.030	5,080,852	6,419,241		563,960		(1,193,223)		(1,193,223)		A	12/27/2018
008879-49-6	INVESCO Small Cap Equity Fund - A			177,644.124	1,961,191	11.040	1,961,191	2,505,040		306,513		(697,179)		(697,179)		A	12/31/2018
00141L-50-9	INVESCO Small Cap Equity Fund - R			288,586.918	2,955,130	10.240	2,955,130	3,829,546		493,089		(1,034,931)		(1,034,931)		A	12/28/2018
00888X-10-4	INVESCO VI Diversified Dividend Fund Series I			342,732.933	8,122,771	23.700	8,122,771	8,002,956		525,020		(1,153,090)		(1,153,090)		A	04/27/2011
00888X-20-3	INVESCO VI Diversified Dividend Fund Series II			636,516.057	14,983,588	23.540	14,983,588	15,874,930		949,923		(2,151,473)		(2,151,473)		A	12/21/2018
008892-41-6	INVESCO VI Health Care Fund Series I (4452)			544,761.912	12,752,876	23.410	12,752,876	15,190,647		1,798,011		(1,609,530)		(1,609,530)		A	12/17/2018
008892-39-0	INVESCO VI Health Care Fund Series II			529,743.480	11,728,521	22.140	11,728,521	15,048,883		1,784,374		(1,615,117)		(1,615,117)		A	12/27/2018
008892-32-5	INVESCO VI Technology Fund Series I (4455)			444,019.162	9,732,900	21.920	9,732,900	9,171,715		506,465		(654,678)		(654,678)		A	09/20/2018
008892-31-7	INVESCO VI Technology Fund Series II			460,111.284	9,565,714	20.790	9,565,714	9,440,898		538,449		(826,461)		(826,461)		A	12/20/2018
97183H-62-8	IndexSelect Aggressive 2025 CIT -I			412.409	4,264	10.340	4,264	4,493				(229)		(229)		A	12/03/2018
97183H-59-4	IndexSelect Aggressive 2035 CIT -I			988.271	10,377	10.500	10,377	11,369				(992)		(992)		A	12/31/2018
97183H-57-8	IndexSelect Aggressive 2045 CIT -I			587.379	6,156	10.480	6,156	6,605				(449)		(449)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
97182V-52-9	IndexSelect Aggressive 2055 CIT - R6			9.768	102	10.430	102	106				(4)		(4)		A	12/31/2018
97183H-55-2	IndexSelect Aggressive 2055 CIT -I			228.271	2,392	10.480	2,392	2,488				(96)		(96)		A	12/31/2018
97182V-56-0	IndexSelect Aggressive Retirement CIT - R6			140.481	1,446	10.290	1,446	1,445								A	12/31/2018
97183H-64-4	IndexSelect Aggressive Retirement CIT -I			0.001		10.300										A	10/25/2018
97183H-37-0	IndexSelect Conservative 2035 CIT -I			978.740	10,052	10.270	10,052	10,459				(408)		(408)		A	12/31/2018
97183H-33-9	IndexSelect Conservative 2055 CIT -I			13.977	143	10.240	143	150				(7)		(7)		A	12/31/2018
97182V-49-5	IndexSelect Moderate 2025 CIT - R6			946,588.253	9,872,915	10.430	9,872,915	10,248,625				(375,710)		(375,710)		A	12/31/2018
97183H-51-1	IndexSelect Moderate 2025 CIT -I			604,448.105	6,310,438	10.440	6,310,438	6,590,540				(280,102)		(280,102)		A	12/31/2018
97182V-48-7	IndexSelect Moderate 2035 CIT - R6			528,691.437	5,535,399	10.470	5,535,399	5,823,246				(287,847)		(287,847)		A	12/31/2018
97183H-48-7	IndexSelect Moderate 2035 CIT -I			547,137.660	5,728,531	10.470	5,728,531	6,114,599				(386,068)		(386,068)		A	12/31/2018
97182V-47-9	IndexSelect Moderate 2045 CIT - R6			230,175.744	2,409,940	10.470	2,409,940	2,558,949				(149,009)		(149,009)		A	12/31/2018
97183H-46-1	IndexSelect Moderate 2045 CIT -I			356,995.264	3,737,740	10.470	3,737,740	4,021,901				(284,160)		(284,160)		A	12/31/2018
97182V-46-1	IndexSelect Moderate 2055 CIT - R6			125,851.637	1,315,150	10.450	1,315,150	1,398,540				(83,391)		(83,391)		A	12/31/2018
97183H-44-6	IndexSelect Moderate 2055 CIT -I			236,903.249	2,475,639	10.450	2,475,639	2,649,440				(173,801)		(173,801)		A	12/31/2018
97182V-51-1	IndexSelect Moderate Retirement CIT - R6			137,641.396	1,424,588	10.350	1,424,588	1,462,963				(38,374)		(38,374)		A	12/31/2018
97183H-53-7	IndexSelect Moderate Retirement CIT -I			199,010.681	2,059,761	10.350	2,059,761	2,141,460				(81,700)		(81,700)		A	12/31/2018
00142J-57-8	Invesco AIM Constellation Fund - A			6,893.000	118,836	17.240	118,836	124,700		11,224		(17,707)		(17,707)		A	12/31/2018
00142J-57-8	Invesco American Franchise Fund - A			0.013		17.240										A	12/14/2018
00141A-45-3	Invesco American Franchise Fund - R			20,751.000	349,439	16.840	349,439	391,457		33,760		(55,544)		(55,544)		A	12/31/2018
00141A-39-6	Invesco American Franchise Fund - R6			79,342.000	1,414,677	17.830	1,414,677	1,699,545		129,450		(296,069)		(296,069)		A	12/31/2018
00142J-57-8	Invesco American Franchise Fund Class A			20,360.555	351,016	17.240	351,016	423,295		32,804		(77,720)		(77,720)		A	12/27/2018
00143M-84-4	Invesco American Value Fund - A			6,359.000	181,871	28.600	181,871	222,283		20,822		(47,429)		(47,429)		A	12/31/2018
00143M-84-4	Invesco American Value Fund - A			0.007		28.600										A	12/14/2018
00143M-81-0	Invesco American Value Fund - R			27,474.000	782,743	28.490	782,743	982,890		88,818		(207,139)		(207,139)		A	12/31/2018
00143M-78-6	Invesco American Value Fund - R5			192.679	5,549	28.800	5,549	7,163		684		(1,570)		(1,570)		A	12/21/2018
00143M-34-9	Invesco American Value Fund - R6			4,753.000	136,879	28.800	136,879	182,993		16,509		(55,004)		(55,004)		A	12/31/2018
00141V-74-7	Invesco Balanced Risk Allocation Fund - A			46,606.000	469,784	10.080	469,784	506,595				(31,588)		(31,588)		A	12/31/2018
00141V-71-3	Invesco Balanced Risk Allocation Fund - R			90,427.000	894,322	9.890	894,322	974,449				(44,819)		(44,819)		A	12/31/2018
00142R-53-9	Invesco Balanced Risk Allocation Fund - R6			50,889.000	522,632	10.270	522,632	552,473				(28,585)		(28,585)		A	12/31/2018
00888Y-10-2	Invesco Balanced Risk Commodity Strategy Fund - A			22,196.000	135,839	6.120	135,839	144,213		152		(8,004)		(8,004)		A	12/31/2018
00888Y-40-9	Invesco Balanced Risk Commodity Strategy Fund - R			25,087.000	151,273	6.030	151,273	169,234		196		(20,829)		(20,829)		A	12/31/2018
00888Y-84-7	Invesco Balanced Risk Commodity Strategy Fund - R5			255,779.000	1,606,290	6.280	1,606,290	1,751,858		5,180		(163,589)		(163,589)		A	12/31/2018
00141V-74-7	Invesco Balanced-Risk Allocation Fund - A			18,497.325	186,453	10.080	186,453	196,725				(14,636)		(14,636)		A	12/10/2018
00141V-71-3	Invesco Balanced-Risk Allocation Fund - R			17,532.013	173,392	9.890	173,392	180,704				(5,677)		(5,677)		A	12/28/2018
00141V-68-9	Invesco Balanced-Risk Allocation Fund - R5			16,752.259	171,878	10.260	171,878	178,959				(11,945)		(11,945)		A	12/31/2018
00888Y-10-2	Invesco Balanced-Risk Commodity Strategy Fund - A			156,321.153	956,685	6.120	956,685	1,046,700		1,655		(90,014)		(90,014)		A	12/17/2018
00888Y-60-7	Invesco Balanced-Risk Commodity Strategy Fund - R5			596,423.833	3,733,613	6.260	3,733,613	4,078,774		10,775		(345,160)		(345,160)		A	12/14/2018
00888Y-84-7	Invesco Balanced-Risk Commodity Strategy Fund - R6			943,762.156	5,926,826	6.280	5,926,826	6,260,393		20,905		(794,458)		(794,458)		A	12/27/2018
001413-10-3	Invesco Charter Fund - A			1,029.000	15,084	14.660	15,084	18,368		1,544		(3,134)		(3,134)		A	12/31/2018
001413-44-2	Invesco Charter Fund - R			11.000	166	14.550	166	204		17		(35)		(35)		A	12/31/2018
00143M-71-1	Invesco Comstock Fund - A			839,227.000	18,060,162	21.520	18,060,162	20,002,486		1,710,082		(4,080,214)		(4,080,214)		A	12/31/2018
00143M-71-1	Invesco Comstock Fund - A			1,887,247.174	40,613,559	21.520	40,613,559	44,173,240		3,791,748		(9,388,702)		(9,388,702)		A	12/31/2018
00143M-67-9	Invesco Comstock Fund - R			836,530.000	18,002,121	21.520	18,002,121	20,032,092		1,689,249		(4,093,762)		(4,093,762)		A	12/31/2018
00143M-67-9	Invesco Comstock Fund - R			179,024.877	3,852,615	21.520	3,852,615	4,286,404		352,894		(899,196)		(899,196)		A	12/31/2018
00143M-33-1	Invesco Comstock Fund - R6			225,239.000	4,842,634	21.500	4,842,634	5,741,334		387,182		(980,072)		(980,072)		A	12/31/2018
00143M-66-1	Invesco Comstock Fund - Y			164,205.585	3,533,704	21.520	3,533,704	3,993,590		335,362		(813,742)		(813,742)		A	12/31/2018
00141T-57-7	Invesco Developing Markets Fund - A			167,270.000	5,036,491	30.110	5,036,491	5,161,876		79,003		(995,525)		(995,525)		A	12/31/2018
00142R-52-1	Invesco Developing Markets Fund - R6			54,595.000	1,636,227	29.970	1,636,227	1,818,264		33,732		(354,061)		(354,061)		A	12/31/2018
001413-54-1	Invesco Diversified Dividend Fund - A			520,512.000	9,098,548	17.480	9,098,548	10,164,040		674,534		(1,284,951)		(1,284,951)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
001413-54-1	Invesco Diversified Dividend Fund - A			184,541.487	3,225,785	17.480	3,225,785	3,626,736		237,444		(424,835)		(424,835)		A	12/31/2018
001413-18-6	Invesco Diversified Dividend Fund - R			654,321.000	11,476,797	17.540	11,476,797	13,025,598		833,485		(1,692,856)		(1,692,856)		A	12/31/2018
001413-18-6	Invesco Diversified Dividend Fund - R			12,101.717	212,264	17.540	212,264	241,310		14,900		(33,403)		(33,403)		A	12/14/2018
001413-17-8	Invesco Diversified Dividend Fund - R5			924,304.379	16,147,598	17.470	16,147,598	18,137,592		1,217,374		(2,296,139)		(2,296,139)		A	12/28/2018
00141B-84-0	Invesco Diversified Dividend Fund - R6			730,482.000	12,761,514	17.470	12,761,514	14,409,234		1,005,811		(1,803,289)		(1,803,289)		A	12/31/2018
00141T-29-6	Invesco Endeavor Fund - A			0.009		15.660										A	12/14/2018
00141T-26-2	Invesco Endeavor Fund - R			1,889.339	28,246	14.950	28,246	34,729		1,827		(7,275)		(7,275)		A	12/31/2018
00141T-29-6	Invesco Endeavor Fund - A			15,291.000	239,455	15.660	239,455	289,177		14,901		(63,981)		(63,981)		A	12/31/2018
00141T-26-2	Invesco Endeavor Fund - R			26,037.000	389,252	14.950	389,252	489,060		25,115		(104,516)		(104,516)		A	12/31/2018
00141T-21-3	Invesco Endeavor Fund - R5			3,739.727	62,678	16.760	62,678	74,840		3,651		(16,114)		(16,114)		A	12/21/2018
00142R-55-4	Invesco Endeavor Fund - R6			2,674.000	45,145	16.880	45,145	56,035		2,868		(10,608)		(10,608)		A	12/31/2018
00142J-47-9	Invesco Equity and Income Fund - A			1,660,949.000	15,147,852	9.120	15,147,852	17,144,475		1,591,688		(2,799,689)		(2,799,689)		A	12/31/2018
00142J-47-9	Invesco Equity and Income Fund - A			399,949.804	3,647,542	9.120	3,647,542	4,313,642		299,402		(679,814)		(679,814)		A	12/28/2018
00142J-42-0	Invesco Equity and Income Fund - R			1,706,138.000	15,662,351	9.180	15,662,351	17,794,288		1,314,293		(2,900,764)		(2,900,764)		A	12/31/2018
00142J-42-0	Invesco Equity and Income Fund - R			704.480	6,467	9.180	6,467	7,681		508		(1,207)		(1,207)		A	12/21/2018
00142J-12-3	Invesco Equity and Income Fund - R6			1,197,646.000	10,922,531	9.120	10,922,531	12,880,963		910,315		(1,917,314)		(1,917,314)		A	12/31/2018
00142J-44-6	Invesco Equity and Income Fund - Y			162,718.732	1,483,995	9.120	1,483,995	1,718,001		127,978		(279,267)		(279,267)		A	12/27/2018
00142C-36-7	Invesco Global Real Estate Fund - A			21,603.000	246,702	11.420	246,702	272,819		25,592		(41,427)		(41,427)		A	12/31/2018
00142C-36-7	Invesco Global Real Estate Fund - A			0.082	1	11.420	1	1		32						A	12/14/2018
00142C-33-4	Invesco Global Real Estate Fund - R			52,879.000	603,879	11.420	603,879	685,141		63,555		(86,442)		(86,442)		A	12/31/2018
00142C-32-6	Invesco Global Real Estate Fund - R5			83,534.588	951,993	11.380	951,993	1,100,380		102,004		(159,456)		(159,456)		A	12/24/2018
001421-61-9	Invesco Global Real Estate Fund - R6			41,221.000	468,684	11.370	468,684	534,029		48,640		(67,968)		(67,968)		A	12/31/2018
00142J-31-3	Invesco Growth and Income Fund - R			45,626.000	935,327	20.500	935,327	1,190,784		120,988		(256,992)		(256,992)		A	12/31/2018
00142J-36-2	Invesco Growth and Income Fund Class A			80,148.790	1,641,447	20.480	1,641,447	2,090,730		212,566		(473,311)		(473,311)		A	12/28/2018
008882-10-2	Invesco International Growth Fund - A			84,941.000	2,377,505	27.990	2,377,505	2,747,857		205,256		(550,214)		(550,214)		A	12/31/2018
008882-75-5	Invesco International Growth Fund - R			145,357.000	4,020,586	27.660	4,020,586	4,739,859		361,006		(1,019,195)		(1,019,195)		A	12/31/2018
00889A-40-0	Invesco International Growth Fund - R6			21,045.000	597,270	28.380	597,270	716,985		55,774		(147,318)		(147,318)		A	12/31/2018
008882-10-2	Invesco International Growth Fund A			806,484.638	22,573,505	27.990	22,573,505	26,125,083		2,032,173		(5,930,269)		(5,930,269)		A	12/31/2018
00143M-59-6	Invesco Mid Cap Growth Fund - A			26,267.000	822,148	31.300	822,148	966,674		100,875		(169,932)		(169,932)		A	12/31/2018
00143M-59-6	Invesco Mid Cap Growth Fund - A			151,844.682	4,752,739	31.300	4,752,739	5,611,037		591,942		(950,840)		(950,840)		A	12/31/2018
00143M-56-2	Invesco Mid Cap Growth Fund - R			55,841.000	1,683,037	30.140	1,683,037	2,018,466		218,067		(379,584)		(379,584)		A	12/31/2018
00143M-56-2	Invesco Mid Cap Growth Fund - R			5,681.976	171,255	30.140	171,255	208,306		21,778		(33,521)		(33,521)		A	12/27/2018
00143N-10-7	Invesco Mid Cap Growth Fund - R6			25,010.000	840,579	33.610	840,579	1,019,984		94,873		(164,753)		(164,753)		A	12/31/2018
00142C-56-5	Invesco Real Estate Fund - A			65,079.000	1,220,888	18.760	1,220,888	1,464,741		85,168		(153,541)		(153,541)		A	12/31/2018
00142C-56-5	Invesco Real Estate Fund - A			0.010		18.760										A	12/14/2018
00142C-45-8	Invesco Real Estate Fund - R			64,314.000	1,208,461	18.790	1,208,461	1,407,397		82,801		(141,841)		(141,841)		A	12/31/2018
00142C-45-8	Invesco Real Estate Fund - R			8,115.777	152,495	18.790	152,495	166,134		10,320		(13,638)		(13,638)		A	12/31/2018
00142C-46-6	Invesco Real Estate Fund - R5			8,785.925	164,736	18.750	164,736	189,436		11,612		(19,663)		(19,663)		A	12/31/2018
001421-58-5	Invesco Real Estate Fund - R6			84,555.000	1,584,564	18.740	1,584,564	1,740,667		97,774		(136,546)		(136,546)		A	12/31/2018
00141T-25-4	Invesco Select Companies Fund - A			418,663.883	6,363,691	15.200	6,363,691	7,279,125		402,903		(1,422,987)		(1,422,987)		A	12/31/2018
00141T-22-1	Invesco Select Companies Fund - R			35,470.350	509,354	14.360	509,354	621,714		37,946		(116,470)		(116,470)		A	12/31/2018
00142J-21-4	Invesco Small Cap Discovery Fund - A			23,138.000	178,391	7.710	178,391	230,451		28,875		(52,180)		(52,180)		A	12/31/2018
00142J-21-4	Invesco Small Cap Discovery Fund - A			2,956,530.510	22,794,850	7.710	22,794,850	27,530,860		3,765,353		(5,621,064)		(5,621,064)		A	12/31/2018
00142J-15-6	Invesco Small Cap Discovery Fund - R5			3,432,008.922	28,966,155	8.440	28,966,155	37,139,493		4,597,977		(8,038,772)		(8,038,772)		A	12/31/2018
00142J-14-9	Invesco Small Cap Discovery Fund - R6			3,294.000	27,933	8.480	27,933	34,189		4,143		(6,460)		(6,460)		A	12/31/2018
00141L-85-5	Invesco Small Cap Equity Fund - R5			78,843.813	977,663	12.400	977,663	1,294,898		138,141		(340,088)		(340,088)		A	12/28/2018
008879-49-6	Invesco Small Cap Equity Fund - A			34,582.000	381,785	11.040	381,785	484,550		58,080		(130,788)		(130,788)		A	12/31/2018
00141L-50-9	Invesco Small Cap Equity Fund - R			195,228.000	1,999,134	10.240	1,999,134	2,635,028		331,904		(704,087)		(704,087)		A	12/31/2018
00141L-72-3	Invesco Small Cap Equity Fund - R6			66,931.000	836,635	12.500	836,635	1,130,954		125,573		(294,993)		(294,993)		A	12/31/2018
00141L-75-6	Invesco Small Cap Equity Fund - Y			110,172.548	1,268,086	11.510	1,268,086	1,625,806		192,137		(415,783)		(415,783)		A	12/17/2018
00141M-77-0	Invesco Small Cap Growth Fund - A			827,934.000	25,690,802	31.030	25,690,802	29,662,239		2,306,448		(5,345,804)		(5,345,804)		A	12/31/2018
00141M-58-0	Invesco Small Cap Growth Fund - R			1,141,931.000	32,510,787	28.470	32,510,787	38,411,911		3,153,159		(7,242,952)		(7,242,952)		A	12/31/2018
00888W-47-8	Invesco Small Cap Growth Fund - R6			941,144.000	33,561,194	35.660	33,561,194	40,506,688		2,500,477		(7,564,624)		(7,564,624)		A	12/31/2018
00143M-53-9	Invesco Small Cap Value Fund - A			76,713.000	853,814	11.130	853,814	1,328,659		185,789		(474,452)		(474,452)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
00143M-53-9	Invesco Small Cap Value Fund - A			1,657,845.457	18,451,820	11.130	18,451,820	27,217,982		4,183,765		(10,218,597)		(10,218,597)		A	12/31/2018
00143M-49-7	Invesco Small Cap Value Fund - Y			119,744.084	1,412,980	11.800	1,412,980	2,204,329		308,967		(750,664)		(750,664)		A	12/27/2018
00143M-39-8	Invesco Value Opportunities Fund A			140,127.733	1,434,908	10.240	1,434,908	1,804,934		211,542		(526,769)		(526,769)		A	12/28/2018
00142F-13-9	Invesco Value Opportunities Fund R			11,943.524	120,868	10.120	120,868	150,282		16,342		(46,168)		(46,168)		A	12/28/2018
46600A-10-4	Ivy Asset Strategy Fund - N			1,448.000	27,830	19.220	27,830	32,763		4,747		(6,274)		(6,274)		A	12/31/2018
466000-11-4	Ivy Asset Strategy Fund - R			103,331.000	1,928,163	18.660	1,928,163	2,348,330		332,363		(443,399)		(443,399)		A	12/31/2018
466000-72-6	Ivy Asset Strategy Fund - Y			32,433.000	615,252	18.970	615,252	710,121		104,305		(140,691)		(140,691)		A	12/31/2018
466000-72-6	Ivy Asset Strategy Fund - Y			0.010		18.970										A	10/31/2018
46600A-79-9	Ivy Large Cap Growth Fund - N			28,888.000	604,042	20.910	604,042	667,055		10,040		(63,073)		(63,073)		A	12/31/2018
466000-42-9	Ivy Large Cap Growth Fund - R			46,124.000	864,359	18.740	864,359	870,469		110,945		(108,736)		(108,736)		A	12/31/2018
466000-58-5	Ivy Large Cap Growth Fund - Y			16,746.000	337,766	20.170	337,766	417,208		41,518		(81,515)		(81,515)		A	12/31/2018
466000-58-5	Ivy Large Cap Growth Fund - Y			0.011		20.170										A	10/31/2018
465898-31-0	Ivy Natural Resources Fund - R			7,390.000	87,132	11.790	87,132	107,803				(26,235)		(26,235)		A	12/31/2018
465897-12-2	Ivy Natural Resources Fund - Y			2,178.000	26,683	12.250	26,683	29,759		76		(8,054)		(8,054)		A	12/31/2018
46600A-74-0	Ivy Science and Technology Fund - N			56,157.000	3,358,754	59.810	3,358,754	3,678,831		377,503		(654,961)		(654,961)		A	12/31/2018
466000-43-7	Ivy Science and Technology Fund - R			122,777.000	6,335,314	51.600	6,335,314	7,117,902		828,162		(1,400,570)		(1,400,570)		A	12/31/2018
466000-43-7	Ivy Science and Technology Fund - R			2,571.215	132,675	51.600	132,675	153,138		15,801		(23,170)		(23,170)		A	12/28/2018
466000-67-6	Ivy Science and Technology Fund - Y			106,195.000	6,008,530	56.580	6,008,530	6,526,095		743,132		(1,230,502)		(1,230,502)		A	12/31/2018
466000-67-6	Ivy Science and Technology Fund - Y			6,513.912	368,557	56.580	368,557	423,682		49,336		(64,344)		(64,344)		A	12/31/2018
466000-50-2	Ivy Small Cap Growth Fund - A			102,571.571	1,500,622	14.630	1,500,622	1,888,828		204,580		(385,759)		(385,759)		A	12/31/2018
46600A-73-2	Ivy Small Cap Growth Fund - N			97,034.000	1,945,530	20.050	1,945,530	2,455,430		201,582		(512,628)		(512,628)		A	12/31/2018
466000-44-5	Ivy Small Cap Growth Fund - R			138,249.730	1,975,589	14.290	1,975,589	2,515,517		316,206		(588,831)		(588,831)		A	12/31/2018
466000-80-9	Ivy Small Cap Growth Fund - Y			530,766.585	9,893,489	18.640	9,893,489	11,150,821		1,285,902		(1,878,649)		(1,878,649)		A	12/28/2018
466000-50-2	Ivy Small Cap Growth Fund Fund - A			160,926.000	2,354,342	14.630	2,354,342	2,828,949		350,081		(501,329)		(501,329)		A	12/31/2018
466000-44-5	Ivy Small Cap Growth Fund Fund - R			118,350.000	1,691,225	14.290	1,691,225	2,041,603		251,901		(404,269)		(404,269)		A	12/31/2018
46600H-10-9	Ivy VIP Asset Strategy			346,085.233	2,869,670	8.292	2,869,670	3,146,064		182,104		(381,696)		(381,696)		A	12/31/2018
46600H-10-9	Ivy VIP Asset Strategy Class A			1,000,768.084	8,298,169	8.290	8,298,169	9,266,639		543,741		(1,020,994)		(1,020,994)		A	12/18/2018
47803W-40-6	JHancock3 Disciplined Value Mid Cap Fund - Inst			40,737.098	714,121	17.530	714,121	822,798		86,632		(208,880)		(208,880)		A	12/27/2018
4812C2-62-7	JP Morgan Core Bond Fund - R5			135,076.954	1,519,616	11.250	1,519,616	1,553,934		82,034		(28,644)		(28,644)		A	12/27/2018
46636U-87-6	JP Morgan Equity Income Fund - R6			792,472.393	12,560,687	15.850	12,560,687	12,444,838		667,068		(1,217,236)		(1,217,236)		A	12/28/2018
4812C0-77-9	JP Morgan High Yield Fund - A			139,292.413	940,224	6.750	940,224	1,083,276		54,292		(84,510)		(84,510)		A	12/27/2018
4812C0-50-6	JP Morgan Large Cap Growth Fund - A			0.008		32.660										A	12/12/2018
4812C1-68-6	JP Morgan Mid Cap Growth Fund - A			70,208.531	1,790,318	25.500	1,790,318	1,898,797		139,019		(265,458)		(265,458)		A	12/31/2018
4812C1-71-0	JP Morgan Mid Cap Growth Fund - I			8,202.433	243,284	29.660	243,284	279,152		16,502		(35,680)		(35,680)		A	12/31/2018
4812C2-41-1	JP Morgan Mid Cap Growth Fund - R2			12,561.162	349,577	27.830	349,577	368,166		24,926		(49,508)		(49,508)		A	12/27/2018
48121A-20-9	JP Morgan Mid Cap Value Fund - R2			287,049.769	8,858,356	30.860	8,858,356	9,959,909		663,606		(1,900,911)		(1,900,911)		A	12/31/2018
4812A1-37-3	JP Morgan Small Cap Equity Fund - I			13,215.475	643,726	48.710	643,726	726,347		31,623		(82,621)		(82,621)		A	12/28/2018
4812C2-53-6	JP Morgan Small Cap Value Fund - R2			21,900.767	462,763	21.130	462,763	613,956		68,002		(146,403)		(146,403)		A	12/31/2018
4812A3-50-2	JP Morgan SmartRetirement 2020 Fund - A			234,212.491	4,115,113	17.570	4,115,113	4,234,697		248,180		(477,815)		(477,815)		A	12/31/2018
4812A3-70-0	JP Morgan SmartRetirement 2020 Fund - I			983,214.677	17,334,075	17.630	17,334,075	18,225,662		1,063,920		(2,017,457)		(2,017,457)		A	12/31/2018
4812A4-16-1	JP Morgan SmartRetirement 2020 Fund - R2			173,823.307	3,043,646	17.510	3,043,646	3,228,211		168,340		(351,429)		(351,429)		A	12/31/2018
4812A3-19-7	JP Morgan SmartRetirement 2025 Fund - A			212,510.115	3,667,925	17.260	3,667,925	3,957,942		204,786		(449,715)		(449,715)		A	12/31/2018
4812A3-17-1	JP Morgan SmartRetirement 2025 Fund - I			562,468.048	9,730,697	17.300	9,730,697	10,411,772		535,844		(1,221,521)		(1,221,521)		A	12/31/2018
4812A4-15-3	JP Morgan SmartRetirement 2025 Fund - R2			41,926.488	720,716	17.190	720,716	749,433		35,935		(90,008)		(90,008)		A	12/31/2018
4812A3-88-2	JP Morgan SmartRetirement 2030 Fund - A			135,958.683	2,528,832	18.600	2,528,832	2,695,973		146,852		(350,079)		(350,079)		A	12/31/2018
4812A3-86-6	JP Morgan SmartRetirement 2030 Fund - I			1,152,828.657	21,511,783	18.660	21,511,783	22,495,752		1,342,282		(3,020,630)		(3,020,630)		A	12/31/2018
4812A4-14-6	JP Morgan SmartRetirement 2030 Fund - R2			312,135.352	5,786,989	18.540	5,786,989	6,140,329		309,829		(805,172)		(805,172)		A	12/31/2018
4812A3-15-5	JP Morgan SmartRetirement 2035 Fund - A			178,019.624	3,195,452	17.950	3,195,452	3,471,364		168,103		(478,134)		(478,134)		A	12/31/2018
4812A3-13-0	JP Morgan SmartRetirement 2035 Fund - I			303,257.506	5,473,798	18.050	5,473,798	6,058,538		295,497		(819,349)		(819,349)		A	12/31/2018
4812A4-13-8	JP Morgan SmartRetirement 2035 Fund - R2			5,169.029	92,526	17.900	92,526	96,062		4,466		(13,685)		(13,685)		A	12/31/2018
4812A3-84-1	JP Morgan SmartRetirement 2040 Fund - A			90,596.655	1,740,362	19.210	1,740,362	1,915,664		97,305		(278,501)		(278,501)		A	12/31/2018
4812A3-82-5	JP Morgan SmartRetirement 2040 Fund - I			741,528.527	14,289,255	19.270	14,289,255	14,985,542		834,654		(2,347,205)		(2,347,205)		A	12/31/2018
4812A4-12-0	JP Morgan SmartRetirement 2040 Fund - R2			306,493.871	5,857,098	19.110	5,857,098	6,211,344		310,182		(948,902)		(948,902)		A	12/31/2018
4812A4-10-4	JP Morgan SmartRetirement 2045 Fund - A			60,475.099	1,108,509	18.330	1,108,509	1,230,666		55,448		(175,295)		(175,295)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
4812A4-30-2	JP Morgan SmartRetirement 2045 Fund - I			216,478.064	3,983,196	18.400	3,983,196	4,408,858		206,429		(644,563)		(644,563)		A	12/31/2018
4812A4-11-2	JP Morgan SmartRetirement 2045 Fund - R2			34,453.846	629,127	18.260	629,127	636,844		29,576		(102,319)		(102,319)		A	12/31/2018
4812A4-50-0	JP Morgan SmartRetirement 2050 Fund - A			42,253.877	775,781	18.360	775,781	877,650		36,315		(117,267)		(117,267)		A	12/31/2018
4812A4-70-8	JP Morgan SmartRetirement 2050 Fund - I			411,643.579	7,586,591	18.430	7,586,591	7,981,315		368,360		(1,191,822)		(1,191,822)		A	12/31/2018
48121A-10-0	JP Morgan SmartRetirement 2050 Fund - R2			235,490.644	4,307,124	18.290	4,307,124	4,568,851		186,380		(660,851)		(660,851)		A	12/31/2018
46636U-84-3	JP Morgan SmartRetirement 2055 Fund - A			61,129.190	1,264,152	20.680	1,264,152	1,393,441		49,154		(180,349)		(180,349)		A	12/31/2018
46636U-82-7	JP Morgan SmartRetirement 2055 Fund - I			171,585.492	3,555,251	20.720	3,555,251	3,851,723		122,100		(373,119)		(373,119)		A	12/31/2018
46636U-81-9	JP Morgan SmartRetirement 2055 Fund - R2			2,384.004	49,206	20.640	49,206	50,764		1,699		(7,117)		(7,117)		A	12/31/2018
46641U-47-3	JP Morgan SmartRetirement 2060 Fund - A			14.627	231	15.780	231	245		5		(14)		(14)		A	12/31/2018
4812A2-19-9	JP Morgan SmartRetirement Income Fund - A			38,710.222	648,009	16.740	648,009	698,996		50,651		(64,574)		(64,574)		A	12/31/2018
4812A2-17-3	JP Morgan SmartRetirement Income Fund - I			360,984.620	6,053,712	16.770	6,053,712	6,415,211		359,168		(636,614)		(636,614)		A	12/31/2018
4812A4-19-5	JP Morgan SmartRetirement Income Fund - R2			55,555.184	927,772	16.700	927,772	982,485		49,938		(93,397)		(93,397)		A	12/31/2018
4812A1-18-3	JP Morgan US Equity Fund - A			592,989.739	7,957,922	13.420	7,957,922	8,891,933		1,003,017		(1,594,044)		(1,594,044)		A	12/31/2018
4812A1-15-9	JP Morgan US Equity Fund - I			97,144.698	1,307,568	13.460	1,307,568	1,461,207		166,946		(258,644)		(258,644)		A	12/31/2018
4812A4-27-8	JP Morgan US Equity Fund - R2			34,178.903	453,896	13.280	453,896	535,793		59,868		(90,003)		(90,003)		A	12/31/2018
48127B-48-2	JP Morgan US Equity Fund - R3			78,195.710	1,045,477	13.370	1,045,477	1,284,315		130,555		(242,965)		(242,965)		A	12/31/2018
48127B-47-4	JP Morgan US Equity Fund - R4			38,670.626	519,733	13.440	519,733	627,047		65,738		(105,785)		(105,785)		A	12/31/2018
4812A3-77-5	JP Morgan US Equity Fund - R5			342,884.505	4,625,512	13.490	4,625,512	5,038,272		597,441		(890,495)		(890,495)		A	12/28/2018
4812C2-68-4	JP Morgan US Government Money Market Fund - Inst			1,419,889.340	1,419,889	1.000	1,419,889	1,419,889	.64	13,151						A	12/31/2018
4812D0-35-7	JPMorgan Core Bond Fund - A			186,400.000	2,102,590	11.280	2,102,590	2,193,173		56,121		(49,646)		(49,646)		A	12/31/2018
4812C2-48-6	JPMorgan Core Bond Fund - R2			216,747.000	2,440,575	11.260	2,440,575	2,516,753		73,288		(48,971)		(48,971)		A	12/31/2018
4812D0-50-6	JPMorgan Large Cap Growth Fund - A			62,872.000	2,053,385	32.660	2,053,385	2,267,154		283,037		(326,472)		(326,472)		A	12/31/2018
4812C2-54-4	JPMorgan Large Cap Growth Fund - R2			218,595.000	6,883,546	31.490	6,883,546	7,872,429		992,413		(1,242,150)		(1,242,150)		A	12/31/2018
4812CA-10-8	JPMorgan Large Cap Growth Fund - R3			91,312.000	2,998,683	32.840	2,998,683	3,513,077		444,489		(578,708)		(578,708)		A	12/31/2018
48121L-84-1	JPMorgan Large Cap Growth Fund - R6			300,348.000	10,232,844	34.070	10,232,844	12,248,269		1,330,868		(2,144,283)		(2,144,283)		A	12/31/2018
4812C1-68-6	JPMorgan Mid Cap Growth Fund - A			132,911.000	3,389,236	25.500	3,389,236	3,569,995		263,253		(493,767)		(493,767)		A	12/31/2018
4812C2-41-1	JPMorgan Mid Cap Growth Fund - R2			358,832.000	9,986,281	27.830	9,986,281	10,600,083		734,118		(1,587,677)		(1,587,677)		A	12/31/2018
4812CA-50-4	JPMorgan Mid Cap Growth Fund - R3			4,069.000	119,757	29.430	119,757	141,657		8,193		(20,692)		(20,692)		A	12/31/2018
4812C2-28-8	JPMorgan Mid Cap Growth Fund - R6			94,071.000	2,840,016	30.190	2,840,016	3,212,314		177,307		(449,916)		(449,916)		A	12/31/2018
339128-30-8	JPMorgan Mid Cap Value Fund - A			513,663.377	16,560,507	32.240	16,560,507	18,546,492		1,291,316		(3,468,602)		(3,468,602)		A	12/27/2018
339183-10-5	JPMorgan Mid Cap Value Fund - I			760,936.035	24,798,905	32.590	24,798,905	27,821,840		1,892,534		(5,211,568)		(5,211,568)		A	12/31/2018
4812A4-24-5	JPMorgan Small Cap Equity Fund - R2			20,632.806	845,739	40.990	845,739	986,214		65,736		(167,001)		(167,001)		A	12/31/2018
48127B-86-2	JPMorgan Small Cap Equity Fund - R6			22,663.000	1,105,495	48.780	1,105,495	1,295,940		79,347		(190,519)		(190,519)		A	12/31/2018
4812C1-76-9	JPMorgan Small Cap Value Fund - A			85,173.000	1,820,993	21.380	1,820,993	2,273,054		270,570		(576,940)		(576,940)		A	12/31/2018
4812C1-76-9	JPMorgan Small Cap Value Fund - A			202,622.142	4,332,061	21.380	4,332,061	5,623,810		640,513		(1,365,218)		(1,365,218)		A	12/31/2018
4812C1-79-3	JPMorgan Small Cap Value Fund - I			524,288.806	11,995,728	22.880	11,995,728	14,631,016		1,715,710		(3,655,063)		(3,655,063)		A	12/31/2018
4812C2-53-6	JPMorgan Small Cap Value Fund - R2			77,899.000	1,646,001	21.130	1,646,001	2,102,143		293,607		(515,216)		(515,216)		A	12/31/2018
4812CA-80-1	JPMorgan Small Cap Value Fund - R3			3,963.000	84,573	21.340	84,573	111,072		12,475		(26,498)		(26,498)		A	12/31/2018
4812D0-22-5	JPMorgan Small Cap Value Fund - R6			239,732.000	5,497,050	22.930	5,497,050	7,257,819		777,944		(1,693,702)		(1,693,702)		A	12/31/2018
4812A3-50-2	JPMorgan SmartRetirement 2020 Fund - A			2,271,740.000	39,914,467	17.570	39,914,467	42,008,406		2,482,325		(4,616,200)		(4,616,200)		A	12/31/2018
4812A4-16-1	JPMorgan SmartRetirement 2020 Fund - R2			2,694,402.000	47,178,979	17.510	47,178,979	49,833,051		2,794,511		(5,457,969)		(5,457,969)		A	12/31/2018
48127B-77-1	JPMorgan SmartRetirement 2020 Fund - R3			183,214.000	3,208,083	17.510	3,208,083	3,591,209		178,590		(378,968)		(378,968)		A	12/31/2018
46641U-79-6	JPMorgan SmartRetirement 2020 Fund - R6			999,534.000	17,641,770	17.650	17,641,770	19,224,241		1,055,632		(1,863,690)		(1,863,690)		A	12/31/2018
4812A3-19-7	JPMorgan SmartRetirement 2025 Fund - A			2,149,543.000	37,101,114	17.260	37,101,114	38,930,350		2,094,081		(4,543,929)		(4,543,929)		A	12/31/2018
4812A4-15-3	JPMorgan SmartRetirement 2025 Fund - R2			3,551,369.000	61,048,034	17.190	61,048,034	64,001,988		3,170,737		(7,594,304)		(7,594,304)		A	12/31/2018
48127B-75-5	JPMorgan SmartRetirement 2025 Fund - R3			118,368.000	2,035,930	17.200	2,035,930	2,301,753		107,248		(254,059)		(254,059)		A	12/31/2018
46641U-78-8	JPMorgan SmartRetirement 2025 Fund - R6			1,133,932.000	19,639,700	17.320	19,639,700	21,453,685		1,034,219		(2,301,283)		(2,301,283)		A	12/31/2018
4812A3-88-2	JPMorgan SmartRetirement 2030 Fund - A			2,057,350.000	38,266,703	18.600	38,266,703	40,073,005		2,416,064		(5,340,649)		(5,340,649)		A	12/31/2018
4812A4-14-6	JPMorgan SmartRetirement 2030 Fund - R2			3,807,414.000	70,589,455	18.540	70,589,455	74,474,969		3,889,856		(9,633,690)		(9,633,690)		A	12/31/2018
48127B-73-0	JPMorgan SmartRetirement 2030 Fund - R3			184,740.000	3,428,773	18.560	3,428,773	3,851,982		186,254		(452,396)		(452,396)		A	12/31/2018
46641U-77-0	JPMorgan SmartRetirement 2030 Fund - R6			1,046,416.000	19,567,973	18.700	19,567,973	21,592,086		1,155,379		(2,662,180)		(2,662,180)		A	12/31/2018
48127B-71-4	JPMorgan SmartRetirement 2035 Fund - R3			125,311.000	2,241,806	17.890	2,241,806	2,560,367		111,405		(320,725)		(320,725)		A	12/31/2018
4812A3-15-5	JPMorgan SmartRetirement 2035 Fund - A			1,710,043.000	30,695,279	17.950	30,695,279	32,264,380		1,711,543		(4,545,176)		(4,545,176)		A	12/31/2018
4812A4-13-8	JPMorgan SmartRetirement 2035 Fund - R2			3,233,640.000	57,882,148	17.900	57,882,148	61,550,350		3,055,680		(8,551,762)		(8,551,762)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
46641U-76-2	JPMorgan SmartRetirement 2035 Fund - R6			1,238,179.000	22,361,522	18.060	22,361,522	24,780,716		1,196,767		(3,280,544)		(3,280,544)		A	12/31/2018
4812A3-84-1	JPMorgan SmartRetirement 2040 Fund - A			1,478,608.000	28,404,069	19.210	28,404,069	30,045,112		1,698,105		(4,637,206)		(4,637,206)		A	12/31/2018
4812A4-12-0	JPMorgan SmartRetirement 2040 Fund - R2			2,648,957.000	50,621,560	19.110	50,621,560	53,997,065		2,808,972		(8,240,704)		(8,240,704)		A	12/31/2018
48127B-68-0	JPMorgan SmartRetirement 2040 Fund - R3			169,712.000	3,251,687	19.160	3,251,687	3,722,200		182,045		(529,332)		(529,332)		A	12/31/2018
46641U-75-4	JPMorgan SmartRetirement 2040 Fund - R6			1,048,661.000	20,260,122	19.320	20,260,122	22,537,481		1,113,144		(3,048,304)		(3,048,304)		A	12/31/2018
4812A4-10-4	JPMorgan SmartRetirement 2045 Fund - A			1,028,293.000	18,848,604	18.330	18,848,604	19,919,563		971,225		(2,991,884)		(2,991,884)		A	12/31/2018
4812A4-11-2	JPMorgan SmartRetirement 2045 Fund - R2			2,070,342.000	37,804,440	18.260	37,804,440	40,372,724		1,821,823		(6,023,735)		(6,023,735)		A	12/31/2018
48127B-66-4	JPMorgan SmartRetirement 2045 Fund - R3			71,898.000	1,313,582	18.270	1,313,582	1,490,734		58,035		(185,748)		(185,748)		A	12/31/2018
46641U-74-7	JPMorgan SmartRetirement 2045 Fund - R6			817,603.000	15,052,064	18.410	15,052,064	16,859,656		771,231		(2,356,053)		(2,356,053)		A	12/31/2018
4812A4-50-0	JPMorgan SmartRetirement 2050 Fund - A			788,934.000	14,484,826	18.360	14,484,826	15,392,071		711,757		(2,265,151)		(2,265,151)		A	12/31/2018
48121A-10-0	JPMorgan SmartRetirement 2050 Fund - R2			1,567,550.000	28,670,497	18.290	28,670,497	30,645,624		1,300,090		(4,428,719)		(4,428,719)		A	12/31/2018
48127B-64-9	JPMorgan SmartRetirement 2050 Fund - R3			154,302.000	2,825,271	18.310	2,825,271	3,227,717		128,790		(450,628)		(450,628)		A	12/31/2018
46641U-73-9	JPMorgan SmartRetirement 2050 Fund - R6			708,314.000	13,082,565	18.470	13,082,565	14,454,288		621,243		(1,950,352)		(1,950,352)		A	12/31/2018
48127B-62-3	JPMorgan SmartRetirement 2055 Fund - R3			42,218.000	870,960	20.630	870,960	987,598		31,848		(122,419)		(122,419)		A	12/31/2018
46636U-84-3	JPMorgan SmartRetirement 2055 Fund - A			508,911.000	10,524,272	20.680	10,524,272	11,385,716		425,458		(1,533,026)		(1,533,026)		A	12/31/2018
46636U-81-9	JPMorgan SmartRetirement 2055 Fund - R2			1,019,145.000	21,035,161	20.640	21,035,161	22,428,962		778,434		(3,063,238)		(3,063,238)		A	12/31/2018
46641U-72-1	JPMorgan SmartRetirement 2055 Fund - R6			298,873.000	6,198,625	20.740	6,198,625	6,894,148		232,901		(840,719)		(840,719)		A	12/31/2018
46641U-47-3	JPMorgan SmartRetirement 2060 Fund - A			107.000	1,681	15.780	1,681	1,862		39		(181)		(181)		A	12/31/2018
48127B-59-9	JPMorgan SmartRetirement 2060 Fund - R2			17,010.000	268,246	15.770	268,246	295,903		5,927		(27,217)		(27,217)		A	12/31/2018
48127B-58-1	JPMorgan SmartRetirement 2060 Fund - R3			5,648.000	89,187	15.790	89,187	97,249		2,082		(7,557)		(7,557)		A	12/31/2018
48127B-56-5	JPMorgan SmartRetirement 2060 Fund - R6			40,971.000	648,157	15.820	648,157	722,582		16,865		(75,012)		(75,012)		A	12/31/2018
48127B-82-1	JPMorgan SmartRetirement Income Fund - R3			85,485.000	1,425,894	16.680	1,425,894	1,586,157		77,333		(148,199)		(148,199)		A	12/31/2018
4812A2-19-9	JPMorgan SmartRetirement Income Fund - A			1,033,111.000	17,294,285	16.740	17,294,285	18,602,850		1,033,181		(1,788,581)		(1,788,581)		A	12/31/2018
4812A4-19-5	JPMorgan SmartRetirement Income Fund - R2			1,442,689.000	24,092,903	16.700	24,092,903	25,755,986		1,320,656		(2,442,953)		(2,442,953)		A	12/31/2018
46641U-71-3	JPMorgan SmartRetirement Income Fund - R6			1,367,956.000	22,981,656	16.800	22,981,656	24,631,883		1,088,705		(1,807,367)		(1,807,367)		A	12/31/2018
48127B-48-2	JPMorgan U.S. Equity Fund - R3			125,797.000	1,681,908	13.370	1,681,908	1,986,027		170,459		(304,023)		(304,023)		A	12/31/2018
4812A1-18-3	JPMorgan US Equity Fund - A			1,050,789.000	14,101,594	13.420	14,101,594	15,667,605		1,860,252		(2,791,407)		(2,791,407)		A	12/31/2018
4812A4-27-8	JPMorgan US Equity Fund - R2			1,927,670.000	25,599,459	13.280	25,599,459	29,054,581		3,243,537		(5,205,386)		(5,205,386)		A	12/31/2018
48121L-81-7	JPMorgan US Equity Fund - R6			733,707.000	9,912,381	13.510	9,912,381	11,658,530		1,205,251		(1,903,810)		(1,903,810)		A	12/31/2018
4812C2-68-4	JPMorgan US Government Money Market Fund - Institutional			17,925,208.000	17,925,208	1.000	17,925,208	17,925,208	1,078	127,887						A	12/31/2018
4812C2-65-0	JPMorgan US Government Money Market Fund - Service			6,445,455.000	6,445,455	1.000	6,445,455	6,445,455	260	45,271						A	12/31/2018
47103C-88-6	Janus Balanced Fund Class S			29,337.396	905,939	30.880	905,939	923,826		56,616		(64,643)		(64,643)		A	12/28/2018
47103C-80-3	Janus Henderson Balanced Fund - R			53,067.000	1,630,228	30.720	1,630,228	1,684,104		97,931		(116,344)		(116,344)		A	12/31/2018
47103C-88-6	Janus Henderson Balanced Fund - S			80,445.000	2,484,141	30.880	2,484,141	2,466,567		158,039		(153,134)		(153,134)		A	12/31/2018
47103C-78-7	Janus Henderson Enterprise Fund - R			18,020.000	1,862,352	103.350	1,862,352	1,824,807		116,948		(195,170)		(195,170)		A	12/31/2018
47103C-77-9	Janus Henderson Enterprise Fund - S			3,729.000	396,348	106.300	396,348	382,002		23,514		(31,964)		(31,964)		A	12/31/2018
47103A-64-1	Janus Henderson Forty Fund - R			3,711.000	97,154	26.180	97,154	106,111		8,532		(10,345)		(10,345)		A	12/31/2018
47103A-63-3	Janus Henderson Forty Fund - S			32,857.000	927,234	28.220	927,234	985,383		76,676		(71,785)		(71,785)		A	12/31/2018
47103C-23-3	Janus Henderson Mid Cap Value Fund - R			29,767.177	376,555	12.650	376,555	475,388		44,552		(96,962)		(96,962)		A	12/31/2018
47103C-22-5	Janus Henderson Mid Cap Value Fund - S			1,398,906.636	17,989,939	12.860	17,989,939	22,753,946		2,305,041		(5,066,007)		(5,066,007)		A	12/27/2018
471023-59-8	Janus Henderson Mid Cap Value Fund - T			77,259.893	980,428	12.690	980,428	1,274,131		130,489		(279,908)		(279,908)		A	12/31/2018
47103C-45-6	Janus Henderson Overseas Fund - R			1,154.000	31,377	27.190	31,377	33,685		100		(8,209)		(8,209)		A	12/31/2018
47103C-23-3	Janus Henderson Perkins Mid Cap Value Fund - R			1.000	12	12.650	12	17		2		(4)		(4)		A	12/31/2018
47103D-79-3	Janus Henderson Triton Fund - N			358,037.656	9,176,505	25.630	9,176,505	11,131,919		630,550		(1,921,373)		(1,921,373)		A	12/31/2018
471021-40-2	Janus Henderson VIT Balanced Portfolio - Inst			4,714.743	159,123	33.750	159,123	132,260		8,059		(6,888)		(6,888)		A	12/10/2018
471021-69-1	Janus Henderson VIT Balanced Portfolio - Service			136,921.115	4,873,022	35.590	4,873,022	4,440,164		230,672		(204,497)		(204,497)		A	12/28/2018
471021-86-5	Janus Henderson VIT Forty Portfolio - Inst			663,373.513	23,350,748	35.200	23,350,748	23,930,054		3,251,514		(2,882,650)		(2,882,650)		A	06/22/2018
471021-61-8	Janus Henderson VIT Forty Portfolio - Service			6,081.888	201,615	33.150	201,615	212,064		31,881		(25,628)		(25,628)		A	12/28/2018
471021-30-3	Janus Henderson VIT Global Res Portfolio - Inst			177,959.287	8,387,221	47.130	8,387,221	6,974,816		108,651		(743,460)		(743,460)		A	12/21/2018
471021-64-2	Janus Henderson VIT Global Res Portfolio - Service			4,699.494	216,882	46.150	216,882	210,045		2,357		(21,826)		(21,826)		A	12/28/2018
47103C-44-9	Janus Overseas Fund Class S			31,973.656	875,119	27.370	875,119	1,018,784		5,999		(166,079)		(166,079)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
410223-60-6	John Hancock Bond Fund - R6			397,954.692	6,052,891	15.210	6,052,891	6,280,079		222,371		(260,680)		(260,680)		A	12/31/2018
487300-50-1	Keeley Small Cap Value Fund - A			21,256.574	498,892	23.470	498,892	716,234		49,202		(161,643)		(161,643)		A	12/31/2018
52106N-45-9	Lazard Global Listed Infrastructure Fund - Inst			990.693	13,384	13.510	13,384	13,541		1,697		(2,193)		(2,193)		A	12/21/2018
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A			142,552.000	1,416,969	9.940	1,416,969	1,476,171		49,294		(89,060)		(89,060)		A	12/31/2018
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A			1,496.359	14,874	9.940	14,874	15,070		302		(214)		(214)		A	12/20/2018
524686-32-6	Legg Mason BW Global Opportunities Bond Fund - FI			99,221.495	974,355	9.820	974,355	1,057,770		31,123		(81,707)		(81,707)		A	12/20/2018
524686-31-8	Legg Mason BW Global Opportunities Bond Fund - IS			127,986.000	1,267,064	9.900	1,267,064	1,328,973		34,963		(54,111)		(54,111)		A	12/31/2018
524686-36-7	Legg Mason BW Global Opportunities Bond Fund - R			180,346.000	1,781,820	9.880	1,781,820	1,893,631		64,171		(136,397)		(136,397)		A	12/31/2018
524686-50-8	Legg Mason BW International Opps Bond Fund - IS			111,372.332	1,223,982	10.990	1,223,982	1,288,314		36,522		(64,332)		(64,332)		A	12/27/2018
52468E-10-5	Legg Mason ClearBridge Appreciation Fund - A			232,355.000	5,046,743	21.720	5,046,743	5,138,061		317,167		(492,083)		(492,083)		A	12/31/2018
52468E-70-9	Legg Mason ClearBridge Appreciation Fund - IS			16,665.000	360,297	21.620	360,297	396,545		24,888		(46,812)		(46,812)		A	12/31/2018
52468E-50-1	Legg Mason ClearBridge Appreciation Fund - R			91,535.000	1,986,310	21.700	1,986,310	2,043,694		127,724		(196,706)		(196,706)		A	12/31/2018
52467P-49-9	Legg Mason ClearBridge International Small Cap Fund - A			6,892.000	80,843	11.730	80,843	112,414		16,148		(32,222)		(32,222)		A	12/31/2018
52471R-37-4	Legg Mason ClearBridge International Small Cap Fund - IS			60,272.000	708,191	11.750	708,191	1,016,484		142,972		(312,933)		(312,933)		A	12/31/2018
52469H-76-8	Legg Mason ClearBridge Mid Cap Core Fund - A			134,082.000	3,747,593	27.950	3,747,593	4,206,760		161,379		(707,262)		(707,262)		A	12/31/2018
52469H-26-3	Legg Mason ClearBridge Mid Cap Core Fund - IS			46,070.000	1,445,685	31.380	1,445,685	1,637,906		57,345		(236,607)		(236,607)		A	12/31/2018
52469H-17-2	Legg Mason ClearBridge Mid Cap Core Fund - R			232,718.000	6,339,243	27.240	6,339,243	7,207,710		273,110		(1,176,379)		(1,176,379)		A	12/31/2018
52467P-80-4	Legg Mason QS Conservative Growth Fund - A			59.000	765	13.050	765	868		43		(82)		(82)		A	12/31/2018
524686-29-2	Legg Mason QS International Equity Fund - A			29,442.000	398,648	13.540	398,648	473,794		9,437		(72,978)		(72,978)		A	12/31/2018
524686-24-3	Legg Mason QS International Equity Fund - IS			41,354.000	580,612	14.040	580,612	688,743		15,585		(113,281)		(113,281)		A	12/31/2018
524686-25-0	Legg Mason QS International Equity Fund - R			13,680.000	192,071	14.040	192,071	216,702		4,654		(40,462)		(40,462)		A	12/31/2018
53700T-80-1	Litman Gregory Masters Alt Strategies Fund - Inst			815,059.387	9,039,009	11.090	9,039,009	8,800,283		288,561		(480,337)		(480,337)		A	12/19/2018
63872R-79-8	Loomis Sayles Core Plus Bond Fund - A			6,190.871	77,138	12.460	77,138	78,973		2,375		(2,562)		(2,562)		A	12/24/2018
63872R-76-4	Loomis Sayles Core Plus Bond Fund Y			0.005		12.560										A	12/22/2016
543487-28-4	Loomis Sayles Strategic Income Fund - A			967,429.051	13,098,989	13.540	13,098,989	13,894,566		689,471		(933,004)		(933,004)		A	12/31/2018
543487-25-0	Loomis Sayles Strategic Income Fund - Y			762,219.969	10,312,836	13.530	10,312,836	10,966,243		590,236		(719,813)		(719,813)		A	12/28/2018
97183J-56-6	Lord Abbett Core Bond Fund - I1			2,979,739.923	29,678,210	9.960	29,678,210	29,467,854				210,355		210,355		A	12/28/2018
54400A-83-7	Lord Abbett Fundamental Equity - R6			71,777.000	785,240	10.940	785,240	928,122		73,497		(133,824)		(133,824)		A	12/31/2018
543915-86-2	Lord Abbett Fundamental Equity Fund - A			76,123.000	824,416	10.830	824,416	951,826		75,209		(151,017)		(151,017)		A	12/31/2018
543915-86-2	Lord Abbett Fundamental Equity Fund - A			5,755.995	62,337	10.830	62,337	70,052		5,680		(11,319)		(11,319)		A	12/24/2018
543915-55-7	Lord Abbett Fundamental Equity Fund - R2			47,447.000	503,410	10.610	503,410	602,538		42,933		(89,986)		(89,986)		A	12/31/2018
543915-54-0	Lord Abbett Fundamental Equity Fund - R3			94,825.000	1,008,935	10.640	1,008,935	1,165,025		90,000		(184,180)		(184,180)		A	12/31/2018
54400A-85-2	Lord Abbett Fundamental Equity Fund - R4			158,254.000	1,704,400	10.770	1,704,400	2,026,869		156,650		(311,783)		(311,783)		A	12/31/2018
54400R-10-3	Lord Abbett Growth Opportunities Fund - A			2,073.000	38,454	18.550	38,454	43,965		2,211		(3,847)		(3,847)		A	12/31/2018
54400R-70-7	Lord Abbett Growth Opportunities Fund - R2			2,048.000	35,968	17.560	35,968	41,109		2,134		(5,112)		(5,112)		A	12/31/2018
54400R-80-6	Lord Abbett Growth Opportunities Fund - R3			7,394.000	132,725	17.950	132,725	150,500		7,546		(17,866)		(17,866)		A	12/31/2018
543913-69-3	Lord Abbett Growth Opportunities Fund - R4			3,532.000	65,526	18.550	65,526	74,266		3,783		(7,032)		(7,032)		A	12/31/2018
543913-67-7	Lord Abbett Growth Opportunities Fund - R6			39,064.000	834,797	21.370	834,797	870,530		42,714		(80,885)		(80,885)		A	12/31/2018
543915-47-4	Lord Abbett International Core Equity Fund - R3			11,536.000	130,010	11.270	130,010	152,946		2,374		(28,829)		(28,829)		A	12/31/2018
543915-85-4	Lord Abbett International Opportunities Fund - A			0.011		14.020										A	12/18/2018
543915-45-8	Lord Abbett International Opportunities Fund - R2			89,756.000	1,238,638	13.800	1,238,638	1,597,414		132,770		(473,084)		(473,084)		A	12/31/2018
543915-44-1	Lord Abbett International Opportunities Fund - R3			73,726.000	1,011,520	13.720	1,011,520	1,261,570		110,215		(376,338)		(376,338)		A	12/31/2018
54400A-68-8	Lord Abbett International Opportunities Fund - R4			20,775.000	290,022	13.960	290,022	379,382		32,202		(120,313)		(120,313)		A	12/31/2018
54400A-68-8	Lord Abbett International Opportunities Fund - R4			0.039	1	13.960	1	1								A	12/18/2018
54400A-66-2	Lord Abbett International Opportunities Fund - R6			181,295.000	2,625,147	14.480	2,625,147	3,353,526		280,302		(931,750)		(931,750)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
	Lord Abbett Securities Trust International																
543915-85-4	Opportunities Fund - A			18,326.000	256,929	14.020	256,929	316,379		27,826		(102,000)		(102,000)		A	12/31/2018
543916-68-8	Lord Abbett Short Duration Income Fund Inst			1,339,606.653	5,545,972	4.140	5,545,972	5,740,037	628	219,813		(136,945)		(136,945)		A	12/31/2018
543913-66-9	Lord Abbett Small Cap Value Fund - R6			5,208.000	78,117	15.000	78,117	102,116		13,297		(23,995)		(23,995)		A	12/31/2018
543913-64-4	Lord Abbett Small Cap Value Fund - R6			12,988.000	239,629	18.450	239,629	322,129		33,233		(84,323)		(84,323)		A	12/31/2018
543916-84-5	Lord Abbett Total Return Fund - A			145,096.000	1,443,708	9.950	1,443,708	1,506,901	156	60,172		(48,368)		(48,368)		A	12/31/2018
543916-37-3	Lord Abbett Total Return Fund - R3			189,852.000	1,887,132	9.940	1,887,132	1,956,150	167	60,175		(56,092)		(56,092)		A	12/31/2018
54400A-10-0	Lord Abbett Value Opportunities Fund - A			82,482.000	1,325,484	16.070	1,325,484	1,572,056		130,111		(311,454)		(311,454)		A	12/31/2018
54400A-10-0	Lord Abbett Value Opportunities Fund - A			164.336	2,641	16.070	2,641	3,220		241		(589)		(589)		A	12/27/2018
54400A-70-4	Lord Abbett Value Opportunities Fund - R2			48,265.000	741,346	15.360	741,346	904,093		79,166		(172,101)		(172,101)		A	12/31/2018
54400A-80-3	Lord Abbett Value Opportunities Fund - R3			69,226.000	1,075,772	15.540	1,075,772	1,311,601		107,904		(252,779)		(252,779)		A	12/31/2018
54400A-78-7	Lord Abbett Value Opportunities Fund - R4			178,291.000	2,861,568	16.050	2,861,568	3,508,703		286,734		(651,767)		(651,767)		A	12/31/2018
54400A-76-1	Lord Abbett Value Opportunities Fund - R6			95,654.000	1,608,897	16.820	1,608,897	1,974,564		162,903		(364,750)		(364,750)		A	12/31/2018
55273W-10-3	MFS Blended Research Core Equity Fund - I (884)			500,222.406	11,470,100	22.930	11,470,100	12,367,510		1,227,823		(2,276,500)		(2,276,500)		A	12/31/2018
55273W-53-3	MFS Blended Research Core Equity Fund - R2			624,307.000	13,503,770	21.630	13,503,770	14,789,215		1,456,000		(2,696,781)		(2,696,781)		A	12/31/2018
55273W-52-5	MFS Blended Research Core Equity Fund - R3			518,932.000	11,696,738	22.540	11,696,738	13,071,790		1,258,788		(2,288,185)		(2,288,185)		A	12/31/2018
55273W-48-3	MFS Blended Research Core Equity Fund - R5			57,726.000	1,324,806	22.950	1,324,806	1,533,156		166,666		(270,138)		(270,138)		A	12/31/2018
55273W-53-3	MFS Blended Research SM Core Equity Fund - R2			105,090.994	2,273,118	21.630	2,273,118	2,753,395		244,765		(477,122)		(477,122)		A	12/31/2018
55273W-52-5	MFS Blended Research SM Core Equity Fund - R3			77,930.854	1,756,561	22.540	1,756,561	1,964,518		185,563		(347,794)		(347,794)		A	12/31/2018
55273W-51-7	MFS Blended Research SM Core Equity Fund - R4			101,093.530	2,294,823	22.700	2,294,823	2,676,046		248,101		(501,302)		(501,302)		A	12/31/2018
552743-50-2	MFS Emerging Markets Debt Fund - R2			101,856.000	1,399,496	13.740	1,399,496	1,490,101		65,290		(106,815)		(106,815)		A	12/31/2018
552743-60-1	MFS Emerging Markets Debt Fund - R3			39,646.503	542,761	13.690	542,761	586,745		56,790		(46,145)		(46,145)		A	12/31/2018
552743-60-1	MFS Emerging Markets Debt Fund - R3			53,118.000	727,191	13.690	727,191	774,215		52,468		(59,949)		(59,949)		A	12/31/2018
552743-70-0	MFS Emerging Markets Debt Fund - R4			0.000		13.690				66,301						A	01/04/2019
552746-36-4	MFS Emerging Markets Debt Fund - R5			59,411.000	812,743	13.680	812,743	856,663		29,219		(42,217)		(42,217)		A	12/31/2018
55273E-50-9	MFS Emerging Markets Equity Fund - A (0085)			109,846.174	3,300,878	30.050	3,300,878	3,072,236		15,532		(562,929)		(562,929)		A	12/28/2018
552746-76-0	MFS Emerging Markets Equity Fund - R1			6,355.598	169,440	26.660	169,440	167,521		711		(26,815)		(26,815)		A	12/28/2018
552746-75-2	MFS Emerging Markets Equity Fund - R2			76.978	2,113	27.450	2,113	2,259		5		(181)		(181)		A	12/17/2018
552746-74-5	MFS Emerging Markets Equity Fund - R3			2,650.617	79,253	29.900	79,253	80,462		419		(13,161)		(13,161)		A	12/17/2018
552746-73-7	MFS Emerging Markets Equity Fund - R4			40.326	1,205	29.870	1,205	1,405		10		(201)		(201)		A	12/31/2018
552746-33-1	MFS Emerging Markets Equity Fund - R5			5,112.000	161,476	31.590	161,476	177,317		1,473		(29,832)		(29,832)		A	12/31/2018
552746-33-1	MFS Emerging Markets Equity Fund - R6			638.059	20,156	31.590	20,156	20,525		177		(368)		(368)		A	12/27/2018
552746-75-2	MFS Emerging Markets Equity Inv Opt Fund - R2			88,573.000	2,431,315	27.450	2,431,315	2,411,621		7,280		(409,797)		(409,797)		A	12/31/2018
552746-74-5	MFS Emerging Markets Equity Inv Opt Fund - R3			19,498.000	582,990	29.900	582,990	608,095		3,295		(95,101)		(95,101)		A	12/31/2018
552982-65-4	MFS Global Real Estate Fund - R2			236.516	3,479	14.710	3,479	3,700		84		(221)		(221)		A	12/18/2018
552982-65-4	MFS Global Real Estate Fund Class - R2			31,819.000	468,056	14.710	468,056	504,226		12,330		(41,082)		(41,082)		A	12/31/2018
552982-64-7	MFS Global Real Estate Fund Class - R3			14,510.000	213,147	14.690	213,147	227,919		5,780		(16,129)		(16,129)		A	12/31/2018
552982-72-0	MFS Global Real Estate Fund Class - R5			40,469.000	594,485	14.690	594,485	621,498		18,731		(36,729)		(36,729)		A	12/31/2018
552982-87-8	MFS Government Securities Fund - R1			8,958.691	85,645	9.560	85,645	87,162		3,431		(1,071)		(1,071)		A	12/31/2018
552982-88-6	MFS Government Securities Fund - R2			167,522.795	1,601,518	9.560	1,601,518	1,649,181		26,450		(17,742)		(17,742)		A	12/31/2018
552982-88-6	MFS Government Securities Fund - R2			485,479.000	4,641,184	9.560	4,641,184	4,816,685		111,096		(64,914)		(64,914)		A	12/31/2018
552982-86-0	MFS Government Securities Fund - R3			252,118.937	2,412,778	9.570	2,412,778	2,445,316		39,492		(18,364)		(18,364)		A	12/31/2018
552982-86-0	MFS Government Securities Fund - R3			602,725.000	5,768,081	9.570	5,768,081	5,968,195		171,748		(73,802)		(73,802)		A	12/31/2018
552982-85-2	MFS Government Securities Fund - R4			186,711.920	1,786,833	9.570	1,786,833	1,863,526		45,205		(33,063)		(33,063)		A	12/31/2018
552982-71-2	MFS Government Securities Fund - R5			832,600.000	7,959,653	9.560	7,959,653	8,033,472		167,595		(19,832)		(19,832)		A	12/31/2018
552985-86-3	MFS Growth Fund - I (807)			380,656.091	35,804,512	94.060	35,804,512	31,619,961		1,430,030		(1,302,271)		(1,302,271)		A	12/28/2018
552985-74-9	MFS Growth Fund - R2			4,781.305	397,996	83.240	397,996	441,518		19,188		(43,523)		(43,523)		A	12/31/2018
552985-74-9	MFS Growth Fund - R2			101,202.000	8,424,060	83.240	8,424,060	7,974,704		381,980		(465,022)		(465,022)		A	12/31/2018
552985-72-3	MFS Growth Fund - R3			35,331.123	3,103,839	87.850	3,103,839	3,135,351		127,879		(183,862)		(183,862)		A	12/31/2018
552985-72-3	MFS Growth Fund - R3			154,357.000	13,560,224	87.850	13,560,224	12,175,471		572,009		(585,527)		(585,527)		A	12/31/2018
552985-67-3	MFS Growth Fund - R5			138,950.000	13,104,410	94.310	13,104,410	14,138,539		490,895		(1,427,290)		(1,427,290)		A	12/31/2018
55273F-10-0	MFS Growth Series Fund			46,191.329	2,171,454	47.010	2,171,454	1,954,704		181,945		(123,393)		(123,393)		A	08/28/2018
552743-54-4	MFS International Diversification Fund - R6			202,754.235	3,475,208	17.140	3,475,208	3,678,206		109,346		(202,999)		(202,999)		A	12/27/2018
552746-71-1	MFS International Growth Fund - R2			4,334.000	117,188	27.040	117,188	129,554		4,192		(17,545)		(17,545)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
552746-67-9	MFS International Value Fund - R1			25,001.722	862,309	34.490	862,309	838,333		32,824		(125,651)		(125,651)		A	12/31/2018
552746-66-1	MFS International Value Fund - R2			196,562.000	6,897,361	35.090	6,897,361	6,969,670		297,225		(998,015)		(998,015)		A	12/31/2018
552746-66-1	MFS International Value Fund - R2			161,997.521	5,684,493	35.090	5,684,493	5,844,472		242,890		(826,313)		(826,313)		A	12/28/2018
552746-65-3	MFS International Value Fund - R3			108,002.000	4,029,555	37.310	4,029,555	4,010,521		173,569		(573,297)		(573,297)		A	12/31/2018
552746-65-3	MFS International Value Fund - R3			515,238.216	19,223,538	37.310	19,223,538	19,110,004		901,457		(2,744,037)		(2,744,037)		A	12/31/2018
552746-34-9	MFS International Value Fund - R6			184,524.005	6,951,019	37.670	6,951,019	7,756,825		320,635		(987,908)		(987,908)		A	12/28/2018
552981-88-8	MFS Intl New Discovery Fund - A (0074)			1,319,124.973	38,412,919	29.120	38,412,919	38,946,722		2,365,974		(6,880,110)		(6,880,110)		A	12/31/2018
552981-56-5	MFS Intl New Discovery Fund - R2 (2174)			55,003.617	1,559,353	28.350	1,559,353	1,759,168		95,062		(277,754)		(277,754)		A	12/31/2018
552981-49-0	MFS Intl New Discovery Fund - R3 (4174)			76,886.440	2,218,174	28.850	2,218,174	2,428,019		147,580		(358,125)		(358,125)		A	12/28/2018
55273F-40-7	MFS Investors Trust Fund			26,733.776	723,149	27.050	723,149	750,243		39,967		(80,806)		(80,806)		A	12/03/2018
55275E-71-3	MFS Lifetime 2020 Fund - R2			551,316.000	6,588,230	11.950	6,588,230	7,151,404		327,569		(551,968)		(551,968)		A	12/31/2018
55275E-71-3	MFS Lifetime 2020 Fund - R2			99,196.078	1,185,393	11.950	1,185,393	1,292,319		57,372		(95,089)		(95,089)		A	12/31/2018
55275E-69-7	MFS Lifetime 2020 Fund - R3			516,913.000	6,218,463	12.030	6,218,463	6,744,207		326,375		(523,243)		(523,243)		A	12/31/2018
55275E-69-7	MFS Lifetime 2020 Fund - R3			32,907.394	395,876	12.030	395,876	429,666		20,776		(32,982)		(32,982)		A	12/31/2018
55275E-26-7	MFS Lifetime 2020 Fund - R6			80,693.000	974,766	12.080	974,766	1,064,575		54,217		(83,267)		(83,267)		A	12/31/2018
55279J-83-3	MFS Lifetime 2025 Fund - R2			957,280.000	11,295,902	11.800	11,295,902	11,725,042		397,889		(928,729)		(928,729)		A	12/31/2018
55279J-83-3	MFS Lifetime 2025 Fund - R2			5,887.908	69,477	11.800	69,477	73,804		2,457		(5,877)		(5,877)		A	12/27/2018
55279J-82-5	MFS Lifetime 2025 Fund - R3			745,983.000	8,832,441	11.840	8,832,441	9,383,074		340,945		(795,704)		(795,704)		A	12/31/2018
55279J-82-5	MFS Lifetime 2025 Fund - R3			92,929.343	1,100,283	11.840	1,100,283	1,176,980		42,485		(91,819)		(91,819)		A	12/31/2018
55275E-25-9	MFS Lifetime 2025 Fund - R6			129,850.000	1,543,920	11.890	1,543,920	1,653,883		64,996		(110,848)		(110,848)		A	12/31/2018
55275E-61-4	MFS Lifetime 2030 Fund - R2			715,441.000	9,787,230	13.680	9,787,230	10,566,641		482,339		(1,175,104)		(1,175,104)		A	12/31/2018
55275E-61-4	MFS Lifetime 2030 Fund - R2			70,297.048	961,664	13.680	961,664	943,835		47,578		(110,725)		(110,725)		A	12/31/2018
55275E-59-8	MFS Lifetime 2030 Fund - R3			677,275.000	9,319,302	13.760	9,319,302	9,915,912		483,985		(1,090,448)		(1,090,448)		A	12/31/2018
55275E-59-8	MFS Lifetime 2030 Fund - R3			120,135.927	1,653,070	13.760	1,653,070	1,815,019		85,887		(195,307)		(195,307)		A	12/31/2018
55275E-24-2	MFS Lifetime 2030 Fund - R6			41,165.000	570,953	13.870	570,953	636,326		31,499		(70,140)		(70,140)		A	12/31/2018
55279J-74-2	MFS Lifetime 2035 Fund - R2			567,826.000	7,353,348	12.950	7,353,348	7,692,382		259,979		(886,000)		(886,000)		A	12/31/2018
55279J-74-2	MFS Lifetime 2035 Fund - R2			27,363.017	354,351	12.950	354,351	393,284		12,667		(47,603)		(47,603)		A	12/27/2018
55279J-73-4	MFS Lifetime 2035 Fund - R3			451,019.000	5,863,246	13.000	5,863,246	6,100,977		228,554		(705,896)		(705,896)		A	12/31/2018
55279J-73-4	MFS Lifetime 2035 Fund - R3			108,459.951	1,409,979	13.000	1,409,979	1,547,309		55,298		(173,773)		(173,773)		A	12/28/2018
55275E-23-4	MFS Lifetime 2035 Fund - R6			35,133.000	458,128	13.040	458,128	504,943		19,730		(55,429)		(55,429)		A	12/31/2018
55275E-51-5	MFS Lifetime 2040 Fund - R2			462,023.000	6,523,769	14.120	6,523,769	7,030,752		339,813		(943,580)		(943,580)		A	12/31/2018
55275E-51-5	MFS Lifetime 2040 Fund - R2			12,447.965	175,765	14.120	175,765	188,961		9,212		(24,670)		(24,670)		A	12/27/2018
55275E-49-9	MFS Lifetime 2040 Fund - R3			275,976.000	3,921,620	14.210	3,921,620	4,238,264		216,119		(581,148)		(581,148)		A	12/31/2018
55275E-49-9	MFS Lifetime 2040 Fund - R3			106,917.014	1,519,291	14.210	1,519,291	1,729,569		83,470		(228,657)		(228,657)		A	12/31/2018
55275E-22-6	MFS Lifetime 2040 Fund - R6			74,602.000	1,068,301	14.320	1,068,301	1,194,409		62,255		(151,555)		(151,555)		A	12/31/2018
55279J-65-0	MFS Lifetime 2045 Fund - R2			373,183.000	4,952,145	13.270	4,952,145	5,253,063		166,518		(658,331)		(658,331)		A	12/31/2018
55279J-65-0	MFS Lifetime 2045 Fund - R2			3,277.950	43,498	13.270	43,498	45,683		1,472		(5,552)		(5,552)		A	12/27/2018
55279J-64-3	MFS Lifetime 2045 Fund - R3			161,406.000	2,153,157	13.340	2,153,157	2,251,472		80,326		(280,897)		(280,897)		A	12/31/2018
55279J-64-3	MFS Lifetime 2045 Fund - R3			45,357.389	605,068	13.340	605,068	658,905		22,336		(78,675)		(78,675)		A	12/31/2018
55275E-21-8	MFS Lifetime 2045 Fund - R6			77,862.000	1,041,788	13.380	1,041,788	1,160,382		42,430		(140,475)		(140,475)		A	12/31/2018
55275E-33-3	MFS Lifetime 2050 Fund - R2			14,741.907	235,281	15.960	235,281	237,775		7,745		(29,981)		(29,981)		A	12/27/2018
55275E-33-3	MFS Lifetime 2050 Fund - R2			325,873.000	5,200,935	15.960	5,200,935	5,481,565		171,135		(676,187)		(676,187)		A	12/31/2018
55275E-32-5	MFS Lifetime 2050 Fund - R3			34,588.996	555,153	16.050	555,153	631,118		19,478		(71,328)		(71,328)		A	12/31/2018
55275E-32-5	MFS Lifetime 2050 Fund - R3			187,039.000	3,001,981	16.050	3,001,981	3,118,748		106,793		(387,998)		(387,998)		A	12/31/2018
55275E-18-4	MFS Lifetime 2050 Fund - R6			32,340.000	521,005	16.110	521,005	578,116		20,117		(65,408)		(65,408)		A	12/31/2018
55279J-56-9	MFS Lifetime 2055 Fund - R2			1,578.820	21,535	13.640	21,535	24,053		615		(2,797)		(2,797)		A	12/28/2018
55279J-56-9	MFS Lifetime 2055 Fund - R2			212,624.000	2,900,194	13.640	2,900,194	3,102,820		82,594		(371,930)		(371,930)		A	12/31/2018
55279J-55-1	MFS Lifetime 2055 Fund - R3			23,757.252	325,474	13.700	325,474	360,878		10,001		(41,683)		(41,683)		A	12/31/2018
55279J-55-1	MFS Lifetime 2055 Fund - R3			143,098.000	1,960,442	13.700	1,960,442	2,046,783		61,068		(248,751)		(248,751)		A	12/31/2018
55275E-17-6	MFS Lifetime 2055 Fund - R6			15,025.000	206,588	13.750	206,588	232,506		7,160		(27,067)		(27,067)		A	12/31/2018
55279J-47-8	MFS Lifetime 2060 Fund - R2			6,852.000	72,219	10.540	72,219	81,830		1,904		(9,647)		(9,647)		A	12/31/2018
55279J-46-0	MFS Lifetime 2060 Fund - R3			1,279.132	13,508	10.560	13,508	15,112		348		(1,630)		(1,630)		A	12/31/2018
55279J-46-0	MFS Lifetime 2060 Fund - R3			3,656.000	38,611	10.560	38,611	43,448		1,018		(5,084)		(5,084)		A	12/31/2018
55279J-44-5	MFS Lifetime 2060 Fund - R6			3,223.000	34,102	10.580	34,102	38,332		962		(4,234)		(4,234)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
55275E-70-5	MFS Lifetime Income Fund - R2			504.166	5,868	11.640	5,868	6,232		224		(367)		(367)		A	12/31/2018
55275E-80-4	MFS Lifetime Income Fund - R3			10,520.726	122,356	11.630	122,356	128,601		4,158		(7,287)		(7,287)		A	12/31/2018
55275E-27-5	MFS Lifetime Income Fund - R6			34,196.000	399,066	11.670	399,066	424,392		15,681		(24,419)		(24,419)		A	12/31/2018
55275E-70-5	MFS Lifetime Retirement Income Fund - R2			292,253.000	3,401,825	11.640	3,401,825	3,563,137		125,657		(209,609)		(209,609)		A	12/31/2018
55275E-80-4	MFS Lifetime Retirement Income Fund - R3			229,227.000	2,665,909	11.630	2,665,909	2,802,111		106,141		(170,487)		(170,487)		A	12/31/2018
575736-86-3	MFS Massachusetts Investors Trust Fund - R2			62,833.000	1,597,211	25.420	1,597,211	1,796,788		211,506		(301,619)		(301,619)		A	12/31/2018
575736-84-8	MFS Massachusetts Investors Trust Fund - R3			36,332.000	963,883	26.530	963,883	1,063,597		119,392		(172,904)		(172,904)		A	12/31/2018
55273H-59-0	MFS Mid Cap Value Fund - R2			24,253.407	458,874	18.920	458,874	535,839		26,127		(82,803)		(82,803)		A	12/31/2018
55273H-59-0	MFS Mid Cap Value Fund - R2			215,179.000	4,071,194	18.920	4,071,194	4,384,914		246,290		(773,824)		(773,824)		A	12/31/2018
55273H-57-4	MFS Mid Cap Value Fund - R3			39,068.801	754,028	19.300	754,028	845,764		44,785		(145,191)		(145,191)		A	12/31/2018
55273H-57-4	MFS Mid Cap Value Fund - R3			128,042.000	2,471,216	19.300	2,471,216	2,704,068		142,020		(436,967)		(436,967)		A	12/31/2018
55273H-56-6	MFS Mid Cap Value Fund - R4			58,595.686	1,139,100	19.440	1,139,100	1,331,807		71,054		(192,707)		(192,707)		A	12/31/2018
55273H-47-5	MFS Mid Cap Value Fund - R5			426,056.000	8,461,468	19.860	8,461,468	9,948,225		474,994		(1,525,509)		(1,525,509)		A	12/31/2018
552983-17-3	MFS New Discovery Fund - R2			1,551.765	30,740	19.810	30,740	38,665		6,822		(9,286)		(9,286)		A	12/28/2018
552983-17-3	MFS New Discovery Fund - R2			102,901.000	2,038,473	19.810	2,038,473	2,497,971		443,437		(551,144)		(551,144)		A	12/31/2018
55273H-74-2	MFS New Discovery Fund - R3			19,383.758	415,006	21.410	415,006	498,845		85,948		(110,356)		(110,356)		A	12/28/2018
55273H-74-2	MFS New Discovery Fund - R3			41,883.000	896,705	21.410	896,705	1,054,546		181,852		(223,640)		(223,640)		A	12/31/2018
55273F-84-5	MFS New Discovery Series Fund			274,269.795	4,788,751	17.460	4,788,751	4,928,309		801,231		(792,666)		(792,666)		A	12/17/2018
55272P-37-2	MFS Research Bond Fund - R2			179,824.000	1,853,990	10.310	1,853,990	1,900,616		47,145		(33,657)		(33,657)		A	12/31/2018
55272P-25-7	MFS Research Bond Fund - R3			33,345.000	343,783	10.310	343,783	352,854		8,291		(9,799)		(9,799)		A	12/31/2018
552981-10-2	MFS Research Fund - A			98,668.099	3,549,092	35.970	3,549,092	3,701,530		397,380		(564,042)		(564,042)		A	12/13/2018
552983-12-4	MFS Research International Fund - R2			134,351.000	2,043,478	15.210	2,043,478	2,281,562		100,526		(412,707)		(412,707)		A	12/31/2018
55273H-54-4	MFS Research International Fund - R3			46,028.000	716,656	15.570	716,656	772,990		35,913		(150,785)		(150,785)		A	12/31/2018
55273F-30-8	MFS Research Series Fund			33,934.754	845,993	24.930	845,993	897,289		130,582		(151,837)		(151,837)		A	08/28/2018
552983-13-2	MFS Technology Fund - R2			4,481.000	151,134	33.730	151,134	190,752		8,387		(41,818)		(41,818)		A	12/31/2018
55273H-57-7	MFS Technology Fund - R3			32,896.897	1,166,524	35.460	1,166,524	1,355,021		59,193		(188,497)		(188,497)		A	12/31/2018
55273H-57-7	MFS Technology Fund - R3			966.000	34,270	35.460	34,270	37,038		1,731		(6,200)		(6,200)		A	12/31/2018
55273H-33-8	MFS Technology Fund - R5			91,842.000	3,515,718	38.280	3,515,718	3,992,776		174,629		(610,048)		(610,048)		A	12/31/2018
552981-30-0	MFS Total Return Fund - A (0015)			548,251.068	9,418,953	17.180	9,418,953	10,109,138		487,682		(937,782)		(937,782)		A	12/31/2018
552981-47-4	MFS Total Return Fund - R1			0.004		17.160										A	07/31/2017
552981-55-7	MFS Total Return Fund - R2			1,713,997.000	29,549,315	17.240	29,549,315	31,564,825		1,349,588		(3,072,129)		(3,072,129)		A	12/31/2018
552981-55-7	MFS Total Return Fund - R2 (2115)			81,932.233	1,412,512	17.240	1,412,512	1,555,409		64,091		(148,076)		(148,076)		A	12/31/2018
552981-46-6	MFS Total Return Fund - R3			1,519,489.000	26,120,018	17.190	26,120,018	27,686,215		1,499,015		(2,712,433)		(2,712,433)		A	12/31/2018
552981-46-6	MFS Total Return Fund - R3 (4115)			571,531.754	9,824,631	17.190	9,824,631	10,832,129		469,445		(1,082,110)		(1,082,110)		A	12/31/2018
552981-37-5	MFS Total Return Fund - R5			529,210.000	9,091,819	17.180	9,091,819	9,984,050		459,525		(962,796)		(962,796)		A	12/31/2018
552986-69-7	MFS Utilities Fund - R1			17,308.962	335,275	19.370	335,275	319,610		12,010		(11,276)		(11,276)		A	12/31/2018
552986-77-0	MFS Utilities Fund - R2			151,883.432	2,954,133	19.450	2,954,133	2,924,094		136,692		(99,727)		(99,727)		A	12/31/2018
552986-77-0	MFS Utilities Fund - R2			187,344.000	3,643,837	19.450	3,643,837	3,621,105		154,234		(119,477)		(119,477)		A	12/31/2018
552986-68-9	MFS Utilities Fund - R3			134,653.323	2,625,740	19.500	2,625,740	2,572,512		133,412		(86,641)		(86,641)		A	12/31/2018
552986-68-9	MFS Utilities Fund - R3			48,111.000	938,159	19.500	938,159	937,634		40,706		(34,757)		(34,757)		A	12/31/2018
552986-59-8	MFS Utilities Fund - R5			123,074.000	2,411,018	19.590	2,411,018	2,551,495		75,415		(145,739)		(145,739)		A	12/31/2018
55273H-65-0	MFS Value Fund - R1			6,989.517	242,257	34.660	242,257	249,508		6,369		(34,622)		(34,622)		A	12/31/2018
552983-11-6	MFS Value Fund - R2			408,815.327	14,292,184	34.960	14,292,184	14,747,903		439,828		(2,016,732)		(2,016,732)		A	12/31/2018
552983-11-6	MFS Value Fund - R2			730,208.000	25,528,077	34.960	25,528,077	26,572,534		786,389		(3,578,648)		(3,578,648)		A	12/31/2018
55273H-64-3	MFS Value Fund - R3			1,740,760.565	61,239,957	35.180	61,239,957	63,763,601		2,065,902		(8,619,827)		(8,619,827)		A	12/31/2018
55273H-64-3	MFS Value Fund - R3			691,653.000	24,332,335	35.180	24,332,335	25,340,876		839,678		(3,453,862)		(3,453,862)		A	12/31/2018
55273H-35-3	MFS Value Fund - R5			874,594.000	30,873,156	35.300	30,873,156	34,357,241		941,335		(3,959,560)		(3,959,560)		A	12/31/2018
55273H-35-3	MFS Value Fund - R6			454,300.687	16,036,814	35.300	16,036,814	18,007,393		600,406		(2,517,125)		(2,517,125)		A	12/28/2018
57630E-20-6	MM MSCI EAFE International Index Fund R3			261,152.386	2,812,611	10.770	2,812,611	3,210,760		118,278		(519,934)		(519,934)		A	12/21/2018
57630E-10-7	MM MSCI EAFE International Index Fund R4			316,671.677	3,420,054	10.800	3,420,054	4,040,085		150,353		(651,737)		(651,737)		A	12/28/2018
57630A-16-2	MM MSCI EAFE® International Index Fund - A			905,823.638	9,828,186	10.850	9,828,186	11,101,414		420,510		(1,987,597)		(1,987,597)		A	12/31/2018
57630A-18-8	MM MSCI EAFE® International Index Fund - Adm			1,082,509.517	11,777,704	10.880	11,777,704	13,426,077		551,574		(2,318,398)		(2,318,398)		A	12/31/2018
57630A-22-0	MM MSCI EAFE® International Index Fund - I			1,658,614.640	18,112,072	10.920	18,112,072	21,970,833		881,708		(3,914,247)		(3,914,247)		A	12/28/2018
57630A-21-2	MM MSCI EAFE® International Index Fund - R5			454,649.600	4,964,774	10.920	4,964,774	5,659,079		230,792		(964,744)		(964,744)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630A-19-6	MM MSCI EAFE® International Index Fund - Svc			1,591,255.824	17,312,863	10.880	17,312,863	20,157,730		811,871		(3,340,859)		(3,340,859)		A	12/26/2018
57629E-26-6	MM Premier Balanced Fund - A			628,932.550	6,559,766	10.430	6,559,766	7,016,042		501,826		(893,617)		(893,617)		A	12/28/2018
57629E-28-2	MM Premier Balanced Fund - Adm			437,621.712	4,700,057	10.740	4,700,057	5,147,527		366,282		(649,354)		(649,354)		A	12/26/2018
57630C-20-0	MM Premier Balanced Fund - I			87,363.811	933,919	10.690	933,919	1,045,415		80,787		(134,771)		(134,771)		A	12/31/2018
57629E-25-8	MM Premier Balanced Fund - R5			4,118,552.016	44,027,321	10.690	44,027,321	48,785,327		3,493,373		(6,054,018)		(6,054,018)		A	12/31/2018
57629E-27-4	MM Premier Balanced Fund - Svc			238,466.756	2,692,290	11.290	2,692,290	2,862,973		198,253		(346,002)		(346,002)		A	12/31/2018
57630C-10-1	MM Premier Balanced Fund R3			7,426.944	76,423	10.290	76,423	88,338		5,891		(11,914)		(11,914)		A	12/14/2018
57630C-30-9	MM Premier Balanced Fund R4			150,183.204	1,552,894	10.340	1,552,894	1,744,252		121,514		(218,420)		(218,420)		A	12/31/2018
57629E-16-7	MM Premier Core Bond Fund - A			7,859,809.688	80,170,059	10.200	80,170,059	84,862,595		2,351,012		(2,883,922)		(2,883,922)		A	12/28/2018
57629E-18-3	MM Premier Core Bond Fund - Adm			5,354,778.366	55,047,122	10.280	55,047,122	57,311,490		1,689,626		(1,791,053)		(1,791,053)		A	12/31/2018
57629H-35-0	MM Premier Core Bond Fund - I			20,651,984.579	214,161,080	10.370	214,161,080	227,328,251		7,161,104		(7,289,241)		(7,289,241)		A	12/28/2018
57629E-19-1	MM Premier Core Bond Fund - R3			44,111.608	460,084	10.430	460,084	479,854		12,339		(14,155)		(14,155)		A	12/31/2018
57629E-15-9	MM Premier Core Bond Fund - R5			23,327,712.847	242,841,491	10.410	242,841,491	258,025,308		7,805,743		(8,605,579)		(8,605,579)		A	12/31/2018
57629E-17-5	MM Premier Core Bond Fund - Svc			6,322,457.019	65,437,430	10.350	65,437,430	68,351,834		2,057,008		(2,337,983)		(2,337,983)		A	12/28/2018
57630C-60-6	MM Premier Core Bond Fund R4			493,425.651	5,003,336	10.140	5,003,336	5,156,880		145,725		(131,223)		(131,223)		A	12/28/2018
57629E-71-2	MM Premier Disciplined Growth Fund - A			2,291,194.204	20,574,924	8.980	20,574,924	25,428,481		5,093,184		(6,119,577)		(6,119,577)		A	12/31/2018
57629E-73-8	MM Premier Disciplined Growth Fund - Adm			2,749,301.676	25,513,520	9.280	25,513,520	31,676,265		6,223,259		(7,492,720)		(7,492,720)		A	12/31/2018
57630C-80-4	MM Premier Disciplined Growth Fund - I			1,565,533.405	14,262,009	9.110	14,262,009	18,892,663		3,573,714		(4,562,288)		(4,562,288)		A	12/28/2018
57629E-70-4	MM Premier Disciplined Growth Fund - R5			8,087,731.402	73,679,233	9.110	73,679,233	92,264,996		18,680,688		(22,056,251)		(22,056,251)		A	12/31/2018
57629E-72-0	MM Premier Disciplined Growth Fund - Svc			2,572,696.700	23,540,175	9.150	23,540,175	29,354,356		5,800,040		(6,974,172)		(6,974,172)		A	12/31/2018
57630C-88-7	MM Premier Disciplined Growth Fund R4			940,382.550	8,350,597	8.880	8,350,597	10,832,362		2,092,320		(2,512,971)		(2,512,971)		A	12/31/2018
57629E-76-1	MM Premier Disciplined Value Fund - A			482,312.554	5,826,336	12.080	5,826,336	7,416,083		1,001,624		(1,663,620)		(1,663,620)		A	12/31/2018
57629E-78-7	MM Premier Disciplined Value Fund - Adm			576,616.990	7,184,648	12.460	7,184,648	9,113,175		1,221,814		(2,003,851)		(2,003,851)		A	12/27/2018
57630C-87-9	MM Premier Disciplined Value Fund - I			524,592.934	6,421,018	12.240	6,421,018	8,245,327		1,129,808		(1,884,930)		(1,884,930)		A	12/31/2018
57629E-79-5	MM Premier Disciplined Value Fund - R3			2,856.595	34,822	12.190	34,822	44,796		5,932		(10,142)		(10,142)		A	12/24/2018
57629E-75-3	MM Premier Disciplined Value Fund - R5			3,858,718.226	47,385,060	12.280	47,385,060	59,324,583		8,349,182		(13,128,373)		(13,128,373)		A	12/31/2018
57629E-77-9	MM Premier Disciplined Value Fund - Svc			1,615,155.065	19,672,589	12.180	19,672,589	24,706,717		3,443,072		(5,684,046)		(5,684,046)		A	12/31/2018
57630C-86-1	MM Premier Disciplined Value Fund R4			112,509.362	1,347,862	11.980	1,347,862	1,778,476		239,023		(393,535)		(393,535)		A	12/28/2018
57629E-11-8	MM Premier Diversified Bond Fund - A			1,773,497.459	16,972,371	9.570	16,972,371	17,685,859		473,263		(676,395)		(676,395)		A	12/31/2018
57629E-13-4	MM Premier Diversified Bond Fund - Adm			1,393,663.522	13,351,297	9.580	13,351,297	13,907,593		401,432		(518,545)		(518,545)		A	12/28/2018
57629H-34-3	MM Premier Diversified Bond Fund - I			434,151.551	4,454,395	10.260	4,454,395	4,561,534		141,983		(107,139)		(107,139)		A	12/28/2018
57629E-10-0	MM Premier Diversified Bond Fund - R5			5,768,376.840	54,568,845	9.460	54,568,845	57,092,144		1,802,241		(2,196,211)		(2,196,211)		A	12/31/2018
57629E-12-6	MM Premier Diversified Bond Fund - Svc			1,166,431.657	11,197,744	9.600	11,197,744	11,565,717		356,866		(345,310)		(345,310)		A	12/28/2018
57630C-84-6	MM Premier Diversified Bond Fund R4			130,868.325	1,239,323	9.470	1,239,323	1,310,867		37,756		(52,247)		(52,247)		A	12/31/2018
57629H-72-3	MM Premier Global Fund - A			1,406,030.658	14,763,322	10.500	14,763,322	19,241,464		3,242,483		(5,593,045)		(5,593,045)		A	12/31/2018
57629H-73-1	MM Premier Global Fund - Adm			6,485,184.737	68,937,514	10.630	68,937,514	89,381,696		15,315,152		(25,639,138)		(25,639,138)		A	12/27/2018
57629H-71-5	MM Premier Global Fund - R3			103,140.571	1,077,819	10.450	1,077,819	1,504,066		238,774		(421,154)		(421,154)		A	12/31/2018
57629H-75-6	MM Premier Global Fund - R5			7,677,017.541	81,529,926	10.620	81,529,926	106,069,499		18,095,262		(30,318,012)		(30,318,012)		A	12/31/2018
57629H-74-9	MM Premier Global Fund - Svc			775,652.125	8,167,617	10.530	8,167,617	10,641,114		1,796,429		(3,109,533)		(3,109,533)		A	12/31/2018
57630C-82-0	MM Premier Global Fund I			581,307.517	6,167,673	10.610	6,167,673	8,529,712		1,374,755		(2,359,263)		(2,359,263)		A	12/31/2018
57630C-81-2	MM Premier Global Fund R4			159,397.362	1,646,575	10.330	1,646,575	2,300,166		364,785		(656,282)		(656,282)		A	12/31/2018
57629E-66-2	MM Premier High Yield Fund - A			1,770,339.394	14,481,376	8.180	14,481,376	15,709,260		792,569		(1,266,907)		(1,266,907)		A	12/31/2018
57629E-68-8	MM Premier High Yield Fund - Adm			1,783,441.998	14,606,390	8.190	14,606,390	15,837,226		876,983		(1,288,893)		(1,288,893)		A	12/28/2018
57629H-32-7	MM Premier High Yield Fund - I			11,089,518.683	91,710,320	8.270	91,710,320	98,731,201		5,337,362		(7,976,121)		(7,976,121)		A	12/28/2018
57629E-69-6	MM Premier High Yield Fund - R3			72,361.874	598,433	8.270	598,433	665,459		31,995		(53,155)		(53,155)		A	12/31/2018
57629E-65-4	MM Premier High Yield Fund - R5			2,166,042.025	18,021,470	8.320	18,021,470	19,811,283		1,040,011		(1,576,399)		(1,576,399)		A	12/28/2018
57629E-67-0	MM Premier High Yield Fund - Svc			3,521,790.024	29,301,293	8.320	29,301,293	31,829,905		1,671,896		(2,572,713)		(2,572,713)		A	12/31/2018
57630C-79-6	MM Premier High Yield Fund R4			311,616.321	2,517,860	8.080	2,517,860	2,783,299		129,190		(209,600)		(209,600)		A	12/28/2018
57629E-43-1	MM Premier Inflation-Protected & Inc Fund - Adm			1,050,628.518	10,432,741	9.930	10,432,741	10,928,838		267,815		(385,112)		(385,112)		A	12/28/2018
57629E-41-5	MM Premier Inflation-Protected & Income Fund - A			832,605.406	8,076,272	9.700	8,076,272	8,505,265		245,879		(328,701)		(328,701)		A	12/31/2018
57629H-31-9	MM Premier Inflation-Protected & Income Fund - I			3,733,362.334	36,773,619	9.850	36,773,619	38,758,358		1,164,830		(1,563,888)		(1,563,888)		A	12/27/2018
57629E-44-9	MM Premier Inflation-Protected & Income Fund - R3			11,449.398	110,601	9.660	110,601	114,279		2,722		(3,666)		(3,666)		A	12/27/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
	MM Premier Inflation-Protected & Income Fund - R4																
57630C-64-8				8,100.922	78,093	9.640	78,093	80,544		2,203		(2,237)		(2,237)		A	12/27/2018
	MM Premier Inflation-Protected & Income Fund - R5																
57629E-40-7				5,533,765.964	54,562,932	9.860	54,562,932	57,211,423		1,662,463		(2,155,157)		(2,155,157)		A	12/31/2018
	MM Premier Inflation-Protected & Income Fund - Svc																
57629E-42-3				3,878,675.485	38,127,380	9.830	38,127,380	40,191,748		1,131,690		(1,639,930)		(1,639,930)		A	12/28/2018
57629E-31-6	MM Premier International Equity Fund - A			1,672,798.304	16,962,175	10.140	16,962,175	19,244,335		835,330		(4,924,174)		(4,924,174)		A	12/31/2018
57629E-33-2	MM Premier International Equity Fund - Adm			706,566.702	7,376,556	10.440	7,376,556	8,631,372		367,590		(2,085,968)		(2,085,968)		A	12/28/2018
57630C-77-0	MM Premier International Equity Fund - I			11,056,303.779	116,091,190	10.500	116,091,190	134,815,308		6,090,095		(34,044,165)		(34,044,165)		A	12/31/2018
57630C-78-8	MM Premier International Equity Fund - R3			45,806.281	458,521	10.010	458,521	539,457		128,447		(80,936)		(80,936)		A	12/28/2018
57629E-30-8	MM Premier International Equity Fund - R5			10,843,296.474	113,963,046	10.510	113,963,046	131,412,141		5,843,174		(33,293,759)		(33,293,759)		A	12/28/2018
57629E-32-4	MM Premier International Equity Fund - Svc			968,728.403	10,161,961	10.490	10,161,961	12,321,511		501,964		(3,048,368)		(3,048,368)		A	12/28/2018
57630C-76-2	MM Premier International Equity Fund R4			336,193.467	3,372,020	10.030	3,372,020	4,280,098		170,252		(983,232)		(983,232)		A	12/28/2018
57629H-83-0	MM Premier Main Street Fund - A			746,688.893	6,652,998	8.910	6,652,998	7,670,676		868,098		(1,471,251)		(1,471,251)		A	12/31/2018
57629H-84-8	MM Premier Main Street Fund - Adm			2,176,276.912	19,695,306	9.050	19,695,306	22,530,954		2,701,411		(4,297,272)		(4,297,272)		A	12/27/2018
57630C-75-4	MM Premier Main Street Fund - I			714,605.077	6,460,030	9.040	6,460,030	7,855,326		877,706		(1,423,969)		(1,423,969)		A	12/31/2018
57629H-82-2	MM Premier Main Street Fund - R3			52,324.781	467,260	8.930	467,260	570,164		60,789		(105,467)		(105,467)		A	12/31/2018
57629H-86-3	MM Premier Main Street Fund - R5			6,093,056.523	55,142,162	9.050	55,142,162	63,936,509		7,409,586		(12,048,207)		(12,048,207)		A	12/31/2018
57629H-85-5	MM Premier Main Street Fund - Svc			51,851.601	487,924	9.410	487,924	584,492		62,333		(107,007)		(107,007)		A	12/31/2018
57630C-74-7	MM Premier Main Street Fund R4			77,319.886	682,735	8.830	682,735	840,022		91,302		(152,274)		(152,274)		A	12/19/2018
57629E-36-5	MM Premier Short-Duration Bond Fund - A			4,866,458.270	47,788,620	9.820	47,788,620	49,294,677		1,596,926		(1,138,996)		(1,138,996)		A	12/28/2018
57629E-38-1	MM Premier Short-Duration Bond Fund - Adm			2,901,475.656	28,637,565	9.870	28,637,565	29,575,514		1,011,934		(671,911)		(671,911)		A	12/27/2018
57629H-36-8	MM Premier Short-Duration Bond Fund - I			6,803,101.017	67,622,824	9.940	67,622,824	69,690,555		2,838,308		(1,754,555)		(1,754,555)		A	12/28/2018
57629E-39-9	MM Premier Short-Duration Bond Fund - R3			7,532.487	74,421	9.880	74,421	76,934		2,362		(1,705)		(1,705)		A	12/31/2018
57629E-35-7	MM Premier Short-Duration Bond Fund - R5			11,679,172.098	116,558,138	9.980	116,558,138	120,037,373		4,295,139		(2,524,814)		(2,524,814)		A	12/28/2018
57629E-37-3	MM Premier Short-Duration Bond Fund - Svc			5,902,809.242	58,496,840	9.910	58,496,840	60,515,352		2,107,301		(1,325,088)		(1,325,088)		A	12/27/2018
57630C-73-9	MM Premier Short-Duration Bond Fund R4			553,181.984	5,498,629	9.940	5,498,629	5,691,043		180,591		(110,209)		(110,209)		A	12/31/2018
57629E-63-9	MM Premier Small Cap Opportunities Fund - Adm			634,006.491	7,417,876	11.700	7,417,876	8,902,828		783,560		(1,745,244)		(1,745,244)		A	12/26/2018
57629E-60-5	MM Premier Small Cap Opportunities Fund - R5			3,582,478.044	42,237,416	11.790	42,237,416	51,360,579		4,634,919		(10,156,820)		(10,156,820)		A	12/31/2018
57629E-62-1	MM Premier Small Cap Opportunities Fund - Svc			838,399.849	9,867,966	11.770	9,867,966	11,848,520		1,041,798		(2,294,668)		(2,294,668)		A	12/28/2018
57630C-69-7	MM Premier Small Cap Opportunities Fund R4			234,442.949	2,656,239	11.330	2,656,239	3,236,668		288,995		(628,040)		(628,040)		A	12/31/2018
57629E-61-3	MM Premier Small Cap Opportunities Fund-A			3,448,929.579	39,386,776	11.420	39,386,776	47,777,819		4,335,742		(9,288,447)		(9,288,447)		A	12/27/2018
57630C-72-1	MM Premier Small Cap Opportunities Fund-R3			6,694.327	75,311	11.250	75,311	94,916		8,126		(17,709)		(17,709)		A	12/21/2018
57630C-71-3	MM Premier Small Cap Opps Fund - I			178,668.037	2,110,070	11.810	2,110,070	2,673,497		233,625		(563,428)		(563,428)		A	12/31/2018
57630C-67-1	MM Premier Strategic Emerging Markets R4			0.012		11.560										A	12/17/2015
57629H-41-8	MM Premier Strategic Emerging Markets - A			4,517.899	52,588	11.640	52,588	54,357		185		(8,304)		(8,304)		A	12/31/2018
57629H-37-6	MM Premier Strategic Emerging Markets - Adm			66,255.728	775,192	11.700	775,192	716,833		1,974		(105,493)		(105,493)		A	12/28/2018
57629H-29-3	MM Premier Strategic Emerging Markets - I			9,524,174.578	110,766,150	11.630	110,766,150	106,955,411		793,317		(16,323,718)		(16,323,718)		A	12/31/2018
57629H-42-6	MM Premier Strategic Emerging Markets - R5			309,084.712	3,647,200	11.800	3,647,200	3,723,895		21,817		(533,803)		(533,803)		A	12/31/2018
57629H-39-2	MM Premier Strategic Emerging Markets - Svc			9,643.066	112,535	11.670	112,535	114,798		217		(16,535)		(16,535)		A	12/31/2018
	MM Premier U.S. Government Money Market Fund - R5																
57629E-20-9				166,394,437.959	166,394,438	1.000	166,394,438	166,394,438		2,450,130						A	12/31/2018
57630E-40-4	MM Russell 2000 Small Cap Index Fund R3			140,264.643	1,486,805	10.600	1,486,805	1,759,461		112,498		(339,487)		(339,487)		A	12/31/2018
57630E-30-5	MM Russell 2000 Small Cap Index Fund R4			332,338.004	3,536,076	10.640	3,536,076	4,351,992		290,486		(777,490)		(777,490)		A	12/31/2018
57630A-23-8	MM Russell 2000® Small Cap Index Fund - A			623,932.250	6,669,836	10.690	6,669,836	8,006,213		508,081		(1,432,697)		(1,432,697)		A	12/31/2018
57630A-25-3	MM Russell 2000® Small Cap Index Fund - Adm			1,509,117.559	16,207,923	10.740	16,207,923	19,250,312		1,328,431		(3,563,021)		(3,563,021)		A	12/28/2018
57630A-28-7	MM Russell 2000® Small Cap Index Fund - I			1,325,213.108	14,299,049	10.790	14,299,049	18,168,706		1,207,163		(3,621,865)		(3,621,865)		A	12/31/2018
57630A-27-9	MM Russell 2000® Small Cap Index Fund - R5			661,653.754	7,139,244	10.790	7,139,244	8,776,272		581,436		(1,646,026)		(1,646,026)		A	12/31/2018
57630A-26-1	MM Russell 2000® Small Cap Index Fund - Svc			519,294.653	5,566,839	10.720	5,566,839	6,833,785		442,008		(1,267,087)		(1,267,087)		A	12/31/2018
57630E-74-3	MM S&P 500 Index Fund - A			900,024.937	12,951,359	14.390	12,951,359	16,405,522		2,078,307		(2,892,092)		(2,892,092)		A	12/31/2018
57629R-49-9	MM S&P 500 Index Fund - Adm			17,764,603.898	260,606,739	14.670	260,606,739	320,536,410		42,499,899		(55,810,640)		(55,810,640)		A	12/28/2018
57630A-36-0	MM S&P 500 Index Fund - I			9,819,603.195	146,017,500	14.870	146,017,500	184,174,731		24,184,677		(32,600,126)		(32,600,126)		A	12/28/2018
57629S-41-4	MM S&P 500 Index Fund - R3			585,924.245	8,249,813	14.080	8,249,813	10,414,200		1,342,309		(1,843,982)		(1,843,982)		A	12/31/2018
57629R-51-5	MM S&P 500 Index Fund - R4			14,284,972.264	206,989,248	14.490	206,989,248	254,329,163		34,182,463		(44,924,157)		(44,924,157)		A	12/27/2018
57629S-68-7	MM S&P 500 Index Fund - R5			16,003,620.152	238,934,049	14.930	238,934,049	298,092,958		38,377,971		(52,511,968)		(52,511,968)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57629R-48-1	MM S&P 500 Index Fund - Svc			16,731,007.522	250,463,183	14.970	250,463,183	304,643,929		39,716,140		(52,727,238)		(52,727,238)		A	12/31/2018
57630E-50-3	MM S&P Mid Cap Index Fund R4			452,968.109	5,222,722	11.530	5,222,722	6,140,436		414,706		(1,082,199)		(1,082,199)		A	12/28/2018
57630A-29-5	MM S&P® Mid Cap Index Fund - A			1,195,599.638	13,868,956	11.600	13,868,956	16,049,611		942,469		(2,802,561)		(2,802,561)		A	12/31/2018
57630A-32-9	MM S&P® Mid Cap Index Fund - Adm			1,862,318.724	21,621,520	11.610	21,621,520	24,839,681		1,604,123		(4,481,129)		(4,481,129)		A	12/17/2018
57630A-35-2	MM S&P® Mid Cap Index Fund - I			613,221.900	7,162,432	11.680	7,162,432	8,535,105		547,328		(1,465,314)		(1,465,314)		A	12/31/2018
57630E-60-2	MM S&P® Mid Cap Index Fund - R3			128,608.245	1,477,709	11.490	1,477,709	1,740,126		101,326		(318,247)		(318,247)		A	12/31/2018
57630A-34-5	MM S&P® Mid Cap Index Fund - R5			672,928.963	7,839,622	11.650	7,839,622	9,315,418		591,918		(1,624,309)		(1,624,309)		A	12/28/2018
57630A-33-7	MM S&P® Mid Cap Index Fund - Svc			774,862.860	8,988,409	11.600	8,988,409	10,667,443		659,826		(1,844,760)		(1,844,760)		A	12/28/2018
57630E-88-3	MM Select BlackRock Global Allocation R4			38,835.847	379,426	9.770	379,426	400,066		14,782		(45,434)		(45,434)		A	12/31/2018
57630A-10-5	MM Select BlackRock Global Allocation Fund - A			198,780.184	1,963,948	9.880	1,963,948	2,087,832		74,494		(239,036)		(239,036)		A	12/31/2018
57630A-20-4	MM Select BlackRock Global Allocation Fund - Adm			733,160.929	7,485,573	10.210	7,485,573	8,149,057		301,510		(924,226)		(924,226)		A	12/31/2018
57630E-80-0	MM Select BlackRock Global Allocation Fund - R3			6,307.545	61,435	9.740	61,435	67,895		2,330		(7,597)		(7,597)		A	12/31/2018
57630A-40-2	MM Select BlackRock Global Allocation Fund - R5			410,897.066	4,125,407	10.040	4,125,407	4,458,146		177,922		(513,774)		(513,774)		A	12/28/2018
57630A-50-1	MM Select BlackRock Global Allocation Fund - Svc			57,125.383	564,970	9.890	564,970	591,509		29,830		(68,072)		(68,072)		A	12/28/2018
57630E-70-1	MM Select BlackRock Global Allocation I			44,128.236	436,428	9.890	436,428	481,434		19,667		(54,710)		(54,710)		A	12/28/2018
57629S-72-9	MM Select Blue Chip Growth Fund - A			6,149,249.659	109,210,674	17.760	109,210,674	106,771,719		7,159,638		(9,776,081)		(9,776,081)		A	12/28/2018
57629S-69-5	MM Select Blue Chip Growth Fund - Adm			11,447,275.463	212,461,433	18.560	212,461,433	200,299,402		13,249,501		(15,260,533)		(15,260,533)		A	12/31/2018
57630E-87-5	MM Select Blue Chip Growth Fund - I			26,262,486.338	499,512,490	19.020	499,512,490	477,088,486		32,092,891		(37,871,071)		(37,871,071)		A	12/31/2018
57629S-39-8	MM Select Blue Chip Growth Fund - R3			79,725.646	1,317,068	16.520	1,317,068	1,498,546		88,246		(197,495)		(197,495)		A	12/31/2018
57629S-73-7	MM Select Blue Chip Growth Fund - R5			18,624,408.980	353,863,771	19.000	353,863,771	330,020,474		22,380,018		(24,005,394)		(24,005,394)		A	12/31/2018
57629S-71-1	MM Select Blue Chip Growth Fund - Svc			2,640,815.725	49,752,968	18.840	49,752,968	45,909,810		3,073,908		(3,705,640)		(3,705,640)		A	12/17/2018
57630E-86-7	MM Select Blue Chip Growth Fund R4			2,364,069.373	41,867,669	17.710	41,867,669	42,449,689		2,677,031		(3,789,810)		(3,789,810)		A	12/31/2018
57629U-63-3	MM Select Diversified Value Fund - A			2,077,653.231	20,464,884	9.850	20,464,884	25,643,707		3,307,315		(5,457,442)		(5,457,442)		A	12/31/2018
57629U-61-7	MM Select Diversified Value Fund - Adm			1,278,495.524	12,708,246	9.940	12,708,246	15,721,173		2,035,256		(3,462,783)		(3,462,783)		A	12/31/2018
57630E-82-6	MM Select Diversified Value Fund - I			947,049.692	9,309,498	9.830	9,309,498	11,733,896		1,541,373		(2,424,397)		(2,424,397)		A	12/31/2018
57629U-59-1	MM Select Diversified Value Fund - R3			34,383.795	336,961	9.800	336,961	427,969		53,400		(88,149)		(88,149)		A	12/17/2018
57629U-64-1	MM Select Diversified Value Fund - R5			12,252,601.624	120,688,126	9.850	120,688,126	152,547,307		19,826,719		(31,679,714)		(31,679,714)		A	12/31/2018
57629U-62-5	MM Select Diversified Value Fund - Svc			55,735.506	550,109	9.870	550,109	695,780		88,835		(175,208)		(175,208)		A	12/31/2018
57630E-81-8	MM Select Diversified Value Fund R4			260,587.655	2,530,306	9.710	2,530,306	3,357,273		413,564		(769,633)		(769,633)		A	12/31/2018
57629S-86-9	MM Select Equity Opportunities Fund - A			2,987,878.225	41,083,326	13.750	41,083,326	48,776,560		4,303,223		(5,107,187)		(5,107,187)		A	12/31/2018
57629S-85-1	MM Select Equity Opportunities Fund - Adm			3,135,959.007	45,408,686	14.480	45,408,686	53,851,881		4,706,076		(5,477,674)		(5,477,674)		A	12/31/2018
57630A-62-6	MM Select Equity Opportunities Fund - I			9,062,207.610	135,480,004	14.950	135,480,004	163,477,142		13,177,587		(15,056,816)		(15,056,816)		A	12/31/2018
57629S-34-9	MM Select Equity Opportunities Fund - R3			5,368.662	67,914	12.650	67,914	79,469		7,619		(9,133)		(9,133)		A	12/20/2018
57629S-83-6	MM Select Equity Opportunities Fund - R5			9,895,226.127	148,725,249	15.030	148,725,249	174,181,731		15,909,335		(17,291,040)		(17,291,040)		A	12/31/2018
57629S-84-4	MM Select Equity Opportunities Fund - Svc			1,017,219.687	14,963,302	14.710	14,963,302	17,766,311		1,554,652		(1,788,100)		(1,788,100)		A	12/27/2018
57630E-79-2	MM Select Equity Opportunities Fund R4			319,006.808	4,303,402	13.490	4,303,402	5,773,341		467,751		(612,993)		(612,993)		A	12/28/2018
57629S-70-3	MM Select Fundamental Growth Fund - A			2,062,113.103	12,125,225	5.880	12,125,225	14,414,545		2,837,769		(2,923,351)		(2,923,351)		A	12/31/2018
57629S-80-2	MM Select Fundamental Growth Fund - Adm			1,490,505.613	9,270,945	6.220	9,270,945	11,099,992		2,060,023		(2,129,590)		(2,129,590)		A	12/31/2018
57630E-78-4	MM Select Fundamental Growth Fund - I			193,045.267	1,268,307	6.570	1,268,307	1,574,949		307,194		(331,233)		(331,233)		A	12/31/2018
57629S-87-7	MM Select Fundamental Growth Fund - R5			3,663,902.226	24,145,116	6.590	24,145,116	28,198,441		5,239,195		(5,356,380)		(5,356,380)		A	12/31/2018
57629S-88-5	MM Select Fundamental Growth Fund - Svc			787,451.026	5,055,436	6.420	5,055,436	5,953,990		1,092,414		(1,120,224)		(1,120,224)		A	12/31/2018
57630E-77-6	MM Select Fundamental Growth Fund R4			240,003.807	1,389,622	5.790	1,389,622	1,747,738		323,338		(349,376)		(349,376)		A	12/28/2018
57629S-67-9	MM Select Fundamental Value Fund - A			5,809,107.263	51,933,419	8.940	51,933,419	67,365,492		7,052,063		(13,294,750)		(13,294,750)		A	12/28/2018
57629S-64-6	MM Select Fundamental Value Fund - Adm			6,396,969.968	57,956,548	9.060	57,956,548	76,376,419		7,723,108		(14,710,901)		(14,710,901)		A	12/31/2018
57630A-63-4	MM Select Fundamental Value Fund - I			41,394,615.514	371,309,701	8.970	371,309,701	498,076,478		50,900,850		(95,607,540)		(95,607,540)		A	12/28/2018
57629S-44-8	MM Select Fundamental Value Fund - R3			30,513.892	267,607	8.770	267,607	345,262		35,312		(69,767)		(69,767)		A	12/31/2018
57629S-66-1	MM Select Fundamental Value Fund - R5			25,440,860.897	229,730,974	9.030	229,730,974	301,900,713		30,999,319		(58,853,471)		(58,853,471)		A	12/31/2018
57629S-65-3	MM Select Fundamental Value Fund - Svc			2,040,395.324	18,343,154	8.990	18,343,154	23,749,453		2,473,504		(4,683,348)		(4,683,348)		A	12/27/2018
57630E-76-8	MM Select Fundamental Value Fund R4			699,243.824	6,160,338	8.810	6,160,338	7,935,531		816,594		(1,584,610)		(1,584,610)		A	12/17/2018
57629S-30-7	MM Select Growth Opportunities Fund - A			3,955,906.586	27,137,519	6.860	27,137,519	34,404,083		7,576,771		(7,526,604)		(7,526,604)		A	12/31/2018
57629S-40-6	MM Select Growth Opportunities Fund - Adm			4,783,213.588	36,448,088	7.620	36,448,088	45,514,324		9,529,287		(9,260,837)		(9,260,837)		A	12/31/2018
57630A-38-6	MM Select Growth Opportunities Fund - I			14,946,718.887	126,449,242	8.460	126,449,242	160,087,224		30,666,931		(29,138,139)		(29,138,139)		A	12/31/2018
57629S-36-4	MM Select Growth Opportunities Fund - R3			5,024.528	30,650	6.100	30,650	43,126		9,306		(12,488)		(12,488)		A	12/24/2018
57629S-60-4	MM Select Growth Opportunities Fund - R5			12,947,334.382	107,980,769	8.340	107,980,769	134,435,881		26,333,958		(25,607,615)		(25,607,615)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57629S-50-5	MM Select Growth Opportunities Fund - Svc			2,003,234.940	16,065,944	8.020	16,065,944	19,723,098		4,082,867		(4,081,304)		(4,081,304)		A	12/31/2018
57630E-75-0	MM Select Growth Opportunities Fund R4			990,769.872	6,856,128	6.920	6,856,128	9,402,032		1,906,079		(1,892,489)		(1,892,489)		A	12/31/2018
57629R-12-7	MM Select Mid Cap Growth Fund - A			8,309,133.932	132,281,412	15.920	132,281,412	141,043,122		14,970,035		(19,590,515)		(19,590,515)		A	12/17/2018
57629R-11-9	MM Select Mid Cap Growth Fund - Adm			10,325,164.698	179,141,608	17.350	179,141,608	187,759,551		17,958,822		(24,806,172)		(24,806,172)		A	12/31/2018
57630A-59-2	MM Select Mid Cap Growth Fund - I			26,655,932.778	503,530,570	18.890	503,530,570	531,209,750		47,021,196		(66,292,843)		(66,292,843)		A	12/31/2018
57629S-29-9	MM Select Mid Cap Growth Fund - R3			114,340.285	1,668,225	14.590	1,668,225	1,887,647		197,927		(279,641)		(279,641)		A	12/31/2018
57630E-71-9	MM Select Mid Cap Growth Fund - R4			1,124,074.273	18,018,911	16.030	18,018,911	20,740,528		1,956,834		(3,007,009)		(3,007,009)		A	12/24/2018
57629S-20-8	MM Select Mid Cap Growth Fund - R5			18,740,059.864	350,439,119	18.700	350,439,119	359,864,929		33,025,164		(45,666,000)		(45,666,000)		A	12/31/2018
57629S-10-9	MM Select Mid Cap Growth Fund - Svc			3,060,086.515	55,724,175	18.210	55,724,175	57,581,912		5,378,593		(7,484,124)		(7,484,124)		A	12/31/2018
57629U-33-6	MM Select Mid Cap Value Fund - A			99,981.678	1,034,810	10.350	1,034,810	1,316,657		142,470		(297,132)		(297,132)		A	12/31/2018
57629U-34-4	MM Select Mid Cap Value Fund - Adm			63,199.612	664,860	10.520	664,860	864,670		92,191		(192,306)		(192,306)		A	12/28/2018
57630A-37-8	MM Select Mid Cap Value Fund - I			1,667,536.713	17,125,602	10.270	17,125,602	21,384,270		2,522,244		(4,951,854)		(4,951,854)		A	12/28/2018
57629U-32-8	MM Select Mid Cap Value Fund - R3			9,826.745	100,233	10.200	100,233	126,187		13,913		(29,360)		(29,360)		A	12/31/2018
57629U-36-9	MM Select Mid Cap Value Fund - R5			73,181.122	759,620	10.380	759,620	982,365		110,197		(222,745)		(222,745)		A	12/28/2018
57629U-35-1	MM Select Mid Cap Value Fund - Svc			13,085.735	134,914	10.310	134,914	177,845		19,260		(42,931)		(42,931)		A	12/31/2018
57630E-69-3	MM Select Mid Cap Value Fund R4			0.014		10.210										A	12/17/2018
57629S-76-0	MM Select Overseas Fund - A			2,926,099.279	20,892,349	7.140	20,892,349	24,238,947		2,405,159		(6,294,337)		(6,294,337)		A	12/28/2018
57629S-74-5	MM Select Overseas Fund - Adm			2,715,269.081	19,821,464	7.300	19,821,464	22,342,839		2,249,727		(5,822,493)		(5,822,493)		A	12/26/2018
57630A-57-6	MM Select Overseas Fund - I			7,985,487.523	57,735,075	7.230	57,735,075	67,096,416		6,587,222		(17,608,186)		(17,608,186)		A	12/31/2018
57629S-24-0	MM Select Overseas Fund - R3			5,083.350	35,939	7.070	35,939	45,477		3,905		(9,554)		(9,554)		A	12/27/2018
57629S-77-8	MM Select Overseas Fund - R5			13,397,111.709	97,397,002	7.270	97,397,002	114,242,191		11,017,555		(29,433,059)		(29,433,059)		A	12/28/2018
57629S-75-2	MM Select Overseas Fund - Svc			1,913,053.381	13,831,376	7.230	13,831,376	15,400,253		1,546,173		(4,163,841)		(4,163,841)		A	12/28/2018
57630E-68-5	MM Select Overseas Fund R4			505,489.553	3,528,317	6.980	3,528,317	4,129,136		400,225		(1,050,481)		(1,050,481)		A	12/17/2018
57629R-32-5	MM Select Small Cap Growth Equity Fund - A			2,285,440.568	21,208,888	9.280	21,208,888	24,423,735		5,169,536		(6,118,942)		(6,118,942)		A	12/28/2018
57629R-33-3	MM Select Small Cap Growth Equity Fund - Adm			2,048,272.394	21,834,584	10.660	21,834,584	25,232,566		4,696,993		(5,849,383)		(5,849,383)		A	12/27/2018
57630A-58-4	MM Select Small Cap Growth Equity Fund - I			18,292,488.876	227,375,637	12.430	227,375,637	259,015,001		41,281,621		(53,348,716)		(53,348,716)		A	12/26/2018
57629S-28-1	MM Select Small Cap Growth Equity Fund - R3			40,650.641	324,799	7.990	324,799	418,644		82,682		(110,258)		(110,258)		A	12/31/2018
57629R-34-1	MM Select Small Cap Growth Equity Fund - R5			8,566,738.332	104,856,877	12.240	104,856,877	121,285,791		19,359,219		(25,977,973)		(25,977,973)		A	12/31/2018
57629R-35-8	MM Select Small Cap Growth Equity Fund - Svc			1,339,328.668	15,375,493	11.480	15,375,493	18,297,121		2,952,932		(4,183,485)		(4,183,485)		A	12/31/2018
57630E-66-9	MM Select Small Cap Growth Equity Fund R4			239,883.009	2,245,305	9.360	2,245,305	2,914,066		491,606		(624,355)		(624,355)		A	12/28/2018
57629U-47-6	MM Select Small Cap Value Equity Fund - A			519,524.974	4,966,659	9.560	4,966,659	7,329,248		1,950,583		(2,249,299)		(2,249,299)		A	12/28/2018
57629U-46-8	MM Select Small Cap Value Equity Fund - Adm			295,688.132	2,859,304	9.670	2,859,304	4,145,934		943,432		(1,399,720)		(1,399,720)		A	12/28/2018
57630E-65-1	MM Select Small Cap Value Equity Fund - I			167,040.936	1,613,615	9.660	1,613,615	2,443,353		540,738		(840,936)		(840,936)		A	12/28/2018
57630E-64-4	MM Select Small Cap Value Equity Fund - R3			10,296.804	97,202	9.440	97,202	144,436		32,540		(48,695)		(48,695)		A	12/31/2018
57629U-44-3	MM Select Small Cap Value Equity Fund - R5			3,379,311.325	32,711,734	9.680	32,711,734	46,553,802		11,046,425		(15,988,753)		(15,988,753)		A	12/28/2018
57629U-43-5	MM Select Small Cap Value Equity Fund - Svc			182,780.840	1,780,285	9.740	1,780,285	2,701,301		582,476		(895,422)		(895,422)		A	12/31/2018
57630E-63-6	MM Select Small Cap Value Equity Fund R4			16,322.766	154,740	9.480	154,740	232,824		66,987		(78,084)		(78,084)		A	12/28/2018
57629S-54-7	MM Select Small Company Value Fund - A			1,247,298.117	9,541,831	7.650	9,541,831	12,560,189		1,641,194		(3,392,606)		(3,392,606)		A	12/28/2018
57629S-51-3	MM Select Small Company Value Fund - Adm			1,251,294.776	9,972,819	7.970	9,972,819	13,588,519		1,642,134		(3,432,176)		(3,432,176)		A	12/31/2018
57630A-61-8	MM Select Small Company Value Fund - I			4,173,214.243	33,928,232	8.130	33,928,232	45,391,148		5,497,807		(11,383,238)		(11,383,238)		A	12/31/2018
57629S-33-1	MM Select Small Company Value Fund - R3			19,879.645	138,561	6.970	138,561	191,461		25,472		(50,867)		(50,867)		A	12/28/2018
57629S-53-9	MM Select Small Company Value Fund - R5			6,999,924.515	57,329,382	8.190	57,329,382	73,864,851		9,470,532		(19,632,786)		(19,632,786)		A	12/31/2018
57629S-52-1	MM Select Small Company Value Fund - Svc			261,629.317	2,132,279	8.150	2,132,279	2,911,488		346,896		(728,333)		(728,333)		A	12/31/2018
57630E-58-6	MM Select Small Company Value Fund R4			38,996.875	294,036	7.540	294,036	402,405		50,555		(110,130)		(110,130)		A	12/21/2018
57629U-55-9	MM Select Strategic Bond Fund - A			2,924,847.061	29,014,483	9.920	29,014,483	30,156,454		642,767		(1,088,302)		(1,088,302)		A	12/31/2018
57629U-56-7	MM Select Strategic Bond Fund - Adm			5,391,035.694	53,532,984	9.930	53,532,984	55,406,654		1,319,923		(2,054,680)		(2,054,680)		A	12/21/2018
57630E-57-8	MM Select Strategic Bond Fund - I			5,720,247.821	56,916,466	9.950	56,916,466	59,403,070		1,570,577		(2,022,692)		(2,022,692)		A	12/28/2018
57629U-54-2	MM Select Strategic Bond Fund - R3			374,014.077	3,665,338	9.800	3,665,338	3,753,750		79,323		(80,025)		(80,025)		A	12/31/2018
57629U-58-3	MM Select Strategic Bond Fund - R5			5,844,083.794	58,207,075	9.960	58,207,075	59,940,597		1,548,530		(2,315,058)		(2,315,058)		A	12/31/2018
57629U-57-5	MM Select Strategic Bond Fund - Svc			3,339,859.403	33,298,398	9.970	33,298,398	34,476,951		835,808		(1,375,597)		(1,375,597)		A	12/27/2018
57630E-56-0	MM Select Strategic Bond Fund R4			3,263,544.998	32,243,825	9.880	32,243,825	33,478,955		751,427		(1,314,000)		(1,314,000)		A	12/28/2018
57630G-63-1	MM Select T. Rowe Price Ret 2005 Fund – I			33,401.892	473,305	14.170	473,305	503,505		10,267		(30,200)		(30,200)		A	12/28/2018
57630G-59-9	MM Select T. Rowe Price Ret 2005 Fund – M3			17,866.796	252,815	14.150	252,815	268,321		4,375		(15,506)		(15,506)		A	12/31/2018
57630G-61-5	MM Select T. Rowe Price Ret 2005 Fund – M4			124,497.596	1,764,131	14.170	1,764,131	1,845,951		30,037		(81,821)		(81,821)		A	12/27/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630G-62-3	MM Select T. Rowe Price Ret 2005 Fund – M5			254,761.187	3,607,418	14.160	3,607,418	3,836,343		75,679		(228,925)		(228,925)		A	12/31/2018
57630G-58-1	MM Select T. Rowe Price Ret 2010 Fund – I			972,177.959	13,629,935	14.020	13,629,935	14,563,974		357,315		(934,040)		(934,040)		A	12/31/2018
57630G-55-7	MM Select T. Rowe Price Ret 2010 Fund – M3			848,907.290	11,901,680	14.020	11,901,680	12,682,467		238,896		(780,787)		(780,787)		A	12/21/2018
57630G-56-5	MM Select T. Rowe Price Ret 2010 Fund – M4			1,209,327.847	16,954,776	14.020	16,954,776	18,077,546		395,872		(1,122,770)		(1,122,770)		A	12/28/2018
57630G-57-3	MM Select T. Rowe Price Ret 2010 Fund – M5			2,004,705.453	28,105,970	14.020	28,105,970	30,023,998		708,092		(1,918,027)		(1,918,027)		A	12/27/2018
57630G-54-0	MM Select T. Rowe Price Ret 2015 Fund – I			599,528.623	8,333,448	13.900	8,333,448	8,975,646		209,208		(642,199)		(642,199)		A	12/31/2018
57630G-51-6	MM Select T. Rowe Price Ret 2015 Fund – M3			395,527.534	5,497,833	13.900	5,497,833	5,910,071		112,172		(412,238)		(412,238)		A	12/31/2018
57630G-52-4	MM Select T. Rowe Price Ret 2015 Fund – M4			704,124.411	9,794,371	13.910	9,794,371	10,497,962		222,496		(703,591)		(703,591)		A	12/28/2018
57630G-53-2	MM Select T. Rowe Price Ret 2015 Fund – M5			3,149,860.838	43,783,066	13.900	43,783,066	47,533,732		1,063,294		(3,750,666)		(3,750,666)		A	12/31/2018
57630G-49-0	MM Select T. Rowe Price Ret 2020 Fund – I			4,606,546.806	63,340,019	13.750	63,340,019	69,110,386		1,522,831		(5,770,367)		(5,770,367)		A	12/31/2018
57630G-46-6	MM Select T. Rowe Price Ret 2020 Fund – M3			4,326,003.078	59,525,802	13.760	59,525,802	64,712,613		1,087,725		(5,186,811)		(5,186,811)		A	12/31/2018
57630G-47-4	MM Select T. Rowe Price Ret 2020 Fund – M4			7,631,179.589	104,928,719	13.750	104,928,719	113,812,892		2,289,866		(8,884,172)		(8,884,172)		A	12/28/2018
57630G-48-2	MM Select T. Rowe Price Ret 2020 Fund – M5			15,583,539.798	214,273,672	13.750	214,273,672	233,406,717		4,882,600		(19,133,045)		(19,133,045)		A	12/31/2018
57630G-45-8	MM Select T. Rowe Price Ret 2025 Fund – I			2,357,630.759	32,134,507	13.630	32,134,507	35,251,889		704,718		(3,117,382)		(3,117,382)		A	12/31/2018
57630G-42-5	MM Select T. Rowe Price Ret 2025 Fund – M3			2,231,003.196	30,363,953	13.610	30,363,953	33,296,141		527,125		(2,932,188)		(2,932,188)		A	12/31/2018
57630G-43-3	MM Select T. Rowe Price Ret 2025 Fund – M4			3,592,768.006	48,969,428	13.630	48,969,428	53,641,672		956,539		(4,672,244)		(4,672,244)		A	12/28/2018
57630G-44-1	MM Select T. Rowe Price Ret 2025 Fund – M5			8,834,257.053	120,322,581	13.620	120,322,581	132,512,492		2,504,027		(12,189,911)		(12,189,911)		A	12/28/2018
57630G-41-7	MM Select T. Rowe Price Ret 2030 Fund – I			6,243,594.937	84,288,532	13.500	84,288,532	93,420,281		1,711,831		(9,131,750)		(9,131,750)		A	12/31/2018
57630G-37-5	MM Select T. Rowe Price Ret 2030 Fund – M3			6,937,541.585	93,726,187	13.510	93,726,187	103,702,807		1,371,619		(9,976,620)		(9,976,620)		A	12/28/2018
57630G-38-3	MM Select T. Rowe Price Ret 2030 Fund – M4			11,576,737.102	156,285,951	13.500	156,285,951	172,663,437		2,824,524		(16,377,486)		(16,377,486)		A	12/28/2018
57630G-39-1	MM Select T. Rowe Price Ret 2030 Fund – M5			26,196,830.232	353,657,208	13.500	353,657,208	392,378,353		6,776,136		(38,721,145)		(38,721,145)		A	12/31/2018
57630G-36-7	MM Select T. Rowe Price Ret 2035 Fund – I			1,889,554.529	25,320,031	13.400	25,320,031	28,268,863		470,783		(2,948,832)		(2,948,832)		A	12/31/2018
57630G-33-4	MM Select T. Rowe Price Ret 2035 Fund – M3			2,209,527.982	29,607,675	13.400	29,607,675	33,017,345		407,800		(3,409,671)		(3,409,671)		A	12/21/2018
57630G-34-2	MM Select T. Rowe Price Ret 2035 Fund – M4			3,257,288.412	43,647,665	13.400	43,647,665	48,535,958		694,785		(4,888,294)		(4,888,294)		A	12/28/2018
57630G-35-9	MM Select T. Rowe Price Ret 2035 Fund – M5			8,855,262.071	118,660,512	13.400	118,660,512	132,920,017		2,089,580		(14,259,506)		(14,259,506)		A	12/31/2018
57630G-32-6	MM Select T. Rowe Price Ret 2040 Fund – I			4,403,612.588	58,700,156	13.330	58,700,156	65,753,695		1,026,867		(7,053,539)		(7,053,539)		A	12/31/2018
57630G-28-4	MM Select T. Rowe Price Ret 2040 Fund – M3			4,741,829.799	63,208,591	13.330	63,208,591	70,901,165		748,538		(7,692,575)		(7,692,575)		A	12/31/2018
57630G-29-2	MM Select T. Rowe Price Ret 2040 Fund – M4			7,706,235.686	102,647,059	13.320	102,647,059	114,819,605		1,602,810		(12,172,545)		(12,172,545)		A	12/28/2018
57630G-31-8	MM Select T. Rowe Price Ret 2040 Fund – M5			20,792,204.158	277,160,081	13.330	277,160,081	311,315,207		4,499,787		(34,155,125)		(34,155,125)		A	12/31/2018
57630G-27-6	MM Select T. Rowe Price Ret 2045 Fund – I			1,196,430.086	15,888,592	13.280	15,888,592	17,861,228		267,114		(1,972,637)		(1,972,637)		A	12/31/2018
57630G-24-3	MM Select T. Rowe Price Ret 2045 Fund – M3			1,956,045.763	25,976,288	13.280	25,976,288	29,214,761		304,000		(3,238,474)		(3,238,474)		A	12/28/2018
57630G-25-0	MM Select T. Rowe Price Ret 2045 Fund – M4			2,300,671.150	30,552,913	13.280	30,552,913	34,287,929		444,912		(3,735,016)		(3,735,016)		A	12/27/2018
57630G-26-8	MM Select T. Rowe Price Ret 2045 Fund – M5			7,021,272.512	93,242,499	13.280	93,242,499	105,059,271		1,460,805		(11,816,772)		(11,816,772)		A	12/28/2018
57630G-23-5	MM Select T. Rowe Price Ret 2050 Fund – I			2,044,342.660	27,148,871	13.280	27,148,871	30,517,241		453,493		(3,368,371)		(3,368,371)		A	12/31/2018
57630G-19-3	MM Select T. Rowe Price Ret 2050 Fund – M3			2,661,572.666	35,372,301	13.290	35,372,301	39,723,734		391,626		(4,351,433)		(4,351,433)		A	12/31/2018
57630G-21-9	MM Select T. Rowe Price Ret 2050 Fund – M4			4,238,860.146	56,249,674	13.270	56,249,674	63,215,342		860,131		(6,965,668)		(6,965,668)		A	12/28/2018
57630G-22-7	MM Select T. Rowe Price Ret 2050 Fund – M5			13,124,188.489	174,289,223	13.280	174,289,223	196,153,707		2,682,201		(21,864,483)		(21,864,483)		A	12/31/2018
57630G-18-5	MM Select T. Rowe Price Ret 2055 Fund – I			397,064.870	5,273,021	13.280	5,273,021	5,907,951		88,244		(634,929)		(634,929)		A	12/31/2018
57630G-15-1	MM Select T. Rowe Price Ret 2055 Fund – M3			733,493.259	9,733,456	13.270	9,733,456	10,930,859		116,321		(1,197,403)		(1,197,403)		A	12/31/2018
57630G-16-9	MM Select T. Rowe Price Ret 2055 Fund – M4			1,096,684.880	14,563,975	13.280	14,563,975	16,324,565		200,470		(1,760,590)		(1,760,590)		A	12/28/2018
57630G-17-7	MM Select T. Rowe Price Ret 2055 Fund – M5			4,178,350.193	55,488,491	13.280	55,488,491	62,338,196		862,481		(6,849,705)		(6,849,705)		A	12/31/2018
57630G-14-4	MM Select T. Rowe Price Ret 2060 Fund – I			77,919.677	1,032,436	13.250	1,032,436	1,156,562		18,788		(124,126)		(124,126)		A	12/31/2018
57630G-11-0	MM Select T. Rowe Price Ret 2060 Fund – M3			83,895.170	1,110,772	13.240	1,110,772	1,245,002		15,797		(134,230)		(134,230)		A	12/21/2018
57630G-12-8	MM Select T. Rowe Price Ret 2060 Fund – M4			263,201.364	3,484,786	13.240	3,484,786	3,870,825		58,611		(386,039)		(386,039)		A	12/28/2018
57630G-13-6	MM Select T. Rowe Price Ret 2060 Fund – M5			260,150.306	3,446,992	13.250	3,446,992	3,840,903		58,205		(393,912)		(393,912)		A	12/31/2018
57630G-67-2	MM Select T. Rowe Price Ret Balanced Fund – I			212,843.653	2,967,041	13.940	2,967,041	3,182,199		101,835		(215,159)		(215,159)		A	12/31/2018
57630G-64-9	MM Select T. Rowe Price Ret Balanced Fund – M3			385,880.568	5,379,175	13.940	5,379,175	5,774,348		156,987		(395,173)		(395,173)		A	12/28/2018
57630G-65-6	MM Select T. Rowe Price Ret Balanced Fund – M4			932,231.684	13,004,632	13.950	13,004,632	13,946,860		400,717		(942,227)		(942,227)		A	12/31/2018
57630G-66-4	MM Select T. Rowe Price Ret Balanced Fund – M5			547,738.434	7,657,383	13.980	7,657,383	8,207,523		239,943		(550,140)		(550,140)		A	12/31/2018
57630E-67-7	MM Select Total Return Bond Fund - A			70,657.493	666,300	9.430	666,300	697,939		17,415		(16,002)		(16,002)		A	12/31/2018
57630A-68-3	MM Select Total Return Bond Fund - Adm			2,281,519.606	21,537,545	9.440	21,537,545	22,337,537		547,552		(486,938)		(486,938)		A	12/27/2018
57630A-64-2	MM Select Total Return Bond Fund - I			18,859,641.128	178,412,205	9.460	178,412,205	188,017,485		5,430,225		(4,834,791)		(4,834,791)		A	12/21/2018
57630A-67-5	MM Select Total Return Bond Fund - R3			1,938,546.976	18,319,269	9.450	18,319,269	19,235,654		421,479		(463,557)		(463,557)		A	12/28/2018
57630A-69-1	MM Select Total Return Bond Fund - R4			11,524,883.636	109,716,892	9.520	109,716,892	115,666,035		2,846,767		(2,980,104)		(2,980,104)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630A-66-7	MM Select Total Return Bond Fund - R5			4,218,279.463	39,862,741	9.450	39,862,741	41,768,845		1,161,356		(1,073,101)		(1,073,101)		A	12/31/2018
57630A-65-9	MM Select Total Return Bond Fund - Svc			11,109,410.580	105,428,306	9.490	105,428,306	110,480,167		2,946,869		(2,738,643)		(2,738,643)		A	12/28/2018
553097-57-7	MML Aggressive Allocation Fund			3,635,919.772	33,450,462	9.200	33,450,462	37,631,071		2,387,292		(5,303,001)		(5,303,001)		A	10/01/2018
553097-31-2	MML Aggressive Allocation Fund - Svc			7,406,390.748	67,101,900	9.060	67,101,900	79,370,760		4,743,335		(10,795,158)		(10,795,158)		A	11/21/2018
553097-31-2	MML Aggressive Allocation Fund-Service Class			1,775,531.910	16,086,319	9.060	16,086,319	17,991,122		899,885		(2,355,408)		(2,355,408)		A	12/26/2018
553097-27-0	MML American Funds Core Allocation Fund - Svc 1			76,649,109.094	841,607,218	10.980	841,607,218	900,497,193		80,791,049		(119,251,712)		(119,251,712)		A	11/09/2018
553097-27-0	MML American Funds Core Allocation Fund-Service Class I			9,423,306.577	103,467,906	10.980	103,467,906	115,482,350		9,250,286		(14,205,577)		(14,205,577)		A	12/31/2018
553097-29-6	MML American Funds Growth Fund - Svc 1			9,619,850.968	122,268,306	12.710	122,268,306	129,553,483		16,196,355		(16,360,737)		(16,360,737)		A	12/31/2018
553097-29-6	MML American Funds Growth Fund-Service Class I			2,851,001.472	36,236,229	12.710	36,236,229	40,119,703		3,831,283		(5,215,402)		(5,215,402)		A	12/31/2018
553097-28-8	MML American Funds International Fund - Svc 1			5,410,400.969	49,072,337	9.070	49,072,337	54,445,566		2,281,178		(9,600,259)		(9,600,259)		A	12/24/2018
553097-28-8	MML American Funds International Fund-Service Class I			612,100.132	5,551,748	9.070	5,551,748	6,362,573		222,319		(1,004,904)		(1,004,904)		A	12/28/2018
55312G-69-7	MML Asset Momentum Fund-Service Class I			148,772.910	1,380,613	9.280	1,380,613	1,624,686		151,158		(423,986)		(423,986)		A	12/28/2018
553097-61-9	MML Balanced Allocation Fund			10,211,469.627	93,128,603	9.120	93,128,603	106,663,410		6,488,038		(10,263,011)		(10,263,011)		A	08/30/2018
553097-34-6	MML Balanced Allocation Fund - Svc			36,214,811.758	327,019,750	9.030	327,019,750	377,614,802		21,937,512		(36,306,045)		(36,306,045)		A	10/24/2018
553097-34-6	MML Balanced Allocation Fund-Service Class			7,098,333.388	64,097,951	9.030	64,097,951	70,415,060		3,790,459		(6,980,488)		(6,980,488)		A	12/31/2018
55312G-40-8	MML Blend Fund			17,714,244.335	360,448,593	20.350	360,448,593	344,460,091		36,016,305		(49,553,723)		(49,553,723)		A	12/18/2018
55312G-85-3	MML Blend Fund - Svc			2,538,575.744	51,519,732	20.290	51,519,732	56,077,016		4,955,764		(7,090,674)		(7,090,674)		A	12/20/2018
55312G-85-3	MML Blend Fund-Service Class			3,305,584.503	67,085,975	20.295	67,085,975	73,071,970		3,845,085		(7,612,550)		(7,612,550)		A	12/31/2018
553097-74-2	MML Blue Chip Growth Fund			4,275,793.748	62,426,589	14.600	62,426,589	67,521,916		13,110,854		(11,693,629)		(11,693,629)		A	08/29/2018
553097-45-2	MML Blue Chip Growth Fund - Svc			3,857,306.922	54,118,016	14.030	54,118,016	60,446,251		11,840,169		(10,919,989)		(10,919,989)		A	12/26/2018
553097-45-2	MML Blue Chip Growth Fund-Service Class			3,232,378.626	45,350,272	14.030	45,350,272	53,391,392		7,739,953		(9,625,727)		(9,625,727)		A	12/31/2018
553097-62-7	MML Conservative Allocation Fund			7,951,131.110	73,388,940	9.230	73,388,940	80,449,838		3,701,621		(5,952,044)		(5,952,044)		A	08/30/2018
553097-35-3	MML Conservative Allocation Fund - Svc			28,927,780.848	264,110,639	9.130	264,110,639	293,561,988		12,743,009		(21,576,280)		(21,576,280)		A	12/31/2018
553097-35-3	MML Conservative Allocation Fund-Service Class			4,605,178.516	42,045,280	9.130	42,045,280	45,063,806		1,790,641		(3,312,878)		(3,312,878)		A	12/31/2018
55312G-68-9	MML Dynamic Bond Class II			776.639	7,464	9.610	7,464	7,747		244		(243)		(243)		A	12/18/2018
55312G-67-1	MML Dynamic Bond Fund-Service Class I			653,792.119	6,269,866	9.590	6,269,866	6,454,559		177,628		(159,719)		(159,719)		A	12/31/2018
55312G-50-7	MML Equity Fund			14,181,567.920	342,655,143	24.160	342,655,143	351,400,470		63,476,069		(98,058,416)		(98,058,416)		A	12/28/2018
55312G-84-6	MML Equity Fund - Svc			2,760,700.365	65,768,110	23.820	65,768,110	74,942,101		11,956,141		(18,303,751)		(18,303,751)		A	12/31/2018
55312G-84-6	MML Equity Fund-Service Class			722,306.909	17,207,503	23.823	17,207,503	20,894,042		2,874,307		(4,731,477)		(4,731,477)		A	12/31/2018
553097-77-5	MML Equity Income Fund			14,871,677.373	149,311,641	10.040	149,311,641	163,005,019		20,766,664		(34,669,526)		(34,669,526)		A	12/17/2018
553097-48-6	MML Equity Income Fund - Svc			6,299,516.644	62,491,205	9.920	62,491,205	73,629,663		8,352,919		(14,296,546)		(14,296,546)		A	12/31/2018
553097-48-6	MML Equity Income Fund-Service Class			1,295,256.781	12,848,947	9.920	12,848,947	15,073,276		1,483,024		(2,793,026)		(2,793,026)		A	12/31/2018
553097-85-8	MML Equity Index Fund			1,242,636.604	34,905,662	28.090	34,905,662	29,808,548		2,204,059		(3,829,470)		(3,829,470)		A	08/29/2018
553097-55-1	MML Equity Index Fund - Svc 1			1,498,727.064	40,825,325	27.240	40,825,325	37,543,912		2,351,504		(4,357,019)		(4,357,019)		A	12/31/2018
553097-84-1	MML Equity Index Fund - Class II			3,032,507.008	85,213,447	28.100	85,213,447	74,273,663		4,866,183		(9,082,169)		(9,082,169)		A	12/14/2018
55312G-65-5	MML Equity Rotation Fund-Service Class I			134,784.248	1,462,409	10.850	1,462,409	1,697,367		210,550		(361,542)		(361,542)		A	12/31/2018
553097-19-7	MML Focused Equity Fund - II			4,169.290	22,222	5.330	22,222	34,577		13,543		(13,356)		(13,356)		A	12/17/2018
553097-18-9	MML Focused Equity Fund-Service Class I			873,656.596	4,499,331	5.150	4,499,331	6,761,439		2,324,605		(2,246,334)		(2,246,334)		A	12/31/2018
553097-18-9	MML Focused Equity Service Class 1			1,141,766.388	5,880,097	5.150	5,880,097	8,830,482		4,081,169		(3,056,339)		(3,056,339)		A	08/29/2018
553097-65-0	MML Foreign Fund			13,448,914.622	124,402,460	9.250	124,402,460	128,346,295		3,337,476		(26,017,810)		(26,017,810)		A	08/29/2018
553097-36-1	MML Foreign Fund - Svc			870,276.111	8,006,540	9.200	8,006,540	9,066,156		189,298		(1,658,739)		(1,658,739)		A	12/31/2018
553097-36-1	MML Foreign Fund-Service Class			143,614.235	1,321,251	9.200	1,321,251	1,487,613		24,994		(242,851)		(242,851)		A	12/28/2018
553097-17-1	MML Fundamental Growth Fund - II			6,093.913	57,100	9.370	57,100	73,239		18,673		(18,292)		(18,292)		A	12/17/2018
553097-16-3	MML Fundamental Growth Fund-Service Class I			696,238.596	6,370,583	9.150	6,370,583	8,046,255		1,473,996		(1,756,169)		(1,756,169)		A	12/31/2018
553097-16-3	MML Fundamental Growth Service Class 1			394,500.804	3,609,682	9.150	3,609,682	4,620,649		1,286,001		(1,185,566)		(1,185,566)		A	12/11/2018
553097-21-3	MML Fundamental Value Fund - II			9,018.537	111,649	12.380	111,649	132,667		13,390		(26,261)		(26,261)		A	12/07/2018
553097-23-9	MML Fundamental Value Fund-Service Class I			522,206.168	6,355,249	12.170	6,355,249	7,619,889		692,030		(1,417,502)		(1,417,502)		A	12/31/2018
553097-23-9	MML Fundamental Value Service Class 1			472,569.126	5,751,166	12.170	5,751,166	6,847,790		751,182		(1,364,410)		(1,364,410)		A	08/29/2018
553097-37-9	MML Global Fund - Svc 1			1,008,604.936	10,196,996	10.110	10,196,996	12,065,150		1,600,563		(2,554,762)		(2,554,762)		A	12/31/2018
553097-66-8	MML Global Fund - Class I			495,761.914	5,081,560	10.250	5,081,560	5,662,697		805,465		(1,281,547)		(1,281,547)		A	08/29/2018
553097-63-5	MML Global Fund - Class II			324,100.965	3,396,578	10.480	3,396,578	3,672,561		533,136		(840,022)		(840,022)		A	12/31/2018
553097-37-9	MML Global Fund-Service Class I			374,736.244	3,788,583	10.110	3,788,583	4,544,567		509,366		(890,398)		(890,398)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
553097-75-9	MML Growth & Income Fund			3,996,848.861	65,348,479	16.350	65,348,479	37,529,055		651,092		(4,250,066)		(4,250,066)		A	10/08/2018
553097-46-0	MML Growth & Income Fund - Svc			1,013,531.774	16,439,485	16.220	16,439,485	12,107,352		130,728		(1,073,006)		(1,073,006)		A	12/31/2018
553097-46-0	MML Growth & Income Fund-Service Class			1,071,129.822	17,373,726	16.220	17,373,726	17,614,621		112,044		(1,411,175)		(1,411,175)		A	12/31/2018
553097-58-5	MML Growth Allocation Fund			58,383,312.879	487,500,663	8.350	487,500,663	555,332,603		44,976,394		(78,822,131)		(78,822,131)		A	08/30/2018
553097-32-0	MML Growth Allocation Fund - Svc			105,485,928.467	873,423,488	8.280	873,423,488	1,019,004,256		78,341,689		(141,854,622)		(141,854,622)		A	12/07/2018
553097-32-0	MML Growth Allocation Fund-Service Class			5,053,609.772	41,843,889	8.280	41,843,889	47,808,583		3,392,259		(6,553,630)		(6,553,630)		A	12/28/2018
55312G-73-9	MML High Yield Fund - II			8,856.801	80,331	9.070	80,331	90,132		5,196		(8,030)		(8,030)		A	12/31/2018
55312G-72-1	MML High Yield Fund - Svc 1			2,452,792.751	22,173,246	9.040	22,173,246	24,535,965		1,479,165		(2,200,167)		(2,200,167)		A	12/18/2018
55312G-72-1	MML High Yield Fund-Service Class I			1,590,724.088	14,380,146	9.040	14,380,146	15,820,385		810,246		(1,306,826)		(1,306,826)		A	12/31/2018
553097-76-7	MML Income & Growth Fund			2,497,832.805	21,206,601	8.490	21,206,601	25,720,325		6,367,502		(8,635,781)		(8,635,781)		A	08/29/2018
553097-47-8	MML Income & Growth Fund - Svc			1,748,341.259	14,616,133	8.360	14,616,133	19,072,944		4,431,627		(5,900,006)		(5,900,006)		A	12/31/2018
553097-47-8	MML Income & Growth Fund-Service Class			1,174,593.673	9,819,603	8.360	9,819,603	13,249,452		2,577,006		(3,780,678)		(3,780,678)		A	12/31/2018
55312G-20-0	MML Inflation-Protected and Income Fund			14,448,642.230	140,440,802	9.720	140,440,802	150,641,791		4,972,792		(6,016,362)		(6,016,362)		A	12/18/2018
55312G-87-9	MML Inflation-Protected and Income Fund - Svc			3,589,529.214	34,746,643	9.680	34,746,643	37,614,676		1,119,806		(1,506,372)		(1,506,372)		A	12/27/2018
55312G-87-9	MML Inflation-Protected and Income Fund -Service Class			687,249.676	6,652,577	9.680	6,652,577	6,908,993		160,509		(220,414)		(220,414)		A	12/31/2018
553097-15-5	MML International Equity Fund Class II			2,399.729	21,382	8.910	21,382	28,244		592		(7,117)		(7,117)		A	11/09/2018
553097-14-8	MML International Equity Fund Service Class I			148,425.229	1,312,079	8.840	1,312,079	1,602,454		37,832		(443,691)		(443,691)		A	08/29/2018
553097-14-8	MML International Equity Fund-Service Class I			379,784.134	3,357,292	8.840	3,357,292	4,212,610		75,805		(956,669)		(956,669)		A	12/31/2018
553097-73-4	MML Large Cap Growth Fund			1,481,877.667	14,344,576	9.680	14,344,576	16,580,985		1,297,437		(1,550,403)		(1,550,403)		A	12/07/2018
553097-44-5	MML Large Cap Growth Fund - Svc			422,811.530	3,957,516	9.360	3,957,516	4,480,469		351,417		(456,565)		(456,565)		A	12/17/2018
553097-44-5	MML Large Cap Growth Fund-Service Class			708,348.957	6,630,146	9.360	6,630,146	7,519,189		475,524		(795,695)		(795,695)		A	12/31/2018
55312G-30-9	MML Managed Bond Fund			15,758,499.452	188,069,749	11.930	188,069,749	198,348,132		7,057,571		(6,974,984)		(6,974,984)		A	12/18/2018
55312G-86-1	MML Managed Bond Fund - Svc			17,882,716.177	212,990,070	11.910	212,990,070	225,161,910		7,601,458		(8,055,809)		(8,055,809)		A	12/27/2018
55312G-86-1	MML Managed Bond Fund-Service Class			3,190,309.214	37,997,817	11.910	37,997,817	39,381,176		1,171,003		(1,253,997)		(1,253,997)		A	12/31/2018
553097-88-2	MML Managed Volatility Fund			9,140,306.678	108,756,634	11.900	108,756,634	112,389,608		1,535,391		(6,728,885)		(6,728,885)		A	12/07/2018
553097-56-9	MML Managed Volatility Fund - Svc			2,177,582.972	25,694,018	11.800	25,694,018	27,985,154		280,397		(1,584,232)		(1,584,232)		A	12/24/2018
553097-56-9	MML Managed Volatility Fund-Service Class			277,078.567	3,269,341	11.799	3,269,341	3,427,645		25,852		(193,080)		(193,080)		A	12/28/2018
553097-69-2	MML Mid Cap Growth Fund			5,357,262.379	74,680,238	13.940	74,680,238	78,575,503		10,847,907		(11,997,423)		(11,997,423)		A	09/17/2018
553097-41-1	MML Mid Cap Growth Fund - Svc			4,803,006.560	64,216,198	13.370	64,216,198	72,700,305		9,664,086		(10,835,814)		(10,835,814)		A	12/31/2018
553097-41-1	MML Mid Cap Growth Fund-Service Class			1,848,993.877	24,721,048	13.370	24,721,048	28,397,968		3,101,866		(4,289,295)		(4,289,295)		A	12/31/2018
553097-71-8	MML Mid Cap Value Fund			14,609,961.574	136,603,141	9.350	136,603,141	166,789,075		19,507,613		(38,183,693)		(38,183,693)		A	12/17/2018
553097-42-9	MML Mid Cap Value Fund - Svc			3,409,143.319	31,295,936	9.180	31,295,936	38,828,622		4,459,935		(8,775,668)		(8,775,668)		A	12/31/2018
553097-42-9	MML Mid Cap Value Fund-Service Class			1,302,544.052	11,957,354	9.180	11,957,354	14,919,869		1,446,037		(3,194,934)		(3,194,934)		A	12/31/2018
553097-59-3	MML Moderate Allocation Fund			30,071,412.885	291,993,419	9.710	291,993,419	322,100,381		22,033,430		(37,765,781)		(37,765,781)		A	11/23/2018
553097-33-8	MML Moderate Allocation Fund - Svc			158,601,426.005	1,522,573,690	9.600	1,522,573,690	1,740,167,958		113,398,688		(198,065,500)		(198,065,500)		A	12/04/2018
553097-33-8	MML Moderate Allocation Fund-Service Class			17,430,561.966	167,333,395	9.600	167,333,395	184,499,910		11,272,412		(21,175,385)		(21,175,385)		A	12/31/2018
55312G-10-1	MML Money Market Fund			121,869,147.059	121,869,147	1.000	121,869,147	121,849,718		1,586,162						A	12/31/2018
55312G-75-4	MML Short-Duration Bond Fund - II			140.694	1,349	9.590	1,349	1,375		37		(18)		(18)		A	12/18/2018
55312G-74-7	MML Short-Duration Bond Fund - Svc 1			1,960,314.145	18,779,810	9.580	18,779,810	19,127,898		541,143		(242,608)		(242,608)		A	12/18/2018
55312G-74-7	MML Short-Duration Bond Fund-Service Class I			926,276.521	8,873,729	9.580	8,873,729	8,982,485		201,237		(90,575)		(90,575)		A	12/31/2018
55312G-70-5	MML Small Cap Equity Fund			5,557,377.144	45,388,572	8.170	45,388,572	52,152,242		7,055,737		(11,906,588)		(11,906,588)		A	12/17/2018
55312G-82-0	MML Small Cap Equity Fund - Svc			1,379,860.984	11,053,697	8.010	11,053,697	13,103,627		1,728,333		(2,902,489)		(2,902,489)		A	12/31/2018
55312G-82-0	MML Small Cap Equity Fund-Service Class			920,203.551	7,371,504	8.011	7,371,504	9,061,467		840,873		(1,812,268)		(1,812,268)		A	12/31/2018
553097-20-5	MML Small Cap Growth Equity Fund			8,095,980.539	103,764,134	12.820	103,764,134	114,564,887		13,252,515		(17,696,662)		(17,696,662)		A	12/07/2018
553097-52-8	MML Small Cap Growth Equity Fund - Svc			1,011,024.146	12,241,809	12.110	12,241,809	14,058,243		1,668,237		(2,332,474)		(2,332,474)		A	12/31/2018
553097-52-8	MML Small Cap Growth Equity Fund-Service Class			581,324.616	7,038,867	12.108	7,038,867	8,384,842		708,773		(1,526,516)		(1,526,516)		A	12/31/2018
553097-26-2	MML Small Company Value Fund - II			1,167.133	16,176	13.860	16,176	19,278		1,179		(3,590)		(3,590)		A	12/17/2018
553097-25-4	MML Small Company Value Fund - Svc			793,834.179	10,661,193	13.430	10,661,193	12,567,211		835,601		(2,388,663)		(2,388,663)		A	12/31/2018
553097-25-4	MML Small Company Value Fund-Service Class I			622,598.533	8,361,498	13.430	8,361,498	10,057,818		502,884		(1,791,820)		(1,791,820)		A	12/31/2018
553097-68-4	MML Small Mid Cap Value Fund			9,494,418.272	100,830,722	10.620	100,830,722	109,371,237		13,489,100		(29,577,277)		(29,577,277)		A	08/29/2018
553097-39-5	MML Small Mid Cap Value Fund - Svc			1,451,447.821	15,240,202	10.500	15,240,202	18,397,655		2,087,253		(4,610,805)		(4,610,805)		A	12/31/2018
553097-39-5	MML Small/Mid Cap Value Fund-Service Class			376,632.052	3,954,637	10.500	3,954,637	4,913,075		420,411		(1,089,076)		(1,089,076)		A	12/31/2018
55312G-63-0	MML Special Situations Fund-Service Class I			61,359.599	642,435	10.470	642,435	659,176		24,526		(77,605)		(77,605)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
55312G-77-0	MML Strategic Emerging Markets Fund - II			11,917.979	120,610	10.120	120,610	116,718		198		(17,051)		(17,051)		A	12/31/2018
55312G-79-6	MML Strategic Emerging Markets Fund - Svc 1			805,364.537	8,158,343	10.130	8,158,343	7,661,829				(1,121,389)		(1,121,389)		A	12/31/2018
55312G-79-6	MML Strategic Emerging Markets Fund-Service Class I			447,814.904	4,536,365	10.130	4,536,365	4,961,293				(590,819)		(590,819)		A	12/31/2018
553097-22-1	MML Total Return Bond Fund - II			5,237.929	53,217	10.160	53,217	53,831		975		(720)		(720)		A	12/31/2018
553097-24-7	MML Total Return Bond Fund - Service Class 1			1,341,169.317	13,492,163	10.060	13,492,163	13,888,681		240,534		(255,871)		(255,871)		A	12/19/2018
553097-24-7	MML Total Return Bond Fund-Service Class I			1,012,322.080	10,183,960	10.060	10,183,960	10,272,925		144,272		(78,227)		(78,227)		A	12/31/2018
55312G-10-1	MML U.S. Government Money Market Fund			17,209,315.382	17,209,315	1.000	17,209,315	17,209,318		187,490						A	12/31/2018
56062X-67-4	Mainstay Large Cap Growth Fund - A			20,768.380	160,124	7.710	160,124	188,727		31,232		(29,977)		(29,977)		A	12/19/2018
56062X-64-1	Mainstay Large Cap Growth Fund - I			2,819,906.185	23,743,610	8.420	23,743,610	27,316,456		4,304,560		(4,096,025)		(4,096,025)		A	12/27/2018
56062F-68-1	Mainstay MacKay International Equity Fund - A			51,907.386	767,710	14.790	767,710	758,975		8,073		(113,816)		(113,816)		A	12/21/2018
56062X-80-7	Mainstay MacKay International Equity Fund - I			49,720.491	739,841	14.880	739,841	766,782		7,971		(102,857)		(102,857)		A	12/31/2018
56062X-57-5	Mainstay MacKay International Equity Fund - R3			6,770.092	99,453	14.690	99,453	99,621		1,022		(14,792)		(14,792)		A	12/28/2018
56382P-87-2	Manning & Napier Fund Target 2020 Series Fund - K			163,781.386	1,467,481	8.960	1,467,481	1,468,943		21,516		(75,508)		(75,508)		A	12/27/2018
56382P-86-4	Manning & Napier Fund Target 2030 Series Fund - K			465,856.301	4,178,731	8.970	4,178,731	4,293,031		90,371		(289,178)		(289,178)		A	12/27/2018
56382P-85-6	Manning & Napier Fund Target 2040 Series Fund - K			374,538.861	3,288,451	8.780	3,288,451	3,556,659		227,283		(440,922)		(440,922)		A	12/27/2018
56382P-84-9	Manning & Napier Fund Target 2050 Series Fund - K			436,034.216	3,867,623	8.870	3,867,623	4,372,066		365,505		(678,127)		(678,127)		A	12/28/2018
56382P-80-7	Manning & Napier Fund Target Inc Series Fund - K			42,569.678	403,561	9.480	403,561	403,587		6,943		(17,737)		(17,737)		A	12/27/2018
56382R-48-0	Manning & Napier Fund, Inc. Overseas Fund - S			33,369.029	682,397	20.450	682,397	727,068		13,590		(176,616)		(176,616)		A	12/28/2018
56382P-69-0	Manning & Napier Pro Blend Con Term - I			196,042.379	1,893,769	9.660	1,893,769	1,982,327		95,354		(132,270)		(132,270)		A	12/31/2018
563821-65-1	Manning & Napier Pro Blend Con Term - S			45,105.844	580,963	12.880	580,963	613,682		21,446		(33,220)		(33,220)		A	12/31/2018
563821-62-8	Manning & Napier Pro Blend Cons Term Fund - R			48,917.653	452,977	9.260	452,977	483,412		21,151		(31,866)		(31,866)		A	12/31/2018
56382P-67-4	Manning & Napier Pro Blend Extended Term - I			270,976.795	2,162,395	7.980	2,162,395	2,494,928		229,462		(321,070)		(321,070)		A	12/31/2018
563821-76-8	Manning & Napier Pro Blend Extended Term - S			9,968.175	156,201	15.670	156,201	171,995		10,678		(15,794)		(15,794)		A	12/28/2018
563821-44-6	Manning & Napier Pro Blend Extended Term Fund - R			43,327.739	410,747	9.480	410,747	470,312		34,983		(54,294)		(54,294)		A	12/28/2018
56382P-66-6	Manning & Napier Pro Blend Maximum Term - I			208,629.263	1,639,826	7.860	1,639,826	2,045,380		317,790		(433,056)		(433,056)		A	12/31/2018
563821-59-4	Manning & Napier Pro Blend Maximum Term - S			61,699.846	1,090,853	17.680	1,090,853	1,252,222		102,424		(183,277)		(183,277)		A	12/31/2018
563821-56-0	Manning & Napier Pro Blend Maximum Term Fund - R			86,128.608	904,350	10.500	904,350	1,113,170		132,795		(205,601)		(205,601)		A	12/31/2018
56382P-68-2	Manning & Napier Pro Blend Moderate Term - I			301,737.387	2,715,636	9.000	2,715,636	2,983,737		188,479		(278,575)		(278,575)		A	12/31/2018
563821-77-6	Manning & Napier Pro Blend Moderate Term - S			28,201.204	349,413	12.390	349,413	378,497		27,368		(29,295)		(29,295)		A	12/28/2018
563821-48-7	Manning & Napier Pro Blend Moderate Term Fund - R			79,342.390	757,720	9.550	757,720	847,113		46,401		(76,180)		(76,180)		A	12/27/2018
56382R-77-9	Manning & Napier Target 2060 Series Fund - K			17,108.876	172,629	10.090	172,629	200,364		9,610		(25,387)		(25,387)		A	12/28/2018
57630E-20-6	MassMutual MSCI EAFE< International Index Fund - R3			2,445,187.000	26,334,667	10.770	26,334,667	29,516,410		1,103,124		(5,259,586)		(5,259,586)		A	12/31/2018
57630E-10-7	MassMutual MSCI EAFE® International Index Fund - R4			1,890,982.000	20,422,605	10.800	20,422,605	22,848,655		905,752		(3,961,694)		(3,961,694)		A	12/31/2018
57630A-22-0	MassMutual MSCI EAFE® International Index Fund - Z			396,888.000	4,334,018	10.920	4,334,018	4,992,907		193,747		(800,255)		(800,255)		A	12/31/2018
57630C-80-4	MassMutual Premier Babson Capital Disciplined Growth Inv Opt			441,340.000	4,020,609	9.110	4,020,609	5,194,708		1,045,273		(1,183,451)		(1,183,451)		A	12/31/2018
57630C-20-0	MassMutual Premier Balanced Fund - I			1,012,201.000	10,820,432	10.690	10,820,432	12,290,895		847,396		(1,454,212)		(1,454,212)		A	12/31/2018
57630C-10-1	MassMutual Premier Balanced Fund - R3			628,654.000	6,468,852	10.290	6,468,852	7,104,929		497,014		(900,650)		(900,650)		A	12/31/2018
57630C-30-9	MassMutual Premier Balanced Fund - R4			105,172.000	1,087,476	10.340	1,087,476	1,238,243		94,107		(150,617)		(150,617)		A	12/31/2018
57629E-19-1	MassMutual Premier Core Bond Fund - N			20,739.000	216,312	10.430	216,312	225,252		5,874		(6,768)		(6,768)		A	12/31/2018
57630C-60-6	MassMutual Premier Core Bond Fund - R4			83,813.000	849,866	10.140	849,866	896,607		26,171		(28,819)		(28,819)		A	12/31/2018
57629H-35-0	MassMutual Premier Core Bond Fund - Z			198,499.000	2,058,435	10.370	2,058,435	2,120,011		67,617		(45,167)		(45,167)		A	12/31/2018
57630C-70-5	MassMutual Premier Disciplined Growth Fund - R3			637,863.000	5,657,846	8.870	5,657,846	7,281,443		1,394,273		(1,820,660)		(1,820,660)		A	12/31/2018
57630C-88-7	MassMutual Premier Disciplined Growth Fund - R4			812,225.000	7,212,562	8.880	7,212,562	9,168,079		1,811,936		(2,220,542)		(2,220,542)		A	12/31/2018
57630C-87-9	MassMutual Premier Disciplined Value Fund - I			307,202.000	3,760,153	12.240	3,760,153	4,941,638		691,994		(1,077,346)		(1,077,346)		A	12/31/2018
57629E-79-5	MassMutual Premier Disciplined Value Fund - N			165,492.000	2,017,345	12.190	2,017,345	2,623,917		352,198		(569,603)		(569,603)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630C-86-1	MassMutual Premier Disciplined Value Fund - R4			247,157.000	2,960,940	11.980	2,960,940	3,858,263		504,722		(848,208)		(848,208)		A	12/31/2018
57630C-85-3	MassMutual Premier Diversified Bond Fund - R3			242,517.000	2,289,356	9.440	2,289,356	2,390,653		64,634		(85,068)		(85,068)		A	12/31/2018
57630C-84-6	MassMutual Premier Diversified Bond Fund - R4			250,712.000	2,374,247	9.470	2,374,247	2,488,559		74,603		(98,707)		(98,707)		A	12/31/2018
57629H-34-3	MassMutual Premier Diversified Bond Fund - Z			325,301.000	3,337,586	10.260	3,337,586	3,470,082		108,855		(121,211)		(121,211)		A	12/31/2018
57630C-82-0	MassMutual Premier Global Fund - I			1,014,948.000	10,768,601	10.610	10,768,601	14,604,335		2,291,323		(4,003,953)		(4,003,953)		A	12/31/2018
57629H-71-5	MassMutual Premier Global Fund - N			658,256.000	6,878,774	10.450	6,878,774	8,775,218		1,482,603		(2,533,812)		(2,533,812)		A	12/31/2018
57630C-81-2	MassMutual Premier Global Fund - R4			341,842.000	3,531,228	10.330	3,531,228	4,610,743		784,403		(1,305,425)		(1,305,425)		A	12/31/2018
57629E-69-6	MassMutual Premier High Yield Fund - N			1,630,936.000	13,487,837	8.270	13,487,837	14,753,522		741,708		(1,190,974)		(1,190,974)		A	12/31/2018
57630C-79-6	MassMutual Premier High Yield Fund - R4			1,138,535.000	9,199,363	8.080	9,199,363	10,091,190		546,881		(819,972)		(819,972)		A	12/31/2018
57629H-32-7	MassMutual Premier High Yield Fund - Z			1,852,791.000	15,322,581	8.270	15,322,581	16,917,240		895,368		(1,361,372)		(1,361,372)		A	12/31/2018
57629E-44-9	MassMutual Premier Inflation Protected & Income Fund - N			117,139.000	1,131,562	9.660	1,131,562	1,183,978		30,952		(37,885)		(37,885)		A	12/31/2018
57630C-64-8	MassMutual Premier Inflation Protected & Income Fund - R4			154,387.000	1,488,286	9.640	1,488,286	1,568,469		40,727		(62,302)		(62,302)		A	12/31/2018
57629H-31-9	MassMutual Premier Inflation Protected & Income Fund - Z			472,729.000	4,656,377	9.850	4,656,377	4,848,728		147,514		(169,006)		(169,006)		A	12/31/2018
57630C-78-8	MassMutual Premier International Equity Fund - R3			430,177.000	4,306,070	10.010	4,306,070	4,962,554		198,565		(1,216,408)		(1,216,408)		A	12/31/2018
57630C-76-2	MassMutual Premier International Equity Fund - R4			478,850.000	4,802,864	10.030	4,802,864	5,465,162		235,830		(1,367,430)		(1,367,430)		A	12/31/2018
57630C-75-4	MassMutual Premier Main Street Fund - I			178,813.000	1,616,466	9.040	1,616,466	1,959,947		216,777		(355,778)		(355,778)		A	12/31/2018
57629H-82-2	MassMutual Premier Main Street Fund - N			34,424.000	307,407	8.930	307,407	373,073		40,252		(70,712)		(70,712)		A	12/31/2018
57630C-74-7	MassMutual Premier Main Street Fund - R4			27,808.000	245,544	8.830	245,544	305,448		33,453		(54,841)		(54,841)		A	12/31/2018
57630C-77-0	MassMutual Premier Oppenheimer Funds Inc Intl Equity Inv Opt			869,646.000	9,131,284	10.500	9,131,284	10,955,401		473,003		(2,459,272)		(2,459,272)		A	12/31/2018
57629E-39-9	MassMutual Premier Short Duration Bond Fund - N			551,866.000	5,452,434	9.880	5,452,434	5,627,465		180,598		(126,009)		(126,009)		A	12/31/2018
57630C-73-9	MassMutual Premier Short Duration Bond Fund - R4			399,185.000	3,967,903	9.940	3,967,903	4,084,492		130,772		(84,619)		(84,619)		A	12/31/2018
57629H-36-8	MassMutual Premier Short Duration Bond Fund - Z			880,623.000	8,753,391	9.940	8,753,391	9,030,367		330,388		(233,708)		(233,708)		A	12/31/2018
57630C-71-3	MassMutual Premier Small Cap Opportunities Fund - I			416,127.000	4,914,461	11.810	4,914,461	6,176,973		523,883		(1,201,825)		(1,201,825)		A	12/31/2018
57630C-72-1	MassMutual Premier Small Cap Opportunities Fund - R3			340,796.000	3,833,956	11.250	3,833,956	4,754,864		431,513		(963,588)		(963,588)		A	12/31/2018
57630C-69-7	MassMutual Premier Small Cap Opportunities Fund - R4			219,692.000	2,489,109	11.330	2,489,109	2,989,251		264,372		(590,783)		(590,783)		A	12/31/2018
57630C-68-9	MassMutual Premier Strategic Emerging Markets Fund - R3			53,728.000	620,561	11.550	620,561	604,995				(87,850)		(87,850)		A	12/31/2018
57630C-67-1	MassMutual Premier Strategic Emerging Markets Fund - R4			100,099.000	1,157,150	11.560	1,157,150	1,120,025		2,874		(172,312)		(172,312)		A	12/31/2018
57629H-29-3	MassMutual Premier Strategic Emerging Markets Fund - Z			80,882.000	940,658	11.630	940,658	1,088,683		6,728		(168,780)		(168,780)		A	12/31/2018
57629E-49-8	MassMutual Premier Value Fund - N			0.000		0.000						(13)		(13)		A	12/31/2018
57629U-83-1	MassMutual RetireSMART 2010 Fund - A			295,525.010	3,354,209	11.350	3,354,209	3,418,642		137,906		(278,701)		(278,701)		A	12/31/2018
57629U-84-9	MassMutual RetireSMART 2010 Fund - Adm			214,702.107	2,447,604	11.400	2,447,604	2,534,354		109,819		(204,070)		(204,070)		A	12/28/2018
57630E-55-2	MassMutual RetireSMART 2010 Fund - I			63,120.000	711,995	11.280	711,995	750,124		27,761		(44,822)		(44,822)		A	12/31/2018
57630E-55-2	MassMutual RetireSMART 2010 Fund - I			27,878.590	314,470	11.280	314,470	339,925		15,380		(25,313)		(25,313)		A	12/27/2018
57629U-82-3	MassMutual RetireSMART 2010 Fund - N			370,782.000	4,119,390	11.110	4,119,390	4,254,849		170,981		(346,321)		(346,321)		A	12/31/2018
57629U-82-3	MassMutual RetireSMART 2010 Fund - R3			37,375.331	415,240	11.110	415,240	406,517		17,356		(35,231)		(35,231)		A	12/21/2018
57630E-54-5	MassMutual RetireSMART 2010 Fund - R4			38,471.000	431,640	11.220	431,640	437,420		25,944		(36,340)		(36,340)		A	12/31/2018
57630E-53-7	MassMutual RetireSMART 2010 Fund - R5			326,545.123	3,712,818	11.370	3,712,818	3,961,705		178,257		(245,549)		(245,549)		A	12/31/2018
57629U-86-4	MassMutual RetireSMART 2010 Fund - Svc			251,362.198	2,878,097	11.450	2,878,097	2,981,087		127,131		(239,431)		(239,431)		A	12/31/2018
57630E-54-5	MassMutual RetireSMART 2010 Fund R4			0.012		11.220										A	12/21/2018
57630A-60-0	MassMutual RetireSMART 2015 Fund - A			301,995.863	3,161,897	10.470	3,161,897	3,418,810		253,374		(374,727)		(374,727)		A	12/31/2018
57630A-87-3	MassMutual RetireSMART 2015 Fund - Adm			355,365.913	3,734,896	10.510	3,734,896	4,003,733		325,187		(447,095)		(447,095)		A	12/28/2018
57630E-52-9	MassMutual RetireSMART 2015 Fund - I			231,831.000	2,438,861	10.520	2,438,861	2,631,068		146,828		(214,300)		(214,300)		A	12/31/2018
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3			1,432,763.000	14,900,736	10.400	14,900,736	16,115,864		1,225,150		(1,819,196)		(1,819,196)		A	12/31/2018
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3			66.051	687	10.400	687	764		53		(78)		(78)		A	12/27/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630E-51-1	MassMutual RetireSMART 2015 Fund - R4			287,297.000	2,985,014	10.390	2,985,014	3,183,217		313,442		(353,893)		(353,893)		A	12/31/2018
57630E-49-5	MassMutual RetireSMART 2015 Fund - R5			0.006		10.550										A	08/17/2018
57630A-88-1	MassMutual RetireSMART 2015 Fund - Svc			213,479.819	2,252,212	10.550	2,252,212	2,386,629		191,420		(270,246)		(270,246)		A	12/31/2018
57630E-51-1	MassMutual RetireSMART 2015 Fund R4			3,262.266	33,895	10.390	33,895	37,424		2,833		(4,113)		(4,113)		A	12/21/2018
57629U-77-3	MassMutual RetireSMART 2020 Fund - A			1,033,968.149	11,477,046	11.100	11,477,046	12,160,576		1,326,319		(1,666,806)		(1,666,806)		A	12/31/2018
57629U-78-1	MassMutual RetireSMART 2020 Fund - Adm			3,550,481.746	39,587,871	11.150	39,587,871	43,013,554		4,307,944		(5,790,438)		(5,790,438)		A	12/28/2018
57630E-48-7	MassMutual RetireSMART 2020 Fund - I			869,715.000	9,679,925	11.130	9,679,925	10,640,835		934,119		(1,311,871)		(1,311,871)		A	12/31/2018
57630E-48-7	MassMutual RetireSMART 2020 Fund - I			270,204.737	3,007,379	11.130	3,007,379	3,471,066		324,355		(449,780)		(449,780)		A	12/31/2018
57629U-76-5	MassMutual RetireSMART 2020 Fund - N			4,124,608.000	44,380,787	10.760	44,380,787	48,209,800		4,632,257		(6,702,216)		(6,702,216)		A	12/31/2018
57630E-47-9	MassMutual RetireSMART 2020 Fund - R4			1,761,462.000	19,252,780	10.930	19,252,780	20,672,780		2,161,992		(2,828,180)		(2,828,180)		A	12/31/2018
57630E-46-1	MassMutual RetireSMART 2020 Fund - R5			3,062,175.769	34,051,395	11.120	34,051,395	38,468,387		3,631,993		(4,363,957)		(4,363,957)		A	12/31/2018
57629U-81-5	MassMutual RetireSMART 2020 Fund - Svc			1,632,353.755	18,266,039	11.190	18,266,039	20,571,524		1,898,122		(2,734,083)		(2,734,083)		A	12/31/2018
57630E-47-9	MassMutual RetireSMART 2020 Fund R4			58,736.193	641,987	10.930	641,987	714,962		67,126		(95,721)		(95,721)		A	12/28/2018
57630A-86-5	MassMutual RetireSMART 2025 Fund - A			285,834.443	3,107,020	10.870	3,107,020	3,466,083		351,460		(518,769)		(518,769)		A	12/31/2018
57630A-82-4	MassMutual RetireSMART 2025 Fund - Adm			1,575,269.060	17,249,196	10.950	17,249,196	19,089,921		1,993,414		(2,889,750)		(2,889,750)		A	12/31/2018
57630E-45-3	MassMutual RetireSMART 2025 Fund - I			782,427.000	8,575,397	10.960	8,575,397	9,641,680		934,131		(1,344,543)		(1,344,543)		A	12/31/2018
57630E-45-3	MassMutual RetireSMART 2025 Fund - I			0.002		10.960										A	08/27/2018
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3			6,338,355.000	68,390,851	10.790	68,390,851	75,658,113		7,717,447		(11,582,746)		(11,582,746)		A	12/31/2018
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3			83,791.574	904,111	10.790	904,111	967,186		101,426		(152,254)		(152,254)		A	12/27/2018
57630E-44-6	MassMutual RetireSMART 2025 Fund - R4			1,803,138.000	19,491,927	10.810	19,491,927	21,271,486		2,346,146		(3,246,456)		(3,246,456)		A	12/31/2018
57630E-43-8	MassMutual RetireSMART 2025 Fund - R5			4,671.713	51,716	11.070	51,716	60,484		5,683		(8,769)		(8,769)		A	12/31/2018
57630A-83-2	MassMutual RetireSMART 2025 Fund - Svc			511,762.173	5,624,266	10.990	5,624,266	6,437,025		673,665		(942,535)		(942,535)		A	12/28/2018
57630E-44-6	MassMutual RetireSMART 2025 Fund R4			91,500.750	989,123	10.810	989,123	1,095,825		113,341		(165,804)		(165,804)		A	12/28/2018
57629U-72-4	MassMutual RetireSMART 2030 Fund - A			1,886,871.392	20,434,817	10.830	20,434,817	22,548,488		2,726,720		(4,032,079)		(4,032,079)		A	12/31/2018
57629U-73-2	MassMutual RetireSMART 2030 Fund - Adm			4,504,185.694	49,005,540	10.880	49,005,540	54,458,083		6,791,694		(9,646,717)		(9,646,717)		A	12/31/2018
57630E-42-0	MassMutual RetireSMART 2030 Fund - I			859,804.000	9,354,672	10.880	9,354,672	10,673,979		1,258,371		(1,827,328)		(1,827,328)		A	12/31/2018
57630E-42-0	MassMutual RetireSMART 2030 Fund - I			171,146.600	1,862,075	10.880	1,862,075	2,249,436		257,451		(387,361)		(387,361)		A	12/31/2018
57629U-71-6	MassMutual RetireSMART 2030 Fund - N			6,173,443.000	65,315,030	10.580	65,315,030	73,518,868		9,024,280		(13,103,551)		(13,103,551)		A	12/31/2018
57629U-71-6	MassMutual RetireSMART 2030 Fund - R3			25,459.274	269,359	10.580	269,359	314,143		36,384		(56,396)		(56,396)		A	12/27/2018
57630E-41-2	MassMutual RetireSMART 2030 Fund - R4			1,913,070.000	20,527,241	10.730	20,527,241	22,376,785		2,863,495		(4,020,388)		(4,020,388)		A	12/31/2018
57630E-39-6	MassMutual RetireSMART 2030 Fund - R5			4,038,899.110	43,781,666	10.840	43,781,666	51,216,556		6,030,547		(7,436,680)		(7,436,680)		A	12/31/2018
57629U-75-7	MassMutual RetireSMART 2030 Fund - Svc			2,273,846.002	24,807,660	10.910	24,807,660	29,111,213		3,352,861		(4,971,166)		(4,971,166)		A	12/26/2018
57630E-41-2	MassMutual RetireSMART 2030 Fund R4			214,824.552	2,305,067	10.730	2,305,067	2,686,070		311,068		(461,569)		(461,569)		A	12/28/2018
57630A-81-6	MassMutual RetireSMART 2035 Fund - A			213,278.854	2,356,731	11.050	2,356,731	2,633,668		297,859		(472,032)		(472,032)		A	12/31/2018
57630A-76-6	MassMutual RetireSMART 2035 Fund - Adm			965,445.926	10,745,413	11.130	10,745,413	12,091,556		1,412,554		(2,116,243)		(2,116,243)		A	12/31/2018
57630E-38-8	MassMutual RetireSMART 2035 Fund - I			914,405.000	10,085,884	11.030	10,085,884	11,846,368		1,248,992		(2,057,260)		(2,057,260)		A	12/31/2018
57630E-38-8	MassMutual RetireSMART 2035 Fund - I			0.003		11.030										A	08/27/2018
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3			4,645,372.000	50,959,727	10.970	50,959,727	57,519,710		6,435,494		(10,228,723)		(10,228,723)		A	12/31/2018
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3			3,592.502	39,410	10.970	39,410	46,160		4,909		(7,936)		(7,936)		A	12/27/2018
57630E-37-0	MassMutual RetireSMART 2035 Fund - R4			1,305,200.000	14,331,100	10.980	14,331,100	15,983,566		1,937,672		(2,897,698)		(2,897,698)		A	12/31/2018
57630E-36-2	MassMutual RetireSMART 2035 Fund - R5			1,866.024	20,638	11.060	20,638	25,091		2,654		(4,453)		(4,453)		A	12/21/2018
57630A-77-4	MassMutual RetireSMART 2035 Fund - Svc			400,026.956	4,468,301	11.170	4,468,301	5,205,851		569,288		(901,548)		(901,548)		A	12/31/2018
57630E-37-0	MassMutual RetireSMART 2035 Fund R4			54,586.701	599,362	10.980	599,362	678,415		76,573		(120,882)		(120,882)		A	12/28/2018
57629U-66-6	MassMutual RetireSMART 2040 Fund - A			1,241,036.043	12,968,827	10.450	12,968,827	14,246,489		1,773,359		(2,842,064)		(2,842,064)		A	12/31/2018
57629U-67-4	MassMutual RetireSMART 2040 Fund - Adm			3,042,439.113	31,976,035	10.510	31,976,035	36,139,598		4,483,359		(6,986,654)		(6,986,654)		A	12/26/2018
57630E-35-4	MassMutual RetireSMART 2040 Fund - I			603,269.000	6,340,362	10.510	6,340,362	7,388,326		786,205		(1,269,662)		(1,269,662)		A	12/31/2018
57630E-35-4	MassMutual RetireSMART 2040 Fund - I			148,182.383	1,557,397	10.510	1,557,397	1,911,538		219,883		(354,391)		(354,391)		A	12/31/2018
57629U-65-8	MassMutual RetireSMART 2040 Fund - N			4,248,117.000	43,288,316	10.190	43,288,316	49,619,114		6,080,470		(9,691,019)		(9,691,019)		A	12/31/2018
57629U-65-8	MassMutual RetireSMART 2040 Fund - R3			3,599.311	36,677	10.190	36,677	43,847		5,034		(7,943)		(7,943)		A	12/27/2018
57630E-34-7	MassMutual RetireSMART 2040 Fund - R4			1,304,220.000	13,498,674	10.350	13,498,674	15,053,764		2,016,605		(2,986,066)		(2,986,066)		A	12/31/2018
57630E-33-9	MassMutual RetireSMART 2040 Fund - R5			2,457,470.978	25,828,020	10.510	25,828,020	30,483,415		3,625,862		(4,655,395)		(4,655,395)		A	12/31/2018
57629U-69-0	MassMutual RetireSMART 2040 Fund - Svc			1,484,237.670	15,673,550	10.560	15,673,550	18,852,488		2,149,675		(3,462,082)		(3,462,082)		A	12/28/2018
57630E-34-7	MassMutual RetireSMART 2040 Fund R4			99,474.220	1,029,558	10.350	1,029,558	1,241,208		142,686		(237,709)		(237,709)		A	12/28/2018
57630A-75-8	MassMutual RetireSMART 2045 Fund - A			214,654.807	2,331,151	10.860	2,331,151	2,670,914		310,790		(506,132)		(506,132)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630A-71-7	MassMutual RetireSMART 2045 Fund - Adm			491,406.939	5,375,992	10.940	5,375,992	6,200,804		773,994		(1,162,174)		(1,162,174)		A	12/31/2018
57630E-32-1	MassMutual RetireSMART 2045 Fund - I			510,694.000	5,602,311	10.970	5,602,311	6,798,828		755,889		(1,355,861)		(1,355,861)		A	12/31/2018
57630E-32-1	MassMutual RetireSMART 2045 Fund - I			0.003		10.970										A	08/27/2018
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3			3,280,980.000	35,368,968	10.780	35,368,968	40,532,088		4,725,794		(7,791,642)		(7,791,642)		A	12/31/2018
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3			10,343.624	111,504	10.780	111,504	126,558		14,816		(24,609)		(24,609)		A	12/27/2018
57630E-31-3	MassMutual RetireSMART 2045 Fund - R4			773,039.000	8,341,090	10.790	8,341,090	9,376,413		1,147,594		(1,792,960)		(1,792,960)		A	12/31/2018
57630E-29-7	MassMutual RetireSMART 2045 Fund - R5			2,891.170	31,745	10.980	31,745	39,153		4,349		(7,407)		(7,407)		A	12/21/2018
57630A-72-5	MassMutual RetireSMART 2045 Fund - Svc			498,160.192	5,469,799	10.980	5,469,799	6,383,305		736,082		(1,199,615)		(1,199,615)		A	12/31/2018
57630E-31-3	MassMutual RetireSMART 2045 Fund R4			11,650.425	125,708	10.790	125,708	149,157		17,010		(28,083)		(28,083)		A	12/28/2018
57629U-19-5	MassMutual RetireSMART 2050 Fund - A			593,356.318	4,467,973	7.530	4,467,973	5,177,851		678,816		(1,054,140)		(1,054,140)		A	12/31/2018
57629U-15-3	MassMutual RetireSMART 2050 Fund - Adm			1,668,295.767	12,645,682	7.580	12,645,682	14,848,781		1,946,575		(2,980,239)		(2,980,239)		A	12/31/2018
57630E-28-9	MassMutual RetireSMART 2050 Fund - I			356,749.000	2,700,591	7.570	2,700,591	3,259,894		378,247		(613,669)		(613,669)		A	12/31/2018
57630E-28-9	MassMutual RetireSMART 2050 Fund - I			57,901.460	438,314	7.570	438,314	544,472		68,569		(106,158)		(106,158)		A	12/28/2018
57629U-17-9	MassMutual RetireSMART 2050 Fund - N			3,255,743.000	24,190,168	7.430	24,190,168	28,214,859		3,699,169		(5,793,191)		(5,793,191)		A	12/31/2018
57629U-17-9	MassMutual RetireSMART 2050 Fund - R3			15,408.684	114,487	7.430	114,487	126,754		15,456		(24,002)		(24,002)		A	12/27/2018
57630E-27-1	MassMutual RetireSMART 2050 Fund - R4			923,485.000	6,916,901	7.490	6,916,901	7,847,637		1,134,441		(1,641,071)		(1,641,071)		A	12/31/2018
57630E-26-3	MassMutual RetireSMART 2050 Fund - R5			2,665,167.668	20,148,668	7.560	20,148,668	24,088,672		3,138,899		(3,940,005)		(3,940,005)		A	12/31/2018
57629U-16-1	MassMutual RetireSMART 2050 Fund - Svc			662,575.254	5,028,946	7.590	5,028,946	6,276,575		762,654		(1,247,629)		(1,247,629)		A	12/31/2018
57630E-27-1	MassMutual RetireSMART 2050 Fund R4			27,840.212	208,523	7.490	208,523	258,437		31,772		(51,193)		(51,193)		A	12/31/2018
57630A-12-1	MassMutual RetireSMART 2055 Fund - A			54,347.247	501,082	9.220	501,082	608,740		63,163		(106,755)		(106,755)		A	12/31/2018
57630A-14-7	MassMutual RetireSMART 2055 Fund - Adm			209,053.916	1,925,387	9.210	1,925,387	2,250,962		248,709		(400,527)		(400,527)		A	12/31/2018
57630E-25-5	MassMutual RetireSMART 2055 Fund - I			216,968.000	2,002,614	9.230	2,002,614	2,393,002		255,107		(423,182)		(423,182)		A	12/31/2018
57630E-25-5	MassMutual RetireSMART 2055 Fund - I			0.002		9.230										A	08/27/2018
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3			1,854,162.000	16,965,584	9.150	16,965,584	19,695,814		2,125,327		(3,570,858)		(3,570,858)		A	12/31/2018
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3			4,505.806	41,228	9.150	41,228	48,832		5,201		(8,771)		(8,771)		A	12/27/2018
57630E-23-0	MassMutual RetireSMART 2055 Fund - R4			361,659.000	3,320,028	9.180	3,320,028	3,836,057		438,548		(706,500)		(706,500)		A	12/31/2018
57630E-22-2	MassMutual RetireSMART 2055 Fund - R5			637.971	5,895	9.240	5,895	7,170		776		(1,275)		(1,275)		A	12/21/2018
57630A-15-4	MassMutual RetireSMART 2055 Fund - Svc			336,921.812	3,116,527	9.250	3,116,527	3,736,194		407,458		(658,869)		(658,869)		A	12/31/2018
57630E-23-0	MassMutual RetireSMART 2055 Fund R4			3,270.489	30,023	9.180	30,023	36,025		3,832		(6,381)		(6,381)		A	12/28/2018
57630G-87-0	MassMutual RetireSMART 2060 Fund - I			58,086.000	525,682	9.050	525,682	633,341		72,727		(118,912)		(118,912)		A	12/31/2018
57630G-83-9	MassMutual RetireSMART 2060 Fund - A			1,661.391	15,002	9.030	15,002	18,078		2,016		(3,234)		(3,234)		A	12/21/2018
57630G-84-7	MassMutual RetireSMART 2060 Fund - Adm			14,927.016	134,791	9.030	134,791	156,418		18,499		(28,748)		(28,748)		A	12/28/2018
57630G-81-3	MassMutual RetireSMART 2060 Fund - R3			46,107.000	414,503	8.990	414,503	499,507		55,556		(92,890)		(92,890)		A	12/31/2018
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4			818.000	7,388	9.030	7,388	9,043		1,020		(1,708)		(1,708)		A	12/31/2018
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4			7,102.473	64,135	9.030	64,135	77,761		8,696		(14,327)		(14,327)		A	12/28/2018
57630G-86-2	MassMutual RetireSMART 2060 Fund - R5			242.369	2,191	9.040	2,191	2,661		301		(470)		(470)		A	12/31/2018
57630G-85-4	MassMutual RetireSMART 2060 Fund - Svc			754.773	6,823	9.040	6,823	8,092		835		(1,269)		(1,269)		A	12/31/2018
57630E-21-4	MassMutual RetireSMART Conservative - I			263,243.327	2,408,676	9.150	2,408,676	2,604,916		125,750		(190,467)		(190,467)		A	12/31/2018
57630E-19-8	MassMutual RetireSMART Conservative - R3			31,576.290	286,397	9.070	286,397	301,621		13,033		(21,570)		(21,570)		A	12/28/2018
57630A-53-5	MassMutual RetireSMART Conservative - A			2,391,855.338	22,052,906	9.220	22,052,906	22,683,683		1,032,477		(1,724,172)		(1,724,172)		A	12/31/2018
57630A-54-3	MassMutual RetireSMART Conservative - Adm			3,336,427.380	30,561,675	9.160	30,561,675	32,062,581		1,494,145		(2,379,507)		(2,379,507)		A	12/28/2018
57630A-56-8	MassMutual RetireSMART Conservative - R5			639,491.414	5,851,346	9.150	5,851,346	6,191,689		299,882		(462,544)		(462,544)		A	12/31/2018
57630A-55-0	MassMutual RetireSMART Conservative - Svc			783,292.482	7,167,126	9.150	7,167,126	7,505,238		359,941		(576,377)		(576,377)		A	12/28/2018
57630E-21-4	MassMutual RetireSMART Conservative Fund - I			570,967.000	5,224,346	9.150	5,224,346	5,633,293		272,856		(422,063)		(422,063)		A	12/31/2018
57630E-19-8	MassMutual RetireSMART Conservative Fund - R3			714,160.000	6,477,435	9.070	6,477,435	6,743,781		297,495		(509,389)		(509,389)		A	12/31/2018
57630E-18-0	MassMutual RetireSMART Conservative Fund - R4			268,525.000	2,440,894	9.090	2,440,894	2,597,129		118,722		(186,788)		(186,788)		A	12/31/2018
57630E-18-0	MassMutual RetireSMART Conservative Fund R4			11,294,859.392	102,670,272	9.090	102,670,272	106,882,429		4,905,012		(7,997,776)		(7,997,776)		A	12/24/2018
57630E-17-2	MassMutual RetireSMART Growth - I			11,160.808	100,782	9.030	100,782	123,792		15,133		(23,010)		(23,010)		A	12/21/2018
57630A-39-4	MassMutual RetireSMART Growth - A			2,467,575.337	22,356,233	9.060	22,356,233	25,155,747		3,424,863		(5,355,708)		(5,355,708)		A	12/31/2018
57630A-41-0	MassMutual RetireSMART Growth - Adm			2,705,096.344	24,481,122	9.050	24,481,122	27,962,937		3,574,182		(5,952,767)		(5,952,767)		A	12/31/2018
57630A-43-6	MassMutual RetireSMART Growth - R5			372,281.109	3,365,421	9.040	3,365,421	4,086,282		496,538		(829,514)		(829,514)		A	12/31/2018
57630A-42-8	MassMutual RetireSMART Growth - Svc			256,993.022	2,328,357	9.060	2,328,357	2,802,213		343,466		(599,788)		(599,788)		A	12/28/2018
57630E-17-2	MassMutual RetireSMART Growth Fund - I			1,587,357.000	14,333,834	9.030	14,333,834	17,882,210		2,145,863		(3,788,999)		(3,788,999)		A	12/31/2018
57630E-16-4	MassMutual RetireSMART Growth Fund - R3			653,740.000	5,844,439	8.940	5,844,439	6,564,266		866,292		(1,442,455)		(1,442,455)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630E-15-6	MassMutual RetireSMART Growth Fund - R4			499,878.000	4,473,909	8.950	4,473,909	5,269,552		657,734		(1,095,557)		(1,095,557)		A	12/31/2018
57630E-15-6	MassMutual RetireSMART Growth Fund R4			940,235.006	8,415,103	8.950	8,415,103	9,922,093		1,223,255		(2,088,746)		(2,088,746)		A	12/31/2018
57629U-88-0	MassMutual RetireSMART In Retirement Fund - A			166,339.006	1,748,223	10.510	1,748,223	1,816,279		81,564		(158,456)		(158,456)		A	12/21/2018
57629U-80-7	MassMutual RetireSMART In Retirement Fund - Adm			807,790.203	8,562,576	10.600	8,562,576	8,893,099		412,107		(769,765)		(769,765)		A	12/28/2018
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I			157,841.000	1,665,222	10.550	1,665,222	1,746,457		75,558		(132,649)		(132,649)		A	12/31/2018
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I			15,094.790	159,250	10.550	159,250	172,436		7,866		(13,087)		(13,087)		A	12/31/2018
57629U-87-2	MassMutual RetireSMART In Retirement Fund - N			653,521.000	6,777,015	10.370	6,777,015	7,031,672		300,997		(604,400)		(604,400)		A	12/31/2018
57629U-87-2	MassMutual RetireSMART In Retirement Fund - R3			172.637	1,790	10.370	1,790	1,875		77		(163)		(163)		A	12/21/2018
57630E-13-1	MassMutual RetireSMART In Retirement Fund - R4			194,573.000	2,033,285	10.450	2,033,285	2,110,099		98,105		(180,510)		(180,510)		A	12/31/2018
57630E-12-3	MassMutual RetireSMART In Retirement Fund - R5			56,011.559	592,602	10.580	592,602	630,415		27,976		(37,812)		(37,812)		A	12/31/2018
57629U-60-9	MassMutual RetireSMART In Retirement Fund - Svc			402,568.596	4,263,201	10.590	4,263,201	4,441,966		200,126		(384,266)		(384,266)		A	12/31/2018
57630E-13-1	MassMutual RetireSMART In Retirement Fund R4			21,505.788	224,735	10.450	224,735	244,220		10,032		(20,054)		(20,054)		A	12/28/2018
57630G-40-9	MassMutual RetireSMART Moderate - I			65,565.194	569,762	8.690	569,762	658,314		57,636		(88,552)		(88,552)		A	12/31/2018
57630A-48-5	MassMutual RetireSMART Moderate - A			8,059,104.272	70,758,936	8.780	70,758,936	78,784,824		6,733,087		(11,330,887)		(11,330,887)		A	12/31/2018
57630A-49-3	MassMutual RetireSMART Moderate - Adm			7,087,613.072	61,945,738	8.740	61,945,738	67,947,618		6,064,912		(9,975,379)		(9,975,379)		A	12/31/2018
57630A-52-7	MassMutual RetireSMART Moderate - R5			2,326,175.401	20,237,726	8.700	20,237,726	21,966,165		2,022,302		(3,260,216)		(3,260,216)		A	12/31/2018
57630A-51-9	MassMutual RetireSMART Moderate - Svc			939,298.044	8,218,858	8.750	8,218,858	9,566,197		812,230		(1,431,700)		(1,431,700)		A	12/28/2018
57630G-40-9	MassMutual RetireSMART Moderate Fund - I			1,185,822.000	10,304,794	8.690	10,304,794	11,940,955		1,038,703		(1,754,995)		(1,754,995)		A	12/31/2018
57630G-50-8	MassMutual RetireSMART Moderate Fund - R3			894,543.000	7,764,631	8.680	7,764,631	8,546,444		734,586		(1,262,074)		(1,262,074)		A	12/31/2018
57630G-60-7	MassMutual RetireSMART Moderate Fund - R4			544,846.000	4,729,261	8.680	4,729,261	5,209,950		495,317		(759,686)		(759,686)		A	12/31/2018
57630G-50-8	MassMutual RetireSMART Moderate Fund R3			54,070.601	469,333	8.680	469,333	514,957		44,097		(75,288)		(75,288)		A	12/28/2018
57630G-60-7	MassMutual RetireSMART Moderate Fund R4			2,964,307.015	25,730,185	8.680	25,730,185	28,191,861		2,498,150		(4,180,286)		(4,180,286)		A	12/28/2018
57630G-70-6	MassMutual RetireSMART Moderate Growth - I			91,152.873	777,534	8.530	777,534	936,668		109,075		(159,134)		(159,134)		A	12/21/2018
57630A-44-4	MassMutual RetireSMART Moderate Growth - A			7,452,722.528	64,167,941	8.610	64,167,941	73,441,277		8,557,940		(13,938,023)		(13,938,023)		A	12/31/2018
57630A-45-1	MassMutual RetireSMART Moderate Growth - Adm			8,536,592.482	73,158,598	8.570	73,158,598	83,106,347		10,097,871		(15,921,256)		(15,921,256)		A	12/28/2018
57630A-47-7	MassMutual RetireSMART Moderate Growth - R5			1,267,059.694	10,820,690	8.540	10,820,690	12,519,073		1,504,204		(2,371,606)		(2,371,606)		A	12/31/2018
57630A-46-9	MassMutual RetireSMART Moderate Growth - Svc			851,900.450	7,300,787	8.570	7,300,787	8,733,736		1,009,412		(1,704,384)		(1,704,384)		A	12/31/2018
57630G-70-6	MassMutual RetireSMART Moderate Growth Fund - I			796,767.000	6,796,423	8.530	6,796,423	8,294,003		952,899		(1,594,864)		(1,594,864)		A	12/31/2018
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3			1,253,153.000	10,639,265	8.490	10,639,265	12,395,003		1,428,928		(2,399,431)		(2,399,431)		A	12/31/2018
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3			105,297.111	893,972	8.490	893,972	1,067,497		119,866		(204,865)		(204,865)		A	12/24/2018
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund - R4			162,717.000	1,383,095	8.500	1,383,095	1,574,020		210,549		(301,332)		(301,332)		A	12/31/2018
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund R4			2,077,972.569	17,662,767	8.500	17,662,767	19,933,284		2,413,727		(3,885,687)		(3,885,687)		A	12/24/2018
57630E-16-4	MassMutual RetireSmart Growth Fund R3			27,262.064	243,723	8.940	243,723	285,518		34,946		(60,232)		(60,232)		A	12/24/2018
57630E-40-4	MassMutual Russell 2000< Small Cap Index Fund - R3			2,840,992.000	30,114,511	10.600	30,114,511	35,480,660		2,274,288		(6,551,479)		(6,551,479)		A	12/31/2018
57630E-30-5	MassMutual Russell 2000® Small Cap Index Fund - R4			2,155,244.000	22,931,801	10.640	22,931,801	27,217,936		1,791,598		(5,006,382)		(5,006,382)		A	12/31/2018
57630A-28-7	MassMutual Russell 2000® Small Cap Index Fund - Z			511,252.000	5,516,412	10.790	5,516,412	6,609,000		376,783		(1,133,107)		(1,133,107)		A	12/31/2018
57629R-51-5	MassMutual S&P 500 Index Fund - A			6,319,794.000	91,573,822	14.490	91,573,822	114,288,701		14,660,668		(20,033,862)		(20,033,862)		A	12/31/2018
57629S-41-4	MassMutual S&P 500 Index Fund - N			9,001,272.000	126,737,913	14.080	126,737,913	159,475,043		20,889,331		(28,376,686)		(28,376,686)		A	12/31/2018
57629R-48-1	MassMutual S&P 500 Index Fund - S			3,926.000	58,771	14.970	58,771	72,508		102,484		5,440		5,440		A	12/31/2018
57630A-36-0	MassMutual S&P 500 Index Fund - Z			1,232,975.000	18,334,332	14.870	18,334,332	22,771,885		2,695,469		(3,898,562)		(3,898,562)		A	12/31/2018
57630E-60-2	MassMutual S&P< Mid Cap Index Fund - R3			3,437,821.000	39,500,566	11.490	39,500,566	45,545,399		2,705,545		(8,137,411)		(8,137,411)		A	12/31/2018
57630A-33-7	MassMutual S&P® Mid Cap Index Fund - S			1,421.000	16,481	11.600	16,481	19,028		10,387		(1,967)		(1,967)		A	12/31/2018
57630A-35-2	MassMutual S&P® Mid Cap Index Fund - Z			747,775.000	8,734,009	11.680	8,734,009	10,355,559		599,494		(1,729,091)		(1,729,091)		A	12/31/2018
57630E-50-3	MassMutual S&P® Mid Cap Index R4			2,633,805.000	30,367,776	11.530	30,367,776	34,993,942		2,161,153		(6,198,977)		(6,198,977)		A	12/31/2018
57630E-70-1	MassMutual Select BlackRock Global Allocation Fund - I			1,119,497.000	11,071,822	9.890	11,071,822	12,293,287		459,397		(1,325,181)		(1,325,181)		A	12/31/2018
57630E-80-0	MassMutual Select BlackRock Global Allocation Fund - R3			1,058,239.000	10,307,247	9.740	10,307,247	10,873,903		388,278		(1,244,363)		(1,244,363)		A	12/31/2018
57630E-88-3	MassMutual Select BlackRock Global Allocation Fund - R4			736,818.000	7,198,714	9.770	7,198,714	7,605,346		276,258		(831,726)		(831,726)		A	12/31/2018
57629S-39-8	MassMutual Select Blue Chip Growth Fund - N			1,845,375.000	30,485,590	16.520	30,485,590	30,336,150		2,161,942		(2,919,649)		(2,919,649)		A	12/31/2018
57630E-86-7	MassMutual Select Blue Chip Growth Fund - R4			1,491,642.000	26,416,981	17.710	26,416,981	25,437,876		1,709,824		(2,096,347)		(2,096,347)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57629U-59-1	MassMutual Select Diversified Value Fund - N			121,841.000	1,194,044	9.800	1,194,044	1,593,503		187,375		(285,073)		(285,073)		A	12/31/2018
57630E-81-8	MassMutual Select Diversified Value Fund - R4			88,661.000	860,897	9.710	860,897	1,175,584		141,010		(225,799)		(225,799)		A	12/31/2018
57629S-34-9	MassMutual Select Focused Value Fund - N			148,039.000	1,872,692	12.650	1,872,692	2,405,606		211,315		(274,080)		(274,080)		A	12/31/2018
57630E-79-2	MassMutual Select Focused Value Fund - R4			35,008.000	472,254	13.490	472,254	611,776		51,866		(60,332)		(60,332)		A	12/31/2018
57630A-62-6	MassMutual Select Focused Value Fund - Z			45,596.000	681,657	14.950	681,657	835,854		69,214		(100,100)		(100,100)		A	12/31/2018
57630E-78-4	MassMutual Select Fundamental Growth Fund - I			75,058.000	493,134	6.570	493,134	609,983		101,613		(136,630)		(136,630)		A	12/31/2018
57629S-35-6	MassMutual Select Fundamental Growth Fund - N			476,302.000	2,548,217	5.350	2,548,217	3,125,504		611,190		(662,307)		(662,307)		A	12/31/2018
57630E-77-6	MassMutual Select Fundamental Growth Fund - R4			6,519.000	37,742	5.790	37,742	50,686		97,741		10,229		10,229		A	12/31/2018
57629S-44-8	MassMutual Select Fundamental Value Fund - N			195,980.000	1,718,745	8.770	1,718,745	2,236,145		224,810		(439,873)		(439,873)		A	12/31/2018
57630E-76-8	MassMutual Select Fundamental Value Fund - R4			159,256.000	1,403,046	8.810	1,403,046	1,896,814		232,836		(339,477)		(339,477)		A	12/31/2018
57630A-63-4	MassMutual Select Fundamental Value Fund - Z			428,974.000	3,847,898	8.970	3,847,898	5,003,142		550,337		(995,437)		(995,437)		A	12/31/2018
57629S-36-4	MassMutual Select Growth Opportunities Fund - N			124,538.000	759,682	6.100	759,682	1,041,676		225,242		(225,876)		(225,876)		A	12/31/2018
57630E-75-0	MassMutual Select Growth Opportunities Fund - R4			120,469.000	833,647	6.920	833,647	1,099,431		225,580		(238,592)		(238,592)		A	12/31/2018
57630A-38-6	MassMutual Select Growth Opportunities Fund - Z			1,936.000	16,380	8.460	16,380	22,186		3,861		(7,201)		(7,201)		A	12/31/2018
57630E-82-6	MassMutual Select Loomis Sayles/Brandywine Divers Val Inv Opt			266,820.000	2,622,845	9.830	2,622,845	3,464,073		433,321		(697,003)		(697,003)		A	12/31/2018
57630E-71-9	MassMutual Select Mid Cap Growth Equity Fund - R4			619,397.000	9,928,929	16.030	9,928,929	10,891,627		1,052,500		(1,523,663)		(1,523,663)		A	12/31/2018
57629S-29-9	MassMutual Select Mid Cap Growth Equity II Fund - N			901,228.000	13,148,914	14.590	13,148,914	14,830,178		1,559,258		(2,226,975)		(2,226,975)		A	12/31/2018
57630A-59-2	MassMutual Select Mid Cap Growth Equity II Fund - Z			2,102,292.000	39,712,293	18.890	39,712,293	45,501,380		3,607,424		(6,372,832)		(6,372,832)		A	12/31/2018
57629U-32-8	MassMutual Select Mid Cap Value Fund - N			5,889.000	60,063	10.200	60,063	80,573		8,298		(16,569)		(16,569)		A	12/31/2018
57630E-69-3	MassMutual Select Mid Cap Value Fund - R4			1,824.000	18,619	10.210	18,619	23,893		2,682		(5,497)		(5,497)		A	12/31/2018
57630A-37-8	MassMutual Select Mid Cap Value Fund - Z			115,894.000	1,190,233	10.270	1,190,233	1,568,130		169,428		(359,076)		(359,076)		A	12/31/2018
57629S-24-0	MassMutual Select Overseas Fund - N			293,770.000	2,076,952	7.070	2,076,952	2,491,158		224,889		(611,508)		(611,508)		A	12/31/2018
57630E-68-5	MassMutual Select Overseas Fund - R4			340,976.000	2,380,009	6.980	2,380,009	3,001,492		266,080		(715,513)		(715,513)		A	12/31/2018
57630A-57-6	MassMutual Select Overseas Fund - Z			1,898,845.000	13,728,651	7.230	13,728,651	17,509,958		1,544,046		(3,893,824)		(3,893,824)		A	12/31/2018
57630A-69-1	MassMutual Select PIMCO Total Return Fund - A			395,890.000	3,768,873	9.520	3,768,873	3,925,130		102,687		(83,527)		(83,527)		A	12/31/2018
57630A-67-5	MassMutual Select PIMCO Total Return Fund - N			495,243.000	4,680,049	9.450	4,680,049	4,879,608		109,269		(104,938)		(104,938)		A	12/31/2018
57630A-64-2	MassMutual Select PIMCO Total Return Fund - Z			987,564.000	9,342,354	9.460	9,342,354	9,635,792		276,393		(195,287)		(195,287)		A	12/31/2018
57629S-28-1	MassMutual Select Small Cap Growth Equity Fund - N			69,938.000	558,803	7.990	558,803	760,771		139,453		(218,061)		(218,061)		A	12/31/2018
57630E-66-9	MassMutual Select Small Cap Growth Equity Fund - R4			13,495.000	126,312	9.360	126,312	163,917		27,655		(35,463)		(35,463)		A	12/31/2018
57630A-58-4	MassMutual Select Small Cap Growth Equity Fund - Z			180,592.000	2,244,762	12.430	2,244,762	2,723,910		422,829		(586,970)		(586,970)		A	12/31/2018
57630E-65-1	MassMutual Select Small Cap Value Equity Fund - I			180,827.000	1,746,792	9.660	1,746,792	2,668,242		575,301		(879,079)		(879,079)		A	12/31/2018
57630E-64-4	MassMutual Select Small Cap Value Equity Fund - R3			61,035.000	576,174	9.440	576,174	833,989		189,219		(282,117)		(282,117)		A	12/31/2018
57630E-63-6	MassMutual Select Small Cap Value Equity Fund - R4			104,935.000	994,779	9.480	994,779	1,499,328		324,611		(494,892)		(494,892)		A	12/31/2018
57629S-33-1	MassMutual Select Small Company Value Fund - N			17,926.000	124,947	6.970	124,947	174,828		22,754		(43,584)		(43,584)		A	12/31/2018
57630E-58-6	MassMutual Select Small Company Value Fund - R4			7,274.000	54,844	7.540	54,844	77,877		8,855		(18,128)		(18,128)		A	12/31/2018
57630A-61-8	MassMutual Select Small Company Value Fund - Z			22,586.000	183,628	8.130	183,628	253,141		30,194		(60,722)		(60,722)		A	12/31/2018
57629U-54-2	MassMutual Select Strategic Bond Fund - N			569,485.000	5,580,953	9.800	5,580,953	5,774,549		125,080		(201,062)		(201,062)		A	12/31/2018
57630E-56-0	MassMutual Select Strategic Bond Fund - R4			791,870.000	7,823,679	9.880	7,823,679	8,094,392		185,111		(304,733)		(304,733)		A	12/31/2018
57630E-87-5	MassMutual Select T. Rowe Price Blue Chip Growth Fund - I			6,509,930.000	123,818,873	19.020	123,818,873	134,770,186		7,585,451		(14,659,479)		(14,659,479)		A	12/31/2018
57630G-74-8	MassMutual Select T. Rowe Price International Equity Fund - I			24.000	197	8.330	197	219		3		(22)		(22)		A	12/31/2018
57630G-63-1	MassMutual Select T. Rowe Price Retirement 2005 Fund - I			283,666.000	4,019,544	14.170	4,019,544	4,126,587		87,523		(216,020)		(216,020)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
57630G-58-1	MassMutual Select T. Rowe Price Retirement 2010 Fund - I			214,770.000	3,011,076	14.020	3,011,076	3,175,665		73,200		(236,408)		(236,408)		A	12/31/2018
57630G-54-0	MassMutual Select T. Rowe Price Retirement 2015 Fund - I			661,606.000	9,196,326	13.900	9,196,326	9,746,264		230,389		(2,504,830)		(2,504,830)		A	12/31/2018
57630G-51-6	MassMutual Select T. Rowe Price Retirement 2015 Fund - M3			915.000	12,712	13.900	12,712	13,742		252		(129,230)		(129,230)		A	12/31/2018
57630G-49-0	MassMutual Select T. Rowe Price Retirement 2020 Fund - I			1,191,205.000	16,379,072	13.750	16,379,072	17,489,164		374,090		(3,128,857)		(3,128,857)		A	12/31/2018
57630G-46-6	MassMutual Select T. Rowe Price Retirement 2020 Fund - M3			31,457.000	432,843	13.760	432,843	474,266		7,696		(48,479)		(48,479)		A	12/31/2018
57630G-45-8	MassMutual Select T. Rowe Price Retirement 2025 Fund - I			1,457,026.000	19,859,268	13.630	19,859,268	21,348,761		443,393		(9,651,613)		(9,651,613)		A	12/31/2018
57630G-42-5	MassMutual Select T. Rowe Price Retirement 2025 Fund - M3			50,513.000	687,478	13.610	687,478	760,848		11,961		(101,859)		(101,859)		A	12/31/2018
57630G-41-7	MassMutual Select T. Rowe Price Retirement 2030 Fund - I			1,448,713.000	19,557,628	13.500	19,557,628	21,143,147		370,327		(4,186,112)		(4,186,112)		A	12/31/2018
57630G-37-5	MassMutual Select T. Rowe Price Retirement 2030 Fund - M3			19,168.000	258,962	13.510	258,962	288,498		3,780		(31,507)		(31,507)		A	12/31/2018
57630G-36-7	MassMutual Select T. Rowe Price Retirement 2035 Fund - I			1,142,914.000	15,315,042	13.400	15,315,042	16,593,164		263,737		(2,623,305)		(2,623,305)		A	12/31/2018
57630G-33-4	MassMutual Select T. Rowe Price Retirement 2035 Fund - M3			43,893.000	588,173	13.400	588,173	660,288		8,083		(84,359)		(84,359)		A	12/31/2018
57630G-32-6	MassMutual Select T. Rowe Price Retirement 2040 Fund - I			861,770.000	11,487,392	13.330	11,487,392	12,423,700		178,795		(1,465,214)		(1,465,214)		A	12/31/2018
57630G-28-4	MassMutual Select T. Rowe Price Retirement 2040 Fund - M3			8,253.000	110,008	13.330	110,008	123,051		1,286		(17,111)		(17,111)		A	12/31/2018
57630G-27-6	MassMutual Select T. Rowe Price Retirement 2045 Fund - I			378,182.000	5,022,251	13.280	5,022,251	5,464,715		77,919		(1,319,028)		(1,319,028)		A	12/31/2018
57630G-24-3	MassMutual Select T. Rowe Price Retirement 2045 Fund - M3			3,877.000	51,489	13.280	51,489	58,418		597		(9,218)		(9,218)		A	12/31/2018
57630G-23-5	MassMutual Select T. Rowe Price Retirement 2050 Fund - I			405,071.000	5,379,339	13.280	5,379,339	5,882,842		79,666		(975,181)		(975,181)		A	12/31/2018
57630G-19-3	MassMutual Select T. Rowe Price Retirement 2050 Fund - M3			783.000	10,409	13.290	10,409	11,686		113		(7,353)		(7,353)		A	12/31/2018
57630G-18-5	MassMutual Select T. Rowe Price Retirement 2055 Fund - I			227,339.000	3,019,066	13.280	3,019,066	3,321,850		48,114		(468,076)		(468,076)		A	12/31/2018
57630G-15-1	MassMutual Select T. Rowe Price Retirement 2055 Fund - M3			613.000	8,140	13.270	8,140	9,191		97		(7,490)		(7,490)		A	12/31/2018
57630G-14-4	MassMutual Select T. Rowe Price Retirement 2060 Fund - I			43,939.000	582,195	13.250	582,195	649,952		10,510		(81,133)		(81,133)		A	12/31/2018
57630G-11-0	MassMutual Select T. Rowe Price Retirement 2060 Fund - M3			770.000	10,190	13.240	10,190	11,499		142		(1,337)		(1,337)		A	12/31/2018
57630G-67-2	MassMutual Select T. Rowe Price Retirement Balanced Fund - I			65,452.000	912,398	13.940	912,398	978,800		30,905		(522,126)		(522,126)		A	12/31/2018
57630E-57-8	MassMutual Select Western Strategic Bond Fund - I			4,535,189.000	45,125,126	9.950	45,125,126	46,531,121		1,242,451		(1,154,920)		(1,154,920)		A	12/31/2018
592905-10-3	Metropolitan West Total Return Bond Fund - M			1,814,049.512	18,847,974	10.390	18,847,974	19,357,299	1,464	482,983		(333,384)		(333,384)		A	12/31/2018
616961-40-5	Morgan Stanley GI Fixed Inc Opportunities Fund - I			155,437.927	848,691	5.460	848,691	864,361		42,699		(40,383)		(40,383)		A	12/27/2018
61744J-58-0	Morgan Stanley Institutional Emerging Markets Fund Class A			46,041.141	1,012,905	22.000	1,012,905	1,152,035		19,787		(216,618)		(216,618)		A	12/28/2018
61744J-61-4	Morgan Stanley Institutional Small Company Growth Portfolio Class A			149,585.013	1,148,813	7.680	1,148,813	1,637,605		174,274		(257,149)		(257,149)		A	12/28/2018
543495-85-7	Natixis Loomis Sayles Bond Fund - Admin			85,218.000	1,088,232	12.770	1,088,232	1,203,766		36,995		(71,174)		(71,174)		A	12/31/2018
64128K-86-8	Neuberger Berman High Income Bond Fund - I			60,987.447	489,729	8.030	489,729	533,601		28,169		(39,344)		(39,344)		A	12/31/2018
640917-86-0	Neuberger Berman Socially Responsive Fund Trust Class			11,216.878	367,353	32.750	367,353	424,307		32,442		(69,675)		(69,675)		A	12/28/2018
641224-17-5	Neuberger Berman Sustainable Equity Fund - A			28,063.000	918,775	32.740	918,775	1,007,420		82,489		(146,017)		(146,017)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
641224-17-5	Neuberger Berman Sustainable Equity Fund - A			28.588	936	32.740	936	1,107		84		(171)		(171)		A	12/17/2018
641224-14-2	Neuberger Berman Sustainable Equity Fund - R3			34,206.000	1,122,307	32.810	1,122,307	1,265,862		105,512		(185,400)		(185,400)		A	12/31/2018
641220-49-9	Neuberger Berman Sustainable Equity Fund - R6			60,492.000	1,970,845	32.580	1,970,845	2,236,992		169,475		(266,813)		(266,813)		A	12/31/2018
640917-86-0	Neuberger Berman Sustainable Equity Fund - Tr			178,441.271	5,843,952	32.750	5,843,952	6,476,329		523,657		(919,885)		(919,885)		A	12/31/2018
665162-53-3	Northern Bond Index Fund			3,358,922.927	34,393,578	10.230	34,393,578	35,003,146	33,731	1,037,900		(687,528)		(687,528)		A	12/27/2018
665278-70-1	Northern Institutional Govt Select Portfolio Fund			2,027,097.580	2,027,098	1.000	2,027,098	2,027,060	385	140,752		38		38		A	12/31/2018
665130-20-9	Northern International Equity Index Fund			1,624,821.555	17,483,080	10.760	17,483,080	20,347,070		617,567		(3,242,202)		(3,242,202)		A	12/31/2018
665130-10-0	Northern Mid Cap Index Fund			2,685,297.590	42,132,319	15.690	42,132,319	49,807,707		3,596,173		(9,187,557)		(9,187,557)		A	12/28/2018
665162-72-3	Northern Small Cap Index Fund			3,645,356.873	39,260,494	10.770	39,260,494	47,913,622		4,396,048		(10,056,274)		(10,056,274)		A	12/27/2018
665162-40-0	Northern Small Cap Value Fund			1,324,788.510	23,885,937	18.030	23,885,937	30,166,752		2,489,152		(6,242,924)		(6,242,924)		A	12/28/2018
670690-11-4	Nuveen Mid Cap Growth Opportunities Fund - R6			5,680.000	195,265	34.380	195,265	250,015		31,055		(56,734)		(56,734)		A	12/31/2018
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A			16,416.000	442,409	26.950	442,409	595,629		85,696		(148,432)		(148,432)		A	12/31/2018
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A			41,870.964	1,128,422	26.950	1,128,422	1,496,226		232,381		(350,375)		(350,375)		A	12/31/2018
670690-75-9	Nuveen Mid Cap Growth Opps Fund - I (2453)			6,908.223	234,603	33.960	234,603	301,729		37,201		(66,249)		(66,249)		A	12/26/2018
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3			43,978.000	1,077,011	24.490	1,077,011	1,497,978		222,545		(342,950)		(342,950)		A	12/31/2018
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3 (2452)			30,259.007	741,043	24.490	741,043	1,010,684		157,291		(238,698)		(238,698)		A	12/31/2018
67064Y-32-1	Nuveen NWQ Global Equity Income Fund - A			27,112.119	638,219	23.540	638,219	743,739		37,756		(124,366)		(124,366)		A	12/31/2018
67064Y-29-7	Nuveen NWQ Global Equity Income Fund - I			500.796	11,789	23.540	11,789	14,864		638		(3,076)		(3,076)		A	12/28/2018
67064Y-28-9	Nuveen NWQ Global Equity Income Fund - R3			12,976.960	304,959	23.500	304,959	357,630		16,598		(65,762)		(65,762)		A	12/31/2018
670693-86-0	Nuveen Real Asset Income Fund - R6			194,753.277	4,198,881	21.560	4,198,881	4,679,692		225,870		(483,690)		(483,690)		A	12/31/2018
67065W-66-2	Nuveen Santa Barbara Dividend Growth Fund - A			34.518	1,276	36.960	1,276	1,403		64		(141)		(141)		A	12/28/2018
67065W-66-2	Nuveen Santa Barbara Dividend Growth Fund - A			2,250.000	83,173	36.960	83,173	90,366		22,609		(12,044)		(12,044)		A	12/31/2018
670725-79-5	Nuveen Santa Barbara Dividend Growth Fund - R3			67,473.000	2,513,372	37.250	2,513,372	2,585,664		178,228		(303,421)		(303,421)		A	12/31/2018
670725-36-5	Nuveen Santa Barbara Dividend Growth Fund - R6			39,459.000	1,471,441	37.290	1,471,441	1,641,947		91,072		(185,919)		(185,919)		A	12/31/2018
670690-83-3	Nuveen Small Cap Select Fund - A (2459)			147,100.846	935,561	6.360	935,561	1,294,087		213,386		(354,207)		(354,207)		A	12/31/2018
670690-87-4	Nuveen Small Cap Select Fund - I (2463)			38,121.239	328,224	8.610	328,224	443,955		58,987		(105,702)		(105,702)		A	12/31/2018
670690-86-6	Nuveen Small Cap Select Fund - R3 (2462)			132,544.076	738,271	5.570	738,271	1,059,015		182,662		(287,476)		(287,476)		A	12/31/2018
46141P-12-3	Oak Ridge Small Cap Growth Fund - A			231.000	2,822	12.210	2,822	4,759		479		(7,749)		(7,749)		A	12/31/2018
413838-40-0	Oakmark Equity & Income Fund - Inv			2,036,608.051	54,744,024	26.880	54,744,024	63,126,598		5,044,910		(9,968,358)		(9,968,358)		A	12/31/2018
413838-87-1	Oakmark Equity & Income Fund - Svc			717,839.054	19,209,373	26.760	19,209,373	21,997,916		1,709,798		(3,493,092)		(3,493,092)		A	12/31/2018
413838-20-2	Oakmark International Fund - Inv			1,574,705.925	32,218,483	20.460	32,218,483	42,680,893		2,160,385		(11,382,023)		(11,382,023)		A	12/27/2018
68379A-10-7	Oppenheimer Capital Appreciation Fund - A			36,664.366	1,852,650	50.530	1,852,650	2,062,676		201,137		(292,518)		(292,518)		A	12/27/2018
68379A-40-4	Oppenheimer Capital Appreciation Fund - Y			92,267.434	5,081,168	55.070	5,081,168	5,614,137		403,327		(784,046)		(784,046)		A	12/31/2018
683811-79-8	Oppenheimer Capital Appreciation Fund VA/VL Svc			230,767.053	11,026,050	47.780	11,026,050	12,273,278		1,021,672		(1,639,983)		(1,639,983)		A	12/31/2018
683811-30-1	Oppenheimer Capital Appreciation Fund/VA			4,526,868.806	219,553,137	48.500	219,553,137	227,023,341		20,961,879		(31,599,655)		(31,599,655)		A	12/28/2018
683793-10-3	Oppenheimer Capital Income Fund - A			171,276.000	1,637,402	9.560	1,637,402	1,727,881		55,837		(111,187)		(111,187)		A	12/31/2018
683793-10-3	Oppenheimer Capital Income Fund - A			8,960.936	85,667	9.560	85,667	89,232		1,217		(3,690)		(3,690)		A	12/31/2018
683793-60-8	Oppenheimer Capital Income Fund - I			186,498.000	1,781,056	9.550	1,781,056	1,885,933		53,035		(114,862)		(114,862)		A	12/31/2018
683793-40-0	Oppenheimer Capital Income Fund - R			323,868.000	3,050,836	9.420	3,050,836	3,188,763		79,992		(212,096)		(212,096)		A	12/31/2018
683793-40-0	Oppenheimer Capital Income Fund - R			44,332.700	417,614	9.420	417,614	442,030		9,173		(25,090)		(25,090)		A	12/28/2018
683811-60-8	Oppenheimer Conservative Balanced Fund/VA			3,496,343.474	50,452,236	14.430	50,452,236	45,051,051		2,416,191		(5,073,001)		(5,073,001)		A	06/19/2018
683811-60-8	Oppenheimer Conservative Balanced Fund/VA - CL A			145,650.154	2,101,732	14.430	2,101,732	1,873,559		96,483		(210,254)		(210,254)		A	12/31/2018
683811-77-2	Oppenheimer Conservative Balanced Fund/VA Svc			4,636.743	66,027	14.240	66,027	51,483		3,060		(6,673)		(6,673)		A	06/19/2018
68381B-10-1	Oppenheimer Corporate Bond Fund - A			260,343.000	2,647,687	10.170	2,647,687	2,767,165		99,844		(171,966)		(171,966)		A	12/31/2018
68381B-10-1	Oppenheimer Corporate Bond Fund - A			192,918.625	1,961,982	10.170	1,961,982	2,067,823		71,066		(120,032)		(120,032)		A	12/31/2018
68381B-50-7	Oppenheimer Corporate Bond Fund - I			243,222.000	2,473,565	10.170	2,473,565	2,580,488		76,706		(98,105)		(98,105)		A	12/31/2018
68381B-30-9	Oppenheimer Corporate Bond Fund - R			240,440.000	2,447,676	10.180	2,447,676	2,566,877		65,396		(128,119)		(128,119)		A	12/31/2018
68381B-30-9	Oppenheimer Corporate Bond Fund - R			30,601.627	311,525	10.180	311,525	320,278		4,242		(9,502)		(9,502)		A	12/31/2018
68381B-40-8	Oppenheimer Corporate Bond Fund - Y			127,577.697	1,297,465	10.170	1,297,465	1,367,501		49,339		(84,785)		(84,785)		A	12/31/2018
683974-10-9	Oppenheimer Developing Markets Fund - A			19,417.000	741,140	38.170	741,140	730,981		2,154		(109,928)		(109,928)		A	12/31/2018
683974-10-9	Oppenheimer Developing Markets Fund - A			712,812.569	27,208,056	38.170	27,208,056	26,049,300		83,591		(3,825,649)		(3,825,649)		A	12/28/2018
683974-60-4	Oppenheimer Developing Markets Fund - I			804,023.604	30,215,207	37.580	30,215,207	28,560,809		241,578		(4,198,038)		(4,198,038)		A	12/28/2018
683974-40-6	Oppenheimer Developing Markets Fund - R			9,308.000	341,512	36.690	341,512	327,398				(46,368)		(46,368)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
683974-40-6	Oppenheimer Developing Markets Fund - R			102,782.418	3,771,087	36.690	3,771,087	3,595,896				(520,390)		(520,390)		A	12/31/2018
683974-50-5	Oppenheimer Developing Markets Fund - Y			2,214,696.560	83,250,444	37.590	83,250,444	78,413,490		502,199		(11,828,780)		(11,828,780)		A	12/28/2018
683811-84-8	Oppenheimer Disc Mid Cap Growth Fund - CL 2			68,445.428	4,408,570	64.410	4,408,570	5,187,712		507,620		(892,478)		(892,478)		A	12/31/2018
683921-10-0	Oppenheimer Discovery Fund - A			201,348.060	12,759,427	63.370	12,759,427	15,002,233		2,018,153		(2,838,945)		(2,838,945)		A	12/31/2018
683921-50-6	Oppenheimer Discovery Fund - R			14,147.400	817,012	57.750	817,012	955,727		134,301		(181,304)		(181,304)		A	12/28/2018
683921-30-8	Oppenheimer Discovery Fund - Y			149,791.941	10,934,812	73.000	10,934,812	12,558,232		1,573,285		(2,164,982)		(2,164,982)		A	12/31/2018
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A			140,836.000	2,385,754	16.940	2,385,754	2,573,067		229,628		(439,313)		(439,313)		A	12/31/2018
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A			15,936.650	269,967	16.940	269,967	327,393		25,936		(62,837)		(62,837)		A	12/24/2018
68379Y-60-0	Oppenheimer Discovery Mid Cap Growth Fund - I			108,391.000	2,109,285	19.460	2,109,285	2,370,764		107,610		(308,460)		(308,460)		A	12/31/2018
68379Y-40-2	Oppenheimer Discovery Mid Cap Growth Fund - R			77,438.000	1,216,554	15.710	1,216,554	1,401,269		121,376		(233,678)		(233,678)		A	12/31/2018
68379Y-50-1	Oppenheimer Discovery Mid Cap Growth Fund - Y			27,899.019	535,103	19.180	535,103	632,555		45,290		(97,452)		(97,452)		A	12/28/2018
683811-50-9	Oppenheimer Discovery Mid Cap Growth Fund/VA			4,021,633.214	276,085,120	68.650	276,085,120	254,972,007		45,289,528		(59,286,628)		(59,286,628)		A	12/17/2018
683811-84-8	Oppenheimer Discovery Mid Cap Growth Fund/VA Svc			105,113.243	6,770,344	64.410	6,770,344	7,804,490		1,221,364		(1,555,089)		(1,555,089)		A	12/31/2018
68381A-10-3	Oppenheimer Equity Income Fund - A			47,368.000	1,250,994	26.410	1,250,994	1,437,786		125,149		(253,046)		(253,046)		A	12/31/2018
68381A-10-3	Oppenheimer Equity Income Fund - A			0.005		26.410										A	06/23/2016
68381A-60-8	Oppenheimer Equity Income Fund - I			44,115.000	1,162,421	26.350	1,162,421	1,333,873		110,407		(232,507)		(232,507)		A	12/31/2018
68381A-40-0	Oppenheimer Equity Income Fund - R			56,464.000	1,419,497	25.140	1,419,497	1,629,577		141,282		(295,468)		(295,468)		A	12/31/2018
68381A-50-9	Oppenheimer Equity Income Fund - Y			1,971.017	51,976	26.370	51,976	59,172		5,068		(10,978)		(10,978)		A	12/18/2018
68380E-10-6	Oppenheimer Fundamental Alternatives Fund - A			30,694.244	792,218	25.810	792,218	827,989		15,035		(31,171)		(31,171)		A	12/28/2018
68380E-75-9	Oppenheimer Fundamental Alternatives Fund - I			2,461.000	65,150	26.470	65,150	68,585		1,378		(2,854)		(2,854)		A	12/31/2018
68380E-79-1	Oppenheimer Fundamental Alternatives Fund - R			19.000	467	24.680	467	489		7		(20)		(20)		A	12/31/2018
68380E-84-1	Oppenheimer Fundamental Alternatives Fund - Y			95,400.443	2,516,664	26.380	2,516,664	2,527,818		49,038		(97,739)		(97,739)		A	12/31/2018
68380E-40-3	Oppenheimer Global Allocation Fund - A			10,717.000	174,367	16.270	174,367	182,829		7,219		(16,085)		(16,085)		A	12/31/2018
68380E-40-3	Oppenheimer Global Allocation Fund - A			382,791.197	6,228,013	16.270	6,228,013	6,559,771		544,427		(1,204,941)		(1,204,941)		A	12/31/2018
68380E-77-5	Oppenheimer Global Allocation Fund - I			85,162.000	1,381,326	16.220	1,381,326	1,639,845		126,790		(255,095)		(255,095)		A	12/31/2018
68380E-82-5	Oppenheimer Global Allocation Fund - R			18,011.000	286,921	15.930	286,921	338,283		24,751		(58,408)		(58,408)		A	12/31/2018
68380E-82-5	Oppenheimer Global Allocation Fund - R			934.422	14,885	15.930	14,885	15,735		1,285		(2,907)		(2,907)		A	12/28/2018
68380E-83-3	Oppenheimer Global Allocation Fund - Y			388,194.227	6,304,274	16.240	6,304,274	6,599,724		563,397		(1,221,989)		(1,221,989)		A	12/31/2018
683924-10-4	Oppenheimer Global Fund - A			8,255.000	610,157	73.910	610,157	681,734		69,100		(152,227)		(152,227)		A	12/31/2018
683924-60-9	Oppenheimer Global Fund - I			6,011.330	444,117	73.880	444,117	557,987		58,125		(113,471)		(113,471)		A	12/31/2018
683924-50-0	Oppenheimer Global Fund - R			33,171.000	2,440,354	73.570	2,440,354	2,759,475		284,568		(652,243)		(652,243)		A	12/31/2018
683811-70-7	Oppenheimer Global Fund/VA			9,960,676.876	378,505,721	38.000	378,505,721	335,406,505		36,537,199		(91,090,576)		(91,090,576)		A	10/22/2018
683811-85-5	Oppenheimer Global Fund/VA - CL 2			377,765.364	14,177,534	37.530	14,177,534	16,229,945		947,549		(3,081,354)		(3,081,354)		A	12/31/2018
683811-85-5	Oppenheimer Global Fund/VA Svc			1,176,112.159	44,139,489	37.530	44,139,489	45,142,537		4,168,911		(10,445,082)		(10,445,082)		A	12/31/2018
683811-68-1	Oppenheimer Global Multi-Alternatives Fund VA			7,217.510	68,494	9.490	68,494	70,961		289		(2,541)		(2,541)		A	12/17/2018
683811-69-9	Oppenheimer Global Multi-Alternatives Fund VA Svc			121,455.955	1,150,188	9.470	1,150,188	1,212,451		2,266		(41,581)		(41,581)		A	07/26/2018
683811-69-9	Oppenheimer Global Multi-Alternatives Fund/VA - CL 2			119,697.348	1,133,534	9.470	1,133,534	1,177,037		1,756		(40,487)		(40,487)		A	12/31/2018
683943-10-4	Oppenheimer Global Opportunities Fund - A			240,939.000	12,273,442	50.940	12,273,442	13,572,032		1,191,118		(4,029,530)		(4,029,530)		A	12/31/2018
683943-10-4	Oppenheimer Global Opportunities Fund - A (215)			873,473.761	44,494,753	50.940	44,494,753	45,291,097		4,547,825		(14,564,049)		(14,564,049)		A	12/24/2018
683943-60-9	Oppenheimer Global Opportunities Fund - I			479,962.000	24,977,236	52.040	24,977,236	31,103,743		2,328,394		(8,547,995)		(8,547,995)		A	12/31/2018
683943-50-0	Oppenheimer Global Opportunities Fund - R			373,296.000	18,175,790	48.690	18,175,790	19,650,043		1,838,561		(6,097,268)		(6,097,268)		A	12/31/2018
683943-50-0	Oppenheimer Global Opportunities Fund - R			110,662.386	5,388,152	48.690	5,388,152	6,902,819		552,474		(1,998,216)		(1,998,216)		A	12/31/2018
683943-40-1	Oppenheimer Global Opportunities Fund - Y (219)			1,802,838.883	93,242,827	51.720	93,242,827	109,653,627		9,404,335		(31,103,916)		(31,103,916)		A	12/26/2018
683811-83-0	Oppenheimer Global Strat Income Fund/VA - CL 2			2,095,252.774	10,057,213	4.800	10,057,213	10,708,886		385,946		(706,830)		(706,830)		A	12/31/2018
68380K-10-2	Oppenheimer Global Strategic Income Fund - A			151,015.000	540,634	3.580	540,634	585,228		27,861		(42,892)		(42,892)		A	12/31/2018
68380K-10-2	Oppenheimer Global Strategic Income Fund - A			1,769,770.358	6,335,778	3.580	6,335,778	7,003,563		366,932		(616,565)		(616,565)		A	12/31/2018
68380K-70-6	Oppenheimer Global Strategic Income Fund - I			158,430.000	565,595	3.570	565,595	584,540		11,722		(19,481)		(19,481)		A	12/31/2018
68380K-60-7	Oppenheimer Global Strategic Income Fund - R			438,027.000	1,568,138	3.580	1,568,138	1,701,920		78,868		(128,598)		(128,598)		A	12/31/2018
68380K-60-7	Oppenheimer Global Strategic Income Fund - R			161,801.143	579,248	3.580	579,248	652,635		31,104		(57,917)		(57,917)		A	12/31/2018
68380K-50-8	Oppenheimer Global Strategic Income Fund - Y			12,949,831.732	46,360,398	3.580	46,360,398	51,553,466		2,813,055		(4,514,174)		(4,514,174)		A	12/31/2018
683811-80-6	Oppenheimer Global Strategic Income Fund/VA			45,917,875.298	213,977,299	4.660	213,977,299	237,843,277		11,791,066		(19,567,136)		(19,567,136)		A	06/19/2018
683811-83-0	Oppenheimer Global Strategic Income Fund/VA Svc			12,531,109.862	60,149,327	4.800	60,149,327	67,022,070		3,082,939		(5,482,782)		(5,482,782)		A	11/08/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
683910-10-3	Oppenheimer Gold and Spec Minerals Fund - A			197,634.512	2,832,103	14.330	2,832,103	3,164,694				(327,317)		(327,317)		A	12/31/2018
683910-40-0	Oppenheimer Gold and Spec Minerals Fund - R			35,087.620	478,595	13.640	478,595	534,037				(53,032)		(53,032)		A	12/28/2018
683910-50-9	Oppenheimer Gold and Spec Minerals Fund - Y			96,594.375	1,383,231	14.320	1,383,231	1,623,391				(182,503)		(182,503)		A	12/31/2018
683910-10-3	Oppenheimer Gold and Special Minerals Fund - A			48,395.000	693,504	14.330	693,504	707,819				(74,821)		(74,821)		A	12/31/2018
683910-60-8	Oppenheimer Gold and Special Minerals Fund - I			89,249.000	1,287,862	14.430	1,287,862	1,419,236				(123,178)		(123,178)		A	12/31/2018
683910-40-0	Oppenheimer Gold and Special Minerals Fund - R			150,243.000	2,049,311	13.640	2,049,311	2,258,260				(173,632)		(173,632)		A	12/31/2018
683811-10-3	Oppenheimer Government Money Fund/VA			15,374,647.565	15,374,648	1.000	15,374,648	15,374,648	12,222	209,049						A	12/14/2018
683905-10-3	Oppenheimer Government Money Market Fund - A			6,711,583.000	6,711,583	1.000	6,711,583	6,711,583		87,862						A	12/31/2018
683905-20-2	Oppenheimer Government Money Market Fund - Y			456,038.730	456,039	1.000	456,039	456,039		4,879						A	12/31/2018
68380T-10-3	Oppenheimer International Bond Fund - A			544,879.000	2,920,550	5.360	2,920,550	3,176,571		147,526		(305,709)		(305,709)		A	12/31/2018
68380T-10-3	Oppenheimer International Bond Fund - A			812,110.359	4,352,912	5.360	4,352,912	4,758,914		270,072		(431,538)		(431,538)		A	12/31/2018
68380T-60-8	Oppenheimer International Bond Fund - I			881,556.000	4,716,323	5.350	4,716,323	4,977,561		161,494		(261,789)		(261,789)		A	12/31/2018
68380T-40-0	Oppenheimer International Bond Fund - R			419,699.000	2,241,191	5.340	2,241,191	2,406,480		99,797		(205,184)		(205,184)		A	12/31/2018
68380T-40-0	Oppenheimer International Bond Fund - R			108,667.742	580,286	5.340	580,286	629,579		26,845		(59,783)		(59,783)		A	12/31/2018
68380T-50-9	Oppenheimer International Bond Fund - Y			6,072,135.457	32,546,646	5.360	32,546,646	35,613,865		1,589,014		(3,176,247)		(3,176,247)		A	12/31/2018
68383C-10-7	Oppenheimer International Diversified Fund - A			641,445.000	9,929,576	15.480	9,929,576	10,287,914		77,877		(1,654,474)		(1,654,474)		A	12/31/2018
68383C-10-7	Oppenheimer International Diversified Fund - A			2,372.649	36,729	15.480	36,729	37,119		294		(6,372)		(6,372)		A	12/31/2018
68383C-60-2	Oppenheimer International Diversified Fund - I			1,203,863.000	18,852,500	15.660	18,852,500	20,687,037		229,141		(3,025,647)		(3,025,647)		A	12/31/2018
68383C-40-4	Oppenheimer International Diversified Fund - R			870,028.000	13,302,727	15.290	13,302,727	13,555,709		74,760		(2,361,831)		(2,361,831)		A	12/31/2018
68383C-40-4	Oppenheimer International Diversified Fund - R			2,292.682	35,055	15.290	35,055	36,145		197		(1,089)		(1,089)		A	12/31/2018
68383C-50-3	Oppenheimer International Diversified Fund - Y			131,345.952	2,048,997	15.600	2,048,997	2,433,350		24,456		(422,138)		(422,138)		A	12/31/2018
68380L-10-0	Oppenheimer International Growth Fund - A			36,947.000	1,291,653	34.960	1,291,653	1,388,239		13,671		(313,782)		(313,782)		A	12/31/2018
68380L-10-0	Oppenheimer International Growth Fund - A			227,380.554	7,949,224	34.960	7,949,224	8,572,064		85,498		(1,939,357)		(1,939,357)		A	12/31/2018
68380L-60-5	Oppenheimer International Growth Fund - I			3,377,973.565	117,148,123	34.680	117,148,123	130,631,468		1,928,391		(29,538,532)		(29,538,532)		A	12/28/2018
68380L-50-6	Oppenheimer International Growth Fund - R			100,585.000	3,451,056	34.310	3,451,056	3,773,169		27,839		(824,672)		(824,672)		A	12/31/2018
68380L-50-6	Oppenheimer International Growth Fund - R			9,511.854	326,352	34.310	326,352	351,867		2,734		(79,596)		(79,596)		A	12/31/2018
68380L-40-7	Oppenheimer International Growth Fund - Y			3,819,862.004	132,511,013	34.690	132,511,013	118,816,353		1,909,953		(33,528,950)		(33,528,950)		A	12/31/2018
683811-66-5	Oppenheimer International Growth Fund VA/VL Svc			8,843,640.892	18,748,519	2.120	18,748,519	20,841,115		566,413		(4,867,244)		(4,867,244)		A	12/31/2018
683811-67-3	Oppenheimer International Growth Fund/VA			27,859,369.559	56,554,520	2.030	56,554,520	60,269,940		1,874,261		(14,519,204)		(14,519,204)		A	06/19/2018
683811-66-5	Oppenheimer International Growth Fund/VA - CL 2			2,302,511.360	4,881,324	2.120	4,881,324	5,732,994		106,151		(1,118,482)		(1,118,482)		A	12/31/2018
68380U-10-0	Oppenheimer International Sm-Mid Company Fund - A			962.144	39,025	40.560	39,025	51,018		3,853		(11,993)		(11,993)		A	12/27/2018
68380U-50-6	Oppenheimer International Sm-Mid Company Fund - Y			1,451.169	58,192	40.100	58,192	58,800		5,977		(12,142)		(12,142)		A	12/31/2018
68380U-10-0	Oppenheimer International Small Company Fund - A			64,816.000	2,628,946	40.560	2,628,946	2,701,024		245,578		(521,179)		(521,179)		A	12/31/2018
68380U-40-7	Oppenheimer International Small Company Fund - R			151,849.000	5,853,760	38.550	5,853,760	6,166,269		609,466		(1,280,776)		(1,280,776)		A	12/31/2018
68380D-83-5	Oppenheimer Main Street All Cap Fund - R			11,022.000	158,274	14.360	158,274	193,030		13,280		(32,169)		(32,169)		A	12/31/2018
68380D-10-8	Oppenheimer Main Street Fund - A			92,783.746	3,677,020	39.630	3,677,020	4,514,265		608,746		(920,301)		(920,301)		A	12/28/2018
68380D-82-7	Oppenheimer Main Street Fund - R			6,281.473	243,784	38.810	243,784	297,082		40,275		(62,557)		(62,557)		A	12/27/2018
68380D-88-4	Oppenheimer Main Street Fund - Y			115,761.088	4,538,992	39.210	4,538,992	5,654,056		815,620		(1,134,511)		(1,134,511)		A	12/31/2018
683811-86-3	Oppenheimer Main Street Fund VA/VL Svc			297,394.513	7,883,929	26.510	7,883,929	8,654,542		884,122		(1,517,811)		(1,517,811)		A	11/20/2018
683811-88-9	Oppenheimer Main Street Fund/VA			3,707,838.644	99,407,154	26.810	99,407,154	94,940,973		11,295,096		(18,937,816)		(18,937,816)		A	12/28/2018
683811-86-3	Oppenheimer Main Street Fund/VA - CL 2			256,221.431	6,792,430	26.510	6,792,430	7,659,829		614,701		(1,193,689)		(1,193,689)		A	12/31/2018
683811-88-9	Oppenheimer Main Street Fund/VA - CL A			194,173.420	5,205,789	26.810	5,205,789	5,189,397		591,298		(999,485)		(999,485)		A	12/28/2018
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A			90,760.000	1,884,170	20.760	1,884,170	2,454,819		235,113		(505,032)		(505,032)		A	12/31/2018
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A			410,395.610	8,519,813	20.760	8,519,813	10,754,319		1,047,181		(2,209,317)		(2,209,317)		A	12/26/2018
68381F-60-7	Oppenheimer Main Street Mid Cap Fund - I			121,032.000	2,729,269	22.550	2,729,269	3,458,079		274,271		(658,346)		(658,346)		A	12/31/2018
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R			71,640.000	1,396,980	19.500	1,396,980	1,844,093		172,731		(377,086)		(377,086)		A	12/31/2018
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R			109,270.855	2,130,782	19.500	2,130,782	2,830,469		267,338		(699,687)		(699,687)		A	12/31/2018
68381F-40-9	Oppenheimer Main Street Mid Cap Fund - Y			542,871.968	12,290,621	22.640	12,290,621	15,871,551		1,345,600		(3,009,601)		(3,009,601)		A	12/28/2018
683811-87-1	Oppenheimer Main Street Small Cap Fund/VA			175,582.340	3,574,856	20.360	3,574,856	4,223,098		615,672		(930,986)		(930,986)		A	11/19/2018
68380E-70-0	Oppenheimer Mid Cap Value Fund - A			104,505.279	4,466,556	42.740	4,466,556	5,529,383		498,350		(1,390,272)		(1,390,272)		A	12/27/2018
68380E-81-7	Oppenheimer Mid Cap Value Fund - R			498.663	20,301	40.710	20,301	21,757		2,100		(6,633)		(6,633)		A	12/06/2018
68382F-10-1	Oppenheimer Real Estate Fund - A			223,335.000	4,975,901	22.280	4,975,901	5,783,426		238,951		(477,596)		(477,596)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
68382F-10-1	Oppenheimer Real Estate Fund - A			1,242,251.864	27,677,372	22.280	27,677,372	32,979,345		1,349,975		(2,871,002)		(2,871,002)		A	12/28/2018
68382F-60-6	Oppenheimer Real Estate Fund - I			129,580.000	2,916,850	22.510	2,916,850	3,226,029		131,381		(239,501)		(239,501)		A	12/31/2018
68382F-60-6	Oppenheimer Real Estate Fund - Inst			1,889,190.261	42,525,673	22.510	42,525,673	50,604,091		2,063,456		(4,335,514)		(4,335,514)		A	12/28/2018
68382F-40-8	Oppenheimer Real Estate Fund - R			418,944.000	9,283,804	22.160	9,283,804	10,818,802		403,869		(880,115)		(880,115)		A	12/31/2018
68382F-40-8	Oppenheimer Real Estate Fund - R			68,481.011	1,517,539	22.160	1,517,539	1,750,570		64,311		(154,746)		(154,746)		A	12/31/2018
68382F-50-7	Oppenheimer Real Estate Fund - Y			1,939,504.362	43,716,428	22.540	43,716,428	50,494,712		2,073,009		(4,535,373)		(4,535,373)		A	12/31/2018
68380H-10-9	Oppenheimer Rising Dividends Fund - A			84,376.000	1,406,552	16.670	1,406,552	1,630,285		118,698		(218,700)		(218,700)		A	12/31/2018
68380H-10-9	Oppenheimer Rising Dividends Fund - A			859,357.233	14,325,485	16.670	14,325,485	16,253,868		1,355,889		(2,241,396)		(2,241,396)		A	12/31/2018
68380H-60-4	Oppenheimer Rising Dividends Fund - I			41,025.000	709,320	17.290	709,320	815,322		60,469		(115,007)		(115,007)		A	12/31/2018
68380H-50-5	Oppenheimer Rising Dividends Fund - R			43,917.000	726,825	16.550	726,825	837,450		59,647		(111,755)		(111,755)		A	12/31/2018
68380H-50-5	Oppenheimer Rising Dividends Fund - R			73,353.155	1,213,995	16.550	1,213,995	1,379,086		100,419		(189,668)		(189,668)		A	12/31/2018
68380H-40-6	Oppenheimer Rising Dividends Fund - Y			459,731.875	7,967,153	17.330	7,967,153	9,057,313		681,809		(1,217,173)		(1,217,173)		A	12/31/2018
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A			164,060.000	1,263,261	7.700	1,263,261	1,307,195		52,549		(57,471)		(57,471)		A	12/31/2018
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A			306,105.327	2,357,011	7.700	2,357,011	2,476,680		83,510		(118,520)		(118,520)		A	12/31/2018
68381K-60-6	Oppenheimer Senior Floating Rate Fund - I			534,755.000	4,106,917	7.680	4,106,917	4,330,256		206,876		(231,405)		(231,405)		A	12/31/2018
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R			571,166.000	4,397,978	7.700	4,397,978	4,603,360		181,769		(234,357)		(234,357)		A	12/31/2018
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R			0.009		7.700				373						A	06/15/2018
68381K-40-8	Oppenheimer Senior Floating Rate Fund - Y			3,291,227.173	25,276,625	7.680	25,276,625	26,048,803		1,176,662		(1,373,043)		(1,373,043)		A	12/31/2018
683969-10-9	Oppenheimer Total Return Bond Fund - A			259,963.000	1,707,956	6.570	1,707,956	1,774,507		61,900		(54,194)		(54,194)		A	12/31/2018
683969-10-9	Oppenheimer Total Return Bond Fund - A			45,437.891	298,527	6.570	298,527	296,293		1,727		2,234		2,234		A	12/31/2018
683969-80-2	Oppenheimer Total Return Bond Fund - I			103,715.000	681,407	6.570	681,407	689,018		17,333		(4,317)		(4,317)		A	12/31/2018
683969-70-3	Oppenheimer Total Return Bond Fund - R			416,745.000	2,738,017	6.570	2,738,017	2,836,024		81,812		(94,792)		(94,792)		A	12/31/2018
683969-70-3	Oppenheimer Total Return Bond Fund - R			0.036		6.570										A	07/29/2016
683969-60-4	Oppenheimer Total Return Bond Fund - Y			83,217.926	543,413	6.530	543,413	559,049		17,134		(19,733)		(19,733)		A	12/31/2018
683811-20-2	Oppenheimer Total Return Bond Fund/VA			2,708,477.136	20,286,494	7.490	20,286,494	21,544,837		676,920		(808,603)		(808,603)		A	12/20/2018
683811-20-2	Oppenheimer Total Return Bond Fund/VA - CL A			15,139.728	113,397	7.490	113,397	117,904		3,362		(3,921)		(3,921)		A	12/28/2018
68380J-30-3	Oppenheimer Value Fund - A			58,191.770	1,685,234	28.960	1,685,234	1,763,277		237,371		(438,833)		(438,833)		A	12/31/2018
68380J-79-0	Oppenheimer Value Fund - R			2,960.573	83,814	28.310	83,814	92,085		11,106		(22,042)		(22,042)		A	12/20/2018
68380J-81-6	Oppenheimer Value Fund - Y			9,517.554	282,671	29.700	282,671	321,135		37,274		(72,761)		(72,761)		A	12/31/2018
744336-10-8	PGIM Global Real Estate Fund - A			4,839.772	106,233	21.950	106,233	114,861		9,195		(9,523)		(9,523)		A	12/31/2018
74440Y-10-8	PGIM High-Yield Fund - A			373,687.154	1,913,278	5.120	1,913,278	2,088,744		116,066		(146,398)		(146,398)		A	12/31/2018
74440G-10-7	PGIM Jennison 20/20 Focus Fund - A			8,670.000	108,987	12.570	108,987	130,285		9,779		(16,363)		(16,363)		A	12/31/2018
74440G-50-3	PGIM Jennison 20/20 Focus Fund - R			526.000	6,247	11.870	6,247	7,608		577		(1,030)		(1,030)		A	12/31/2018
74441K-10-7	PGIM Jennison Natural Resources Fund - A			7,536.000	208,746	27.700	208,746	263,827		4,096		(83,417)		(83,417)		A	12/31/2018
74441K-40-4	PGIM Jennison Natural Resources Fund - R			10,247.000	279,218	27.250	279,218	359,052		3,503		(102,482)		(102,482)		A	12/31/2018
74441C-10-5	PGIM Jennsion Mid-Cap Growth Fund - A			381,039.678	8,600,066	22.570	8,600,066	11,984,304		2,733,329		(3,514,471)		(3,514,471)		A	12/31/2018
74441C-60-0	PGIM Jennsion Mid-Cap Growth Fund - R			54,522.969	1,168,427	21.430	1,168,427	1,647,344		390,377		(489,442)		(489,442)		A	12/31/2018
74440B-88-4	PGIM Total Return Bond Fund R6			3,342,882.236	46,566,350	13.930	46,566,350	47,596,375		1,767,124		(1,864,455)		(1,864,455)		A	12/31/2018
74440B-10-8	PGIM Total Return Bond Fund A			657,941.848	9,184,868	13.960	9,184,868	9,429,628		277,854		(277,772)		(277,772)		A	12/31/2018
74440B-40-5	PGIM Total Return Bond Fund Z			4,147,229.674	57,687,965	13.910	57,687,965	59,723,005		2,194,162		(2,360,915)		(2,360,915)		A	12/31/2018
722000-23-2	PIMCO All Asset All Authority Fund - A			214,145.470	1,698,174	7.930	1,698,174	1,827,361		79,847		(169,366)		(169,366)		A	12/27/2018
722005-58-4	PIMCO Commodity Real Return Strategy Fund - A			1,247,632.497	6,737,215	5.400	6,737,215	8,237,234		447,685		(1,437,703)		(1,437,703)		A	12/28/2018
722005-65-9	PIMCO Commodity Real Return Strategy Fund - Admin			420,702.470	2,280,207	5.420	2,280,207	2,758,097		196,221		(503,758)		(503,758)		A	12/28/2018
722005-66-7	PIMCO Commodity Real Return Strategy Fund - Inst			1,289,054.056	7,141,359	5.540	7,141,359	8,738,922		425,973		(1,519,003)		(1,519,003)		A	12/27/2018
72201P-22-5	PIMCO Commodity Real Return Strategy Fund - R			70,938.831	373,848	5.270	373,848	475,284		39,670		(81,844)		(81,844)		A	12/31/2018
693394-55-3	PIMCO Commodity Real Return Strategy Portfolio			1,510,672.742	9,199,997	6.090	9,199,997	12,642,741		224,510		(1,676,746)		(1,676,746)		A	12/26/2018
72201M-47-9	PIMCO Dynamic Bond Fund - A			0.012		10.660										A	06/30/2016
72201M-38-8	PIMCO Extended Duration Fund - I-2			6,914,695.447	51,168,746	7.400	51,168,746	49,376,816		1,486,687		(1,283,504)		(1,283,504)		A	12/31/2018
72201F-59-9	PIMCO Extended Duration Fund - Inst			7,477,333.345	55,332,267	7.400	55,332,267	55,365,898		1,682,775		(1,393,515)		(1,393,515)		A	12/31/2018
693394-60-3	PIMCO GI Bond Opportunities Port (Unhedged) - ADM			15,902.236	174,289	10.960	174,289	189,022		10,376		(14,734)		(14,734)		A	12/31/2018
693390-84-1	PIMCO High Yield Fund			562,825.000	4,660,193	8.280	4,660,193	4,916,478		157,519		(237,986)		(237,986)		A	12/31/2018
693390-37-9	PIMCO High Yield Fund - A			582,079.000	4,819,615	8.280	4,819,615	5,073,087		199,520		(319,596)		(319,596)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
693390-37-9	PIMCO High Yield Fund - A			944,055.336	7,816,778	8.280	7,816,778	8,293,527		498,688		(503,818)		(503,818)		A	12/31/2018
693390-84-1	PIMCO High Yield Fund - Inst			66,240.736	548,473	8.280	548,473	582,300		19,379		(32,844)		(32,844)		A	12/31/2018
722000-79-4	PIMCO High Yield Fund - R			460,505.000	3,812,977	8.280	3,812,977	4,058,993		202,397		(276,714)		(276,714)		A	12/31/2018
722000-79-4	PIMCO High Yield Fund - R			166,128.900	1,375,547	8.280	1,375,547	1,482,742		85,510		(106,376)		(106,376)		A	12/31/2018
72201F-47-4	PIMCO Income Fund - A			1,206,966.000	14,254,264	11.810	14,254,264	14,568,470		749,561		(546,316)		(546,316)		A	12/31/2018
72201F-47-4	PIMCO Income Fund - A			1,001,506.065	11,827,787	11.810	11,827,787	11,967,094		257,818		(152,031)		(152,031)		A	12/31/2018
72201F-48-2	PIMCO Income Fund - Adm			460,370.701	5,436,978	11.810	5,436,978	5,523,914		354,901		(86,936)		(86,936)		A	12/31/2018
72201F-49-0	PIMCO Income Fund - Inst			1,590,949.204	18,789,110	11.810	18,789,110	18,877,081		325,251		(87,971)		(87,971)		A	12/31/2018
72201F-49-0	PIMCO Income Fund - Institutional			3,068,237.000	36,235,879	11.810	36,235,879	37,097,574		1,410,629		(881,885)		(881,885)		A	12/31/2018
72201F-44-1	PIMCO Income Fund - R			1,616,609.000	19,092,148	11.810	19,092,148	19,612,524		955,682		(742,532)		(742,532)		A	12/31/2018
72201F-44-1	PIMCO Income Fund - R			46,573.532	550,033	11.810	550,033	560,874		21,969		(11,528)		(11,528)		A	12/31/2018
722005-81-6	PIMCO Investment Grade Credit Bond Fund - INST			819,896.207	8,125,171	9.910	8,125,171	8,489,873		296,970		(364,702)		(364,702)		A	12/31/2018
72201F-62-3	PIMCO Long Duration Total Return Fund - Int			641,290.649	6,451,384	10.060	6,451,384	6,670,125		243,776		(221,234)		(221,234)		A	12/31/2018
693391-18-7	PIMCO Long Term US Government Fund - A			2,118,021.054	12,559,865	5.930	12,559,865	13,308,995		366,367		(624,845)		(624,845)		A	12/31/2018
693390-20-5	PIMCO Long Term US Government Fund - Inst			94,218.292	558,714	5.930	558,714	577,746		22,611		(24,205)		(24,205)		A	12/31/2018
72201P-64-7	PIMCO Long-Term Credit Bond Fund - INST			3,349,634.858	36,544,516	10.910	36,544,516	38,836,632		1,683,487		(2,695,068)		(2,695,068)		A	12/31/2018
722000-10-9	PIMCO PRIV SHORT-TERM FLOATING NAV PORT2			965,716.000	12,042,481	12.470	12,042,481	11,897,847		492,280		(142,596)		(142,596)		L	12/26/2018
72201P-87-8	PIMCO PRV LONG DURATION CORPORATE BOND			12,091,826.000	131,196,317	10.850	131,196,317	137,828,135		6,254,021		(12,458,122)		(12,458,122)		L	12/26/2018
72201P-61-3	PIMCO PRV SHORT-TERM FLOATING NAV PORT2			135,292.000	1,353,595	10.005	1,353,595	1,353,761		7,498		(166)		(166)		L	12/27/2018
722005-40-2	PIMCO PRV SHORT-TERM PORTFOLIO			273,288.000	2,568,905	9.400	2,568,905	2,495,949		90,619		(18,847)		(18,847)		L	12/26/2018
693391-12-0	PIMCO Real Return Fund - A			512,066.000	5,407,421	10.560	5,407,421	5,559,219		149,741		(198,878)		(198,878)		A	12/31/2018
693391-12-0	PIMCO Real Return Fund - A			67,421.877	711,975	10.560	711,975	736,480		13,216		(25,997)		(25,997)		A	12/31/2018
693391-11-2	PIMCO Real Return Fund - Adm			147,209.530	1,554,533	10.560	1,554,533	1,610,781		36,310		(68,549)		(68,549)		A	12/31/2018
693391-10-4	PIMCO Real Return Fund - Institutional			677,287.000	7,152,153	10.560	7,152,153	7,326,420		118,978		(165,425)		(165,425)		A	12/31/2018
722000-76-0	PIMCO Real Return Fund - R			841,625.000	8,887,565	10.560	8,887,565	9,170,154		186,510		(351,950)		(351,950)		A	12/31/2018
722000-76-0	PIMCO Real Return Fund - R			528.769	5,584	10.560	5,584	5,805		107		(249)		(249)		A	12/31/2018
693391-11-2	PIMCO Real Return Fund Administrative Class			147,317.078	1,558,406	10.560	1,558,406	1,601,017	527	25,411		(48,933)		(48,933)		A	12/28/2018
693391-39-3	PIMCO StocksPlus Fund - A			2,356,262.453	19,462,728	8.260	19,462,728	22,574,155		3,620,424		(5,175,683)		(5,175,683)		A	12/31/2018
722000-72-9	PIMCO StocksPlus Fund - R			626,831.491	5,353,141	8.540	5,353,141	6,118,208		965,268		(1,378,497)		(1,378,497)		A	12/31/2018
693390-44-5	PIMCO Total Return Fund - A			792,845.000	7,872,948	9.930	7,872,948	8,140,024		226,971		(217,871)		(217,871)		A	12/31/2018
693390-44-5	PIMCO Total Return Fund - A			0.043		9.930										A	07/29/2016
693390-70-0	PIMCO Total Return Fund - Institutional			728,759.000	7,236,572	9.930	7,236,572	7,315,598		161,121		1,911		1,911		A	12/31/2018
722000-85-1	PIMCO Total Return Fund - R			670,086.000	6,653,957	9.930	6,653,957	6,860,211		178,984		(153,266)		(153,266)		A	12/31/2018
722000-85-1	PIMCO Total Return Fund - R			0.019		9.930										A	07/29/2016
693390-72-6	PIMCO Total Return Fund Administrative Class			481,625.456	4,798,334	9.930	4,798,334	4,932,472	2,156	131,897		(108,217)		(108,217)		A	12/28/2018
277923-77-7	Parametric Emerging Markets Fund - A			14,511.278	192,129	13.240	192,129	202,046		4,007		(29,393)		(29,393)		A	12/28/2018
704329-53-1	Payden Emerging Markets Bond Fund - No Load			0.001		12.490			42	4,145						A	03/28/2018
70432R-10-1	Payden Kravitz Cash Balance Plan Fund - Advisor			303,442.000	3,022,283	9.960	3,022,283	3,123,498		94,844		(84,377)		(84,377)		A	12/31/2018
704329-35-8	Payden Kravitz Cash Balance Plan Fund - Retirement			1,203,775.000	11,447,902	9.510	11,447,902	11,919,680		371,225		(371,795)		(371,795)		A	12/31/2018
70432R-10-1	PaydenKravitz Cash Balance Plan Fund - Adv			291,340.445	2,901,751	9.960	2,901,751	2,997,822		91,059		(74,687)		(74,687)		A	12/28/2018
72387X-10-9	Pioneer Disciplined Value Fund - A			228,992.620	2,690,663	11.750	2,690,663	3,291,298		434,469		(832,328)		(832,328)		A	12/31/2018
72387X-50-5	Pioneer Disciplined Value Fund - R			2.000	19	11.290	19	25		3		(20)		(20)		A	12/31/2018
72387X-40-6	Pioneer Disciplined Value Fund - Y			547,028.975	6,460,412	11.810	6,460,412	7,925,914		1,159,750		(2,014,185)		(2,014,185)		A	12/28/2018
72366V-10-8	Pioneer Equity Income Fund - A			67,417.000	2,048,132	30.380	2,048,132	2,282,228		147,963		(343,695)		(343,695)		A	12/31/2018
72366V-10-8	Pioneer Equity Income Fund - A			108,204.090	3,287,240	30.380	3,287,240	3,593,379		130,763		(347,293)		(347,293)		A	12/28/2018
72366V-70-2	Pioneer Equity Income Fund - K			156,192.000	4,751,358	30.420	4,751,358	5,393,052		321,925		(735,302)		(735,302)		A	12/31/2018
72366V-50-4	Pioneer Equity Income Fund - R			88,334.000	2,739,243	31.010	2,739,243	3,050,221		185,197		(449,318)		(449,318)		A	12/31/2018
72366V-50-4	Pioneer Equity Income Fund - Ret			1,720.502	53,353	31.010	53,353	60,354		3,503		(8,968)		(8,968)		A	12/21/2018
723682-50-6	Pioneer Fund - R			321.000	7,996	24.890	7,996	8,784		530		(705)		(705)		A	12/31/2018
723695-10-2	Pioneer Fundamental Growth Fund - A			289,619.000	6,128,335	21.160	6,128,335	5,980,283		351,450		(450,107)		(450,107)		A	12/31/2018
723695-10-2	Pioneer Fundamental Growth Fund - A			14.786	313	21.160	313	342		50		(29)		(29)		A	12/27/2018
723695-70-6	Pioneer Fundamental Growth Fund - K			450,051.000	9,514,080	21.140	9,514,080	9,858,840		569,757		(750,415)		(750,415)		A	12/31/2018
723695-50-8	Pioneer Fundamental Growth Fund - R			362,905.000	7,552,048	20.810	7,552,048	7,487,085		452,787		(605,325)		(605,325)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
723695-40-9	Pioneer Fundamental Growth Fund - Y			221,379.899	4,722,033	21.330	4,722,033	5,029,728		286,192		(343,785)		(343,785)		A	12/28/2018
72369G-40-5	Pioneer Global High Yield Fund - Y			0.025		8.020										A	06/30/2016
97183H-65-1	Pioneer Large Cap Growth CIT - R1			63,041.277	810,711	12.860	810,711	759,017				3,782		3,782		A	08/04/2017
723884-10-2	Pioneer Strategic Income Fund - A			325,905.000	3,353,566	10.290	3,353,566	3,461,903		115,280		(154,242)		(154,242)		A	12/31/2018
723884-10-2	Pioneer Strategic Income Fund - A			60,785.020	625,478	10.290	625,478	639,621		10,772		(14,144)		(14,144)		A	12/31/2018
723884-70-6	Pioneer Strategic Income Fund - K			362,466.000	3,737,021	10.310	3,737,021	3,828,657		100,002		(81,859)		(81,859)		A	12/31/2018
723884-50-8	Pioneer Strategic Income Fund - R			646,729.000	6,764,780	10.460	6,764,780	6,977,183		202,228		(283,990)		(283,990)		A	12/31/2018
723884-50-8	Pioneer Strategic Income Fund - R			0.010		10.460										A	07/29/2016
723884-40-9	Pioneer Strategic Income Fund - Y			467,900.970	4,814,701	10.290	4,814,701	4,989,360		164,681		(220,751)		(220,751)		A	12/31/2018
74253J-78-4	Principal Large Cap Growth I Fund Inst			12,209.833	157,263	12.880	157,263	189,997		49,724		(32,734)		(32,734)		A	12/31/2018
74253Q-58-0	Principal Real Estate Securities Fund Inst			541,220.972	11,825,678	21.850	11,825,678	12,787,153		454,842		(971,516)		(971,516)		A	12/27/2018
74439A-40-0	Prudential Global Total Return Fund - Z			346,288.461	2,264,727	6.540	2,264,727	2,233,628		4,935		31,098		31,098		A	12/31/2018
746745-10-8	Putnam Equity Income Fund - A			33,349.000	705,668	21.160	705,668	725,338		40,955		(107,135)		(107,135)		A	12/31/2018
746745-60-3	Putnam Equity Income Fund - R			44,486.000	934,196	21.000	934,196	1,017,427		52,308		(144,174)		(144,174)		A	12/31/2018
74678J-10-4	Putnam High Yield Advantage Fund - A			23,569.000	127,978	5.430	127,978	134,831		6,554		(11,277)		(11,277)		A	12/31/2018
74678J-60-9	Putnam High Yield Advantage Fund - R			32,613.000	176,113	5.400	176,113	191,001		8,991		(15,158)		(15,158)		A	12/31/2018
746792-80-3	Putnam Income Fund R6			0.019		6.840										A	05/19/2016
746802-85-9	Putnam International Cap Opportunities Fund - A			0.006		32.010										A	12/21/2018
746802-85-9	Putnam International Capital Opportunities Fund - A			4,531.000	145,033	32.010	145,033	164,845		13,001		(35,961)		(35,961)		A	12/31/2018
746802-14-9	Putnam International Capital Opportunities Fund - R			6,836.000	215,393	31.510	215,393	256,762		19,630		(60,094)		(60,094)		A	12/31/2018
524686-29-2	QS International Equity Fund - A			8,220.674	111,308	13.540	111,308	129,001		2,720		(17,693)		(17,693)		A	12/31/2018
524686-26-8	QS International Equity Fund - FI			3,261.934	45,993	14.100	45,993	54,153		1,014		(8,160)		(8,160)		A	12/28/2018
524686-25-0	QS International Equity Fund - R			828.044	11,626	14.040	11,626	12,847		246		(1,221)		(1,221)		A	12/24/2018
780811-60-0	Royce Total Return Fund - K			0.000		0.000						88		88		A	12/31/2018
780905-26-1	Royce Total Return Fund - R			71,078.000	715,042	10.060	715,042	945,547		132,642		(226,548)		(226,548)		A	12/31/2018
780905-26-1	Royce Total Return Fund - R			56,739.285	570,797	10.060	570,797	750,189		115,363		(181,842)		(181,842)		A	12/31/2018
780905-64-2	Royce Total Return Fund - Service			22,722.000	226,541	9.970	226,541	296,989		41,561		(69,702)		(69,702)		A	12/31/2018
780905-64-2	Royce Total Return Fund - Service			466,628.448	4,652,286	9.970	4,652,286	6,106,473		868,205		(1,534,247)		(1,534,247)		A	12/31/2018
780811-88-1	Royce Value Fund - K			0.000		0.000						3		3		A	12/31/2018
780905-17-0	Royce Value Fund - R			2,303.000	18,424	8.000	18,424	21,807		2,157		(3,868)		(3,868)		A	12/31/2018
780905-73-3	Royce Value Fund - Service			3,450.000	28,741	8.330	28,741	34,592		3,349		(5,852)		(5,852)		A	12/31/2018
461646-59-8	Stadion TargetFit 2020 Conservative Strategy - 2			2,291.440	31,736	13.850	31,736	32,045				(817)		(817)		A	08/28/2018
461646-58-0	Stadion TargetFit 2020 Conservative Strategy - 3			82,226.381	1,117,457	13.590	1,117,457	990,329				(33,291)		(33,291)		A	12/31/2018
461646-57-2	Stadion TargetFit 2020 Conservative Strategy - 4			12,197.991	161,623	13.250	161,623	148,001				(4,960)		(4,960)		A	12/28/2018
461646-55-6	Stadion TargetFit 2030 Conservative Strategy - 2			4,421.338	68,398	15.470	68,398	69,332				(2,602)		(2,602)		A	12/26/2018
461646-54-9	Stadion TargetFit 2030 Conservative Strategy - 3			45,458.257	688,693	15.150	688,693	607,630				(28,497)		(28,497)		A	12/31/2018
461646-53-1	Stadion TargetFit 2030 Conservative Strategy - 4			11,638.208	172,595	14.830	172,595	160,506				(6,914)		(6,914)		A	12/28/2018
461646-51-5	Stadion TargetFit 2040 Conservative Strategy - 2			12,218.933	184,995	15.140	184,995	174,803				(10,172)		(10,172)		A	12/26/2018
461646-49-9	Stadion TargetFit 2040 Conservative Strategy - 3			16,039.538	238,348	14.860	238,348	231,541				(13,956)		(13,956)		A	12/31/2018
461646-48-1	Stadion TargetFit 2040 Conservative Strategy - 4			45,570.544	660,317	14.490	660,317	585,953				(39,480)		(39,480)		A	12/28/2018
461646-46-5	Stadion TargetFit 2050 Conservative Strategy - 2			1,252.160	18,895	15.090	18,895	20,084				(1,189)		(1,189)		A	12/26/2018
461646-45-7	Stadion TargetFit 2050 Conservative Strategy - 3			9,327.584	138,328	14.830	138,328	143,381				(9,596)		(9,596)		A	12/31/2018
461646-44-0	Stadion TargetFit 2050 Conservative Strategy - 4			2,848.120	41,155	14.450	41,155	41,119				(2,815)		(2,815)		A	12/28/2018
461646-64-8	Stadion TargetFit Inc. Conservative Strategy - 2			1,733.096	20,814	12.010	20,814	18,379				(433)		(433)		A	11/02/2016
461646-63-0	Stadion TargetFit Inc. Conservative Strategy - 3			11,279.993	133,555	11.840	133,555	125,109				(2,987)		(2,987)		A	12/27/2018
461646-62-2	Stadion TargetFit Inc. Conservative Strategy - 4			5,634.310	65,189	11.570	65,189	63,562				(1,492)		(1,492)		A	12/28/2018
85749F-40-0	State St. Inst. Premier Growth Equity Fund - Serv			170,957.780	2,154,068	12.600	2,154,068	2,345,851		292,739		(358,274)		(358,274)		A	12/31/2018
85917L-59-3	Sterling Capital Total Return Bond Fund - A			332,448.651	3,394,301	10.210	3,394,301	3,509,075		107,779		(122,738)		(122,738)		A	12/31/2018
77954T-20-9	T Rowe ES New American Growth Fund			109,004.976	2,800,338	25.690	2,800,338	2,807,971		312,662		(286,842)		(286,842)		A	12/18/2018
77954R-10-4	T Rowe Limited - Term Bond Division Fund			313.284	1,497	4.780	1,497	1,553		32		(12)		(12)		A	12/31/2018
77954T-40-7	T Rowe Mid-Cap Growth Portfolio Fund			2,138,114.435	50,673,312	23.700	50,673,312	56,896,516		7,372,053		(8,739,567)		(8,739,567)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
779562-10-7	T Rowe New Horizons Fund			5,889,395.351	283,868,856	48.200	283,868,856	280,546,262		35,359,353		(28,435,685)		(28,435,685)		A	12/31/2018
779540-20-5	T Rowe Price Blue Chip Growth Fund - Adv			277,858.731	26,243,757	94.450	26,243,757	23,137,278		638,052		(819,928)		(819,928)		A	12/28/2018
779540-30-4	T Rowe Price Blue Chip Growth Fund - R			39,585.437	3,592,774	90.760	3,592,774	3,108,091		89,653		(117,494)		(117,494)		A	12/28/2018
77954T-50-6	T Rowe Price Blue Chip Growth Portfolio Fund			485,759.748	14,956,543	30.790	14,956,543	11,528,881		487,227		(464,208)		(464,208)		A	12/28/2018
77954T-10-0	T Rowe Price Equity Income Portfolio Fund			650,176.553	15,188,124	23.360	15,188,124	17,486,237		1,862,556		(3,429,690)		(3,429,690)		A	12/31/2018
779906-20-5	T Rowe Spectrum Growth Fund			2,107,928.452	42,158,569	20.000	42,158,569	46,814,654		4,323,430		(8,250,820)		(8,250,820)		A	12/28/2018
779547-10-8	T. Rowe Price Equity Income Fund			780,204.552	21,299,584	27.300	21,299,584	24,631,741		2,276,413		(4,412,525)		(4,412,525)		A	12/31/2018
779547-30-6	T. Rowe Price Equity Income Fund - R			108,101.000	2,938,197	27.180	2,938,197	3,397,782		289,496		(590,461)		(590,461)		A	12/31/2018
779547-30-6	T. Rowe Price Equity Income Fund - Ret			0.005		27.180										A	06/28/2016
741479-30-7	T. Rowe Price Growth Stock Fund - R			18,458.000	992,695	53.780	992,695	1,023,503		119,782		(126,778)		(126,778)		A	12/31/2018
77956H-48-4	T. Rowe Price Inst Emerging Markets Stock Fund I			1,563,861.939	58,629,184	37.490	58,629,184	46,066,213		449,999		(11,586,123)		(11,586,123)		A	12/17/2018
45775L-40-8	T. Rowe Price Institutional Lg Cap Gr Fund - Inst			99,105.407	3,538,063	35.700	3,538,063	3,930,580		260,829		(392,517)		(392,517)		A	12/28/2018
779562-20-6	T. Rowe Price New Horizons Fund - I			740,970.268	35,759,225	48.260	35,759,225	41,016,955		4,486,272		(5,256,730)		(5,256,730)		A	12/31/2018
87245M-84-8	TIAA-CREF Bond Index Fund - Inst			0.011		10.530										A	06/30/2016
880196-20-9	Templeton Foreign Fund - A			96,817.964	646,744	6.680	646,744	735,981		16,614		(119,292)		(119,292)		A	12/28/2018
880196-80-3	Templeton Foreign Fund - R			5,724.278	37,437	6.540	37,437	43,237		899		(7,521)		(7,521)		A	12/31/2018
355150-39-2	Templeton Foreign VIP Fund			781,168.664	9,952,089	12.740	9,952,089	11,127,727		305,623		(1,989,411)		(1,989,411)		A	12/31/2018
880208-10-3	Templeton Global Bond Fund - A			1,879,763.933	21,241,332	11.300	21,241,332	22,256,043		1,408,555		(1,040,944)		(1,040,944)		A	12/28/2018
880208-40-0	Templeton Global Bond Fund - Adv			90,139.949	1,014,074	11.250	1,014,074	1,095,688		66,802		(51,878)		(51,878)		A	12/21/2018
880208-84-8	Templeton Global Bond Fund - R			260,312.956	2,941,536	11.300	2,941,536	3,064,144		187,857		(137,938)		(137,938)		A	12/31/2018
880208-77-2	Templeton Global Bond Fund R6			341,918.675	3,846,585	11.250	3,846,585	4,051,481		339,669		(165,069)		(165,069)		A	12/28/2018
880199-50-0	Templeton Growth Fund, Inc Fund - R (801)			42,923.782	882,084	20.550	882,084	1,017,118		99,001		(251,199)		(251,199)		A	12/31/2018
41664M-79-7	The Hartford Balanced Income Fund - R3			5,418,317.000	70,600,674	13.030	70,600,674	75,407,882		4,729,485		(7,883,907)		(7,883,907)		A	12/31/2018
41664M-78-9	The Hartford Balanced Income Fund - R4			2,057,016.000	26,802,921	13.030	26,802,921	28,675,459		1,839,738		(3,101,941)		(3,101,941)		A	12/31/2018
41664R-32-5	The Hartford Balanced Income Fund - R6			1,985,873.000	26,054,658	13.120	26,054,658	28,587,844		1,759,850		(2,770,028)		(2,770,028)		A	12/31/2018
416649-65-5	The Hartford Capital Appreciation Fund - R3			67,661.000	2,282,197	33.730	2,282,197	2,682,429		322,778		(460,264)		(460,264)		A	12/31/2018
416649-35-8	The Hartford Capital Appreciation Fund - R4			75,224.000	2,628,315	34.940	2,628,315	3,039,235		364,958		(539,765)		(539,765)		A	12/31/2018
41664R-31-7	The Hartford Capital Appreciation Fund - R6			31,615.000	1,133,406	35.850	1,133,406	1,371,439		156,166		(239,268)		(239,268)		A	12/31/2018
416649-47-3	The Hartford Capital Appreciation II Fund - R3			0.000		0.000						(994)		(994)		A	12/31/2018
416649-17-6	The Hartford Capital Appreciation II Fund - R4			0.000		0.000						4,585		4,585		A	12/31/2018
41664L-27-8	The Hartford Checks and Balances Fund - R3			43,244.000	355,467	8.220	355,467	436,212		33,654		(48,652)		(48,652)		A	12/31/2018
416649-73-9	The Hartford Conservative Allocation Fund - R3			18,570.000	181,241	9.760	181,241	184,115		4,670		(12,399)		(12,399)		A	12/31/2018
416649-43-2	The Hartford Conservative Allocation Fund - R4			13,867.000	135,204	9.750	135,204	139,002		4,140		(9,370)		(9,370)		A	12/31/2018
416649-58-0	The Hartford Dividend and Growth Fund - R3			100,790.000	2,217,388	22.000	2,217,388	2,525,942		237,483		(370,932)		(370,932)		A	12/31/2018
416649-28-3	The Hartford Dividend and Growth Fund - R4			187,299.000	4,152,417	22.170	4,152,417	4,732,330		452,614		(712,446)		(712,446)		A	12/31/2018
41664R-29-1	The Hartford Dividend and Growth HLS Fund - R6			133,960.000	2,981,956	22.260	2,981,956	3,519,737		331,373		(535,938)		(535,938)		A	12/31/2018
416649-66-3	The Hartford Equity Income Fund - R3			242,928.000	4,120,062	16.960	4,120,062	4,591,858		385,743		(736,329)		(736,329)		A	12/31/2018
416649-36-6	The Hartford Equity Income Fund - R4			92,508.000	1,570,785	16.980	1,570,785	1,763,790		153,338		(284,512)		(284,512)		A	12/31/2018
41664R-28-3	The Hartford Equity Income Fund - R6			165,197.000	2,826,518	17.110	2,826,518	3,246,984		271,703		(477,401)		(477,401)		A	12/31/2018
41664M-45-8	The Hartford Global All Asset Fund - R3			11,516.000	101,453	8.810	101,453	134,227		8,976		(20,035)		(20,035)		A	12/31/2018
416649-75-4	The Hartford Growth Allocation Fund - R3			239.000	2,576	10.760	2,576	2,694		286		(385)		(385)		A	12/31/2018
416649-45-7	The Hartford Growth Allocation Fund - R4			0.000	2	10.960	2	2								A	12/31/2018
416641-60-3	The Hartford Growth Opportunities Fund - R3			25,816.000	835,399	32.360	835,399	1,010,026		204,623		(227,405)		(227,405)		A	12/31/2018
416641-87-6	The Hartford Growth Opportunities Fund - R4			73,632.000	2,548,419	34.610	2,548,419	3,046,248		593,036		(649,423)		(649,423)		A	12/31/2018
416641-78-5	The Hartford Growth Opportunities Fund - R6			50,661.000	1,886,628	37.240	1,886,628	2,351,169		376,336		(484,460)		(484,460)		A	12/31/2018
416649-67-1	The Hartford Healthcare Fund - R3			119,514.000	3,700,166	30.960	3,700,166	4,226,453		280,055		(448,081)		(448,081)		A	12/31/2018
416649-37-4	The Hartford Healthcare Fund - R4			35,328.000	1,154,516	32.680	1,154,516	1,314,272		80,682		(149,071)		(149,071)		A	12/31/2018
416649-64-8	The Hartford High Yield Fund - R3			16,594.000	113,671	6.850	113,671	119,696		29,877		(7,108)		(7,108)		A	12/31/2018
416649-34-1	The Hartford High Yield Fund - R4			8,411.000	57,615	6.850	57,615	62,472		3,006		(5,119)		(5,119)		A	12/31/2018
416649-59-8	The Hartford Inflation Plus Fund - R3			198,156.000	1,939,948	9.790	1,939,948	2,070,750		64,403		(89,382)		(89,382)		A	12/31/2018
416649-29-1	The Hartford Inflation Plus Fund - R4			56,527.000	563,577	9.970	563,577	606,274		19,979		(27,098)		(27,098)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
416649-24-2	The Hartford International Opportunites Fund - R4			812,096.000	11,117,594	13.690	11,117,594	12,973,917		425,701		(2,901,108)		(2,901,108)		A	12/31/2018
416649-54-9	The Hartford International Opportunities Fund - R3			699,110.000	9,410,017	13.460	9,410,017	10,928,949		331,174		(2,409,603)		(2,409,603)		A	12/31/2018
41664R-27-5	The Hartford International Opportunities Fund - R6			651,441.000	9,035,483	13.870	9,035,483	10,976,485		359,659		(2,116,608)		(2,116,608)		A	12/31/2018
41664M-73-0	The Hartford International Small Company Fund - R3			73,241.000	774,153	10.570	774,153	1,049,213		110,865		(372,710)		(372,710)		A	12/31/2018
41664M-72-2	The Hartford International Small Company Fund - R4			32,788.000	347,877	10.610	347,877	515,587		49,702		(172,739)		(172,739)		A	12/31/2018
41664M-86-2	The Hartford Mid Cap Fund - R3			243,054.000	6,652,379	27.370	6,652,379	7,282,013		823,732		(1,378,979)		(1,378,979)		A	12/31/2018
41664M-85-4	The Hartford Mid Cap Fund - R4			692,885.000	19,802,667	28.580	19,802,667	21,328,356		2,155,717		(3,949,931)		(3,949,931)		A	12/31/2018
41664R-26-7	The Hartford Mid Cap Fund - R6			287,158.000	8,560,185	29.810	8,560,185	10,168,425		789,031		(1,792,962)		(1,792,962)		A	12/31/2018
41664M-69-8	The Hartford Mid Cap Value Fund - R3			85,313.000	1,062,998	12.460	1,062,998	1,285,708		118,419		(298,622)		(298,622)		A	12/31/2018
41664M-68-0	The Hartford Mid Cap Value Fund - R4			79,079.000	1,005,884	12.720	1,005,884	1,199,408		113,780		(285,508)		(285,508)		A	12/31/2018
416649-74-7	The Hartford Moderate Allocation Fund - R3			36,288.000	373,036	10.280	373,036	409,637		30,567		(55,501)		(55,501)		A	12/31/2018
416649-44-0	The Hartford Moderate Allocation Fund - R4			1,647.000	17,162	10.420	17,162	19,141		1,446		(2,538)		(2,538)		A	12/31/2018
41665H-39-1	The Hartford Schroders International Multi-Cap Value Fund - R3			11,293.000	92,486	8.190	92,486	110,064		6,963		(20,648)		(20,648)		A	12/31/2018
41665H-38-3	The Hartford Schroders International Multi-Cap Value Fund - R4			15,876.000	130,186	8.200	130,186	144,815		4,770		(14,624)		(14,624)		A	12/31/2018
41665H-35-9	The Hartford Schroders International Multi-Cap Value Fund - SDR			332,160.000	2,727,032	8.210	2,727,032	3,238,341		140,578		(532,037)		(532,037)		A	12/31/2018
416641-70-2	The Hartford Small Cap Growth Fund - R3			2,521.000	92,506	36.700	92,506	119,634		21,286		(36,992)		(36,992)		A	12/31/2018
416641-86-8	The Hartford Small Cap Growth Fund - R4			5,722.000	221,793	38.760	221,793	283,463		52,163		(84,152)		(84,152)		A	12/31/2018
416649-69-7	The Hartford Small Company Fund - R3			5,303.000	94,347	17.790	94,347	108,336		17,364		(22,220)		(22,220)		A	12/31/2018
885215-51-7	Thornburg Core Growth Fund - R3			23,665.148	778,583	32.900	778,583	695,572				(36,875)		(36,875)		A	12/31/2018
885215-35-0	Thornburg Core Growth Fund - R5			93,827.445	3,331,813	35.510	3,331,813	3,365,598				(273,785)		(273,785)		A	12/31/2018
885215-52-5	Thornburg International Value Fund - R3			3,481.000	67,215	19.310	67,215	86,823		762		(16,407)		(16,407)		A	12/31/2018
885215-52-5	Thornburg International Value Fund - R3			267,810.626	5,171,423	19.310	5,171,423	6,405,595		66,411		(1,307,021)		(1,307,021)		A	12/31/2018
885215-26-9	Thornburg International Value Fund - R4			524.000	10,033	19.150	10,033	12,779		141		(2,239)		(2,239)		A	12/31/2018
885215-36-8	Thornburg International Value Fund - R5			832,600.906	16,568,758	19.900	16,568,758	20,589,224		276,773		(4,228,447)		(4,228,447)		A	12/31/2018
885216-80-4	Thornburg International Value Fund - R6			2,227.385	44,147	19.820	44,147	48,723		846		(4,576)		(4,576)		A	12/31/2018
885215-18-6	Thornburg Investment Income Builder Fund R4			0.016		20.070										A	09/26/2016
885215-53-3	Thornburg Value Fund - R3			38,708.388	2,338,374	60.410	2,338,374	2,192,841		8,335		(261,698)		(261,698)		A	12/31/2018
885215-37-6	Thornburg Value Fund - R5			99,976.035	6,233,506	62.350	6,233,506	5,883,237		51,325		(727,049)		(727,049)		A	12/31/2018
92914E-83-8	VY Clarion Global Real Estate Portfolio			1,348,700.679	14,512,019	10.760	14,512,019	15,976,120		880,828		(2,134,481)		(2,134,481)		A	07/13/2018
922908-71-0	Vanguard 500 Index Fund Adm			1,735,633.868	401,695,102	231.440	401,695,102	401,427,199		8,161,279		(29,707,076)		(29,707,076)		A	12/28/2018
921931-10-1	Vanguard Balanced Index Fund - Investor			145,142.000	4,788,226	32.990	4,788,226	4,948,367		99,053		(259,431)		(259,431)		A	12/31/2018
922042-84-1	Vanguard Emerging Markets Stock Index Fund Admiral			204,836.420	6,505,605	31.760	6,505,605	7,310,303		140,579		(838,042)		(838,042)		A	12/24/2018
921921-30-0	Vanguard Equity-Income Fund - Adm			380,968.106	25,307,711	66.430	25,307,711	28,134,144		2,503,193		(4,098,258)		(4,098,258)		A	12/28/2018
922908-37-1	Vanguard Extended Market Index Fund - INSTP			757,093.729	141,425,109	186.800	141,425,109	154,243,609		2,376,567		(17,194,865)		(17,194,865)		A	12/31/2018
922040-10-0	Vanguard Institutional Index Fund - I			292,005.883	66,445,939	227.550	66,445,939	69,754,529		1,228,128		(6,241,899)		(6,241,899)		A	12/31/2018
922040-20-9	Vanguard Institutional Index Fund - INSTP			1,368,721.156	311,479,873	227.570	311,479,873	321,310,090		7,565,623		(22,455,664)		(22,455,664)		A	12/27/2018
92202E-81-3	Vanguard Institutional Target Ret 2015 Fund - Inst			329,699.316	6,804,994	20.640	6,804,994	6,825,729		225,595		(432,126)		(432,126)		A	12/31/2018
92202E-79-7	Vanguard Institutional Target Ret 2020 Fund - Inst			2,277,154.620	47,888,562	21.030	47,888,562	47,199,648		1,218,341		(3,369,784)		(3,369,784)		A	12/28/2018
92202E-78-9	Vanguard Institutional Target Ret 2025 Fund - Inst			2,176,843.777	46,083,783	21.170	46,083,783	46,082,786		1,143,732		(3,682,335)		(3,682,335)		A	12/28/2018
92202E-77-1	Vanguard Institutional Target Ret 2030 Fund - Inst			3,446,564.732	73,205,035	21.240	73,205,035	71,600,966		1,793,930		(6,407,576)		(6,407,576)		A	12/31/2018
92202E-76-3	Vanguard Institutional Target Ret 2035 Fund - Inst			2,127,649.719	45,318,939	21.300	45,318,939	45,704,958		1,106,863		(4,400,956)		(4,400,956)		A	12/28/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
92202E-75-5	Vanguard Institutional Target Ret 2040 Fund - Inst			2,975,890.515	63,594,780	21.370	63,594,780	61,590,386		1,514,433		(6,617,834)		(6,617,834)		A	12/28/2018
92202E-74-8	Vanguard Institutional Target Ret 2045 Fund - Inst			1,317,007.364	28,197,128	21.410	28,197,128	28,827,956		664,550		(3,105,787)		(3,105,787)		A	12/31/2018
92202E-73-0	Vanguard Institutional Target Ret 2050 Fund - Inst			1,854,048.017	39,750,789	21.440	39,750,789	38,825,877		910,113		(4,340,367)		(4,340,367)		A	12/31/2018
92202E-72-2	Vanguard Institutional Target Ret 2055 Fund - Inst			450,205.868	9,679,426	21.500	9,679,426	10,370,476		214,203		(1,063,450)		(1,063,450)		A	12/31/2018
92202E-71-4	Vanguard Institutional Target Ret 2060 Fund - Inst			432,218.038	9,292,688	21.500	9,292,688	10,197,332		201,765		(1,051,471)		(1,051,471)		A	12/28/2018
92202E-67-2	Vanguard Institutional Target Ret 2065 Fund - Inst			26,635.441	523,653	19.660	523,653	562,723		8,571		(39,071)		(39,071)		A	12/31/2018
92202E-69-8	Vanguard Institutional Target Ret Inc Fund - Inst			818,694.219	16,791,418	20.510	16,791,418	17,235,362		477,069		(769,904)		(769,904)		A	12/31/2018
921937-88-4	Vanguard Intermediate-Term Bond Index Fund - I			1,332,816.420	14,687,637	11.020	14,687,637	14,980,805	1,199	410,373		(400,260)		(400,260)		A	12/31/2018
921937-40-5	Vanguard Long-Term Bond Index Fund - Inv			238,995.435	3,161,910	13.230	3,161,910	3,134,007	337	25,070		971		971		A	12/31/2018
922031-77-8	Vanguard Long-Term Investment-Grade Fund - Adm			9,816,698.859	93,945,808	9.570	93,945,808	97,445,753	11,334	3,039,897		(6,143,081)		(6,143,081)		A	12/31/2018
921937-72-8	Vanguard Mid Cap Growth Index Fund - Admiral			1.000	47	51.480	47	50				(3)		(3)		A	12/31/2018
922908-64-5	Vanguard Mid Cap Index Fund			379,267.000	64,869,746	171.040	64,869,746	71,117,874		990,906		(8,639,240)		(8,639,240)		A	12/31/2018
922908-83-5	Vanguard Mid Capitalization Index Fund - I			155,370.204	5,869,886	37.780	5,869,886	5,841,451		109,818		(703,345)		(703,345)		A	12/27/2018
922908-64-5	Vanguard Mid Capitalization Index Fund Adm			380,047.615	65,003,344	171.040	65,003,344	69,013,855		1,146,281		(8,122,524)		(8,122,524)		A	12/31/2018
921908-86-9	Vanguard Real Estate Index Fund - Inst			436,198.623	7,136,209	16.360	7,136,209	7,850,362		309,526		(782,333)		(782,333)		A	12/21/2018
921908-87-7	Vanguard Real Estate Index Fund Admiral			103,514.342	10,943,536	105.720	10,943,536	12,043,565		518,206		(1,052,307)		(1,052,307)		A	12/27/2018
92206C-58-1	Vanguard Russell 3000 Index Fund - Inst			411,485.595	90,716,114	220.460	90,716,114	79,134,166		1,661,715		(7,816,508)		(7,816,508)		A	12/12/2018
922908-71-0	Vanguard S&P 500 Index Fund - Admiral			889,519.000	205,870,173	231.440	205,870,173	213,904,984		3,462,310		(17,635,439)		(17,635,439)		A	12/31/2018
921937-70-2	Vanguard Short Term Bond Index Fund - Adm			487,027.989	5,021,259	10.310	5,021,259	4,977,019	372	169,694		44,240		44,240		A	12/31/2018
922031-87-7	Vanguard Short-Term Investment-Grade Fund - Inst			689,459.344	7,197,956	10.440	7,197,956	7,325,834	575	183,254		(106,437)		(106,437)		A	12/31/2018
922908-68-6	Vanguard Small Cap Index Fund			875,133.000	55,334,665	63.230	55,334,665	60,573,258		788,534		(7,613,230)		(7,613,230)		A	12/31/2018
922908-68-6	Vanguard Small Cap Index Fund Adm			938,643.355	59,350,419	63.230	59,350,419	63,365,449		986,079		(7,609,029)		(7,609,029)		A	12/31/2018
921937-60-3	Vanguard Total Bond Market Index Fund - Admiral			5,218,919.000	54,537,709	10.450	54,537,709	55,156,291	4,319	1,223,923		(444,570)		(444,570)		A	12/31/2018
921937-50-4	Vanguard Total Bond Market Index Fund - INST			3,467,361.743	36,233,930	10.450	36,233,930	36,887,168	2,861	924,475		(579,568)		(579,568)		A	12/31/2018
921937-60-3	Vanguard Total Bond Market Index Fund Adm			6,298,663.127	65,821,030	10.450	65,821,030	67,179,998	5,209	1,834,592		(1,389,077)		(1,389,077)		A	12/31/2018
921909-81-8	Vanguard Total International Stock Index Fund - Admiral			2,069,936.000	52,514,277	25.370	52,514,277	59,448,909		1,400,927		(9,131,343)		(9,131,343)		A	12/31/2018
921909-78-4	Vanguard Total Intl Stock Index Fund - INST			934,559.723	94,820,429	101.460	94,820,429	111,366,603		2,818,826		(17,950,069)		(17,950,069)		A	12/31/2018
921938-10-6	Vanguard Wellesley Income Fund			12,858.000	314,130	24.430	314,130	340,538		22,321		(27,744)		(27,744)		A	12/31/2018
921938-20-5	Vanguard Wellesley Income Fund - Adm			1,568,378.921	92,816,665	59.180	92,816,665	97,607,650		6,685,564		(8,521,050)		(8,521,050)		A	12/31/2018
926464-23-1	Victory Established Value Fund - A			520,676.000	17,208,355	33.050	17,208,355	18,744,799		1,677,902		(3,580,092)		(3,580,092)		A	12/31/2018
926464-37-1	Victory Established Value Fund - R			557,222.000	18,171,023	32.610	18,171,023	19,782,081		1,721,586		(3,797,267)		(3,797,267)		A	12/31/2018
92647K-82-0	Victory Integrity Small Cap Value Fund - A			29,002.000	813,801	28.060	813,801	958,994		111,372		(286,170)		(286,170)		A	12/31/2018
92647K-79-6	Victory Integrity Small Cap Value Fund - R			37,128.000	1,009,138	27.180	1,009,138	1,288,624		130,372		(357,360)		(357,360)		A	12/31/2018
92647K-78-8	Victory Integrity Small Cap Value Fund - R6			46,178.000	1,345,162	29.130	1,345,162	1,776,700		183,211		(454,016)		(454,016)		A	12/31/2018
92647K-82-0	Victory Integrity Small-Cap Value Fund			9,149.194	256,726	28.060	256,726	315,734		33,253		(93,572)		(93,572)		A	12/31/2018
92647K-77-0	Victory Integrity Small-Cap Value Fund Class Y			26,722.253	774,144	28.970	774,144	957,535		96,393		(206,242)		(206,242)		A	12/27/2018
92647K-87-9	Victory Munder Mid Cap Core Growth Fund - A			25,014.000	481,516	19.250	481,516	768,094		165,998		(245,550)		(245,550)		A	12/31/2018
92647K-85-3	Victory Munder Mid Cap Core Growth Fund - R			45,845.000	816,046	17.800	816,046	1,297,054		303,259		(427,325)		(427,325)		A	12/31/2018
92647K-84-6	Victory Munder Mid Cap Core Growth Fund - R6			9,645.000	209,582	21.730	209,582	312,524		67,677		(100,879)		(100,879)		A	12/31/2018
92647K-87-9	Victory Munder Mid-Cap Core Growth Fund - A			0.009		19.250										A	12/19/2018
92647K-83-8	Victory Munder Mid-Cap Core Growth Fund - Y			12.362	262	21.220	262	383		76		(111)		(111)		A	12/31/2018
926464-83-5	Victory Small Company Opportunity Fund - A			222,116.000	8,327,120	37.490	8,327,120	9,259,786		1,006,415		(1,820,267)		(1,820,267)		A	12/31/2018
926464-38-9	Victory Small Company Opportunity Fund - R			239,321.000	8,366,664	34.960	8,366,664	9,651,664		1,082,306		(1,913,573)		(1,913,573)		A	12/31/2018
926464-23-1	Victory Sycamore Established Value Fund - A			282,431.827	9,334,372	33.050	9,334,372	10,113,031		891,189		(1,948,843)		(1,948,843)		A	12/28/2018
92646A-83-1	Victory Sycamore Established Value Fund - Inst			94,481.804	3,123,568	33.060	3,123,568	3,592,309		305,695		(656,291)		(656,291)		A	12/31/2018
92646A-42-7	Victory Sycamore Established Value Fund - R6			351,906.000	11,637,532	33.070	11,637,532	13,220,994		1,154,248		(2,407,288)		(2,407,288)		A	12/31/2018
92646A-42-7	Victory Sycamore Established Value Fund - R6			42,373.401	1,401,288	33.070	1,401,288	1,668,321		138,552		(292,249)		(292,249)		A	12/26/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
926464-37-1	Victory Sycamore Established Value Fund - Ret			1,431.993	46,697	32.610	46,697	52,571		4,261		(9,677)		(9,677)		A	12/31/2018
926464-83-5	Victory Sycamore Sm Company Opportunity Fund - A			453,270.494	16,993,111	37.490	16,993,111	19,199,053		2,061,824		(3,683,301)		(3,683,301)		A	12/31/2018
926464-38-9	Victory Sycamore Sm Company Opportunity Fund - R			211,569.545	7,396,471	34.960	7,396,471	8,856,833		949,171		(1,714,402)		(1,714,402)		A	12/31/2018
92647K-63-0	Victory Sycamore Sm Company Opportunity Fund - R6			82,999.201	3,135,710	37.780	3,135,710	3,758,542		391,156		(723,688)		(723,688)		A	12/28/2018
92837F-48-2	Virtus Ceredex Large Cap Value Fund - IS			34,412.000	391,949	11.390	391,949	512,680		84,131		(119,511)		(119,511)		A	12/31/2018
92837F-52-4	Virtus Ceredex Large-Cap Value Equity Fund - A			0.013		11.210										A	12/17/2018
92837F-47-4	Virtus Ceredex Mid-Cap Value Equity Fund - A			560,199.233	5,663,614	10.110	5,663,614	7,142,317		732,148		(1,223,317)		(1,223,317)		A	12/31/2018
92837F-45-8	Virtus Ceredex Mid-Cap Value Equity Fund - I			633,871.866	6,497,187	10.250	6,497,187	8,311,896		852,542		(1,379,161)		(1,379,161)		A	12/27/2018
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity Fund - IS			68,913.000	707,735	10.270	707,735	844,308		71,265		(137,474)		(137,474)		A	12/31/2018
92837F-52-4	Virtus RidgeWorth Large Cap Value Equity Fund - A			1,555,266.000	17,434,529	11.210	17,434,529	23,357,448		4,118,155		(5,981,292)		(5,981,292)		A	12/31/2018
92837F-47-4	Virtus RidgeWorth Mid Cap Value Equity Fund - A			422,359.000	4,270,052	10.110	4,270,052	5,424,841		548,084		(908,417)		(908,417)		A	12/31/2018
92837F-80-5	Virtus RidgeWorth Total Return Bond Fund - A			0.000	3	10.520	3	3		2,723		3,312		3,312		A	12/31/2018
92837F-88-8	Virtus RidgeWorth Total Return Bond Fund - R			38,163.000	388,113	10.170	388,113	397,925		5,870		(6,106)		(6,106)		A	12/31/2018
92913K-59-5	Voya Real Estate Fund - Inst			13,938.699	168,379	12.080	168,379	245,069		40,645		(53,008)		(53,008)		A	12/31/2018
92913L-87-4	Voya Strategic Income Opportunities Fund - I			2,048,978.829	20,469,299	9.990	20,469,299	20,889,331		482,635		(420,032)		(420,032)		A	12/31/2018
949921-10-0	WF Capital Growth Fund - A			19,027.217	139,089	7.310	139,089	221,149		85,319		(86,767)		(86,767)		A	12/27/2018
949915-63-1	WF Capital Growth Fund - Adm (3603)			126,928.380	1,116,970	8.800	1,116,970	1,741,552		671,502		(590,252)		(590,252)		A	12/28/2018
949921-50-6	WF Discovery Fund - A			99,515.496	2,535,655	25.480	2,535,655	3,080,816		421,282		(660,446)		(660,446)		A	12/31/2018
949915-35-9	WF Discovery Fund - Adm (3703)			591,660.264	15,661,247	26.470	15,661,247	18,837,361		2,534,587		(3,780,021)		(3,780,021)		A	12/31/2018
949917-35-5	WF Discovery Fund Inst			31,048.772	866,571	27.910	866,571	1,165,137		141,265		(298,566)		(298,566)		A	12/28/2018
949917-10-8	WF Internatl Value Fund - ADM			53,297.861	707,796	13.280	707,796	834,656		15,741		(149,255)		(149,255)		A	12/28/2018
949917-31-4	WF Internatl Value Fund - I			34,823.331	453,052	13.010	453,052	508,177		11,874		(89,143)		(89,143)		A	12/31/2018
949915-25-0	WF Intrinsic Small Cap Value - Adm (3705)			14,070.762	377,237	26.810	377,237	331,370				(71,340)		(71,340)		A	12/31/2018
949921-74-6	WF Intrns Sm CapValue Fund - A			953.549	25,059	26.280	25,059	29,036				(5,006)		(5,006)		A	12/28/2018
949921-30-8	WF Special Mid Cap Val Fund - A			927,759.619	29,382,147	31.670	29,382,147	31,870,669		734,686		(5,054,194)		(5,054,194)		A	12/31/2018
949915-51-6	WF Special Mid Cap Val Fund - Adm (3704)			863,837.647	27,850,126	32.240	27,850,126	28,824,887		628,062		(4,758,744)		(4,758,744)		A	12/31/2018
94985D-48-3	WF Utility & Telecom Fund - A			2.536	54	21.420	54	47		1		1		1		A	12/27/2018
936793-79-3	Wasatch Core Growth Fund - INST			14,494.351	872,850	60.220	872,850	993,058		80,381		(123,424)		(123,424)		A	12/28/2018
94904P-60-9	Weitz Partners Value			81,087.018	2,071,773	25.550	2,071,773	2,331,297		197,799		(446,742)		(446,742)		A	12/31/2018
949915-44-1	Wells Fargo Advantage Common Stock Fund Class A			24,714.591	434,482	17.580	434,482	539,300		67,495		(116,174)		(116,174)		A	12/28/2018
94985D-44-2	Wells Fargo Funds Asset Allocation Fund - A			0.000	1	12.080	1	2								A	12/31/2018
94985D-39-2	Wells Fargo Funds Asset Allocation Fund - R			3,015.000	36,121	11.980	36,121	41,485		2,733		(6,321)		(6,321)		A	12/31/2018
94984B-55-3	Wells Fargo Funds Large Cap Core Fund - A			77.000	1,224	15.870	1,224	1,434		130		(232)		(232)		A	12/31/2018
94988V-87-8	Wells Fargo Funds Large Cap Core Fund - R			2,615.000	41,553	15.890	41,553	50,289		4,904		(9,839)		(9,839)		A	12/31/2018
94988V-86-0	Wells Fargo Funds Large Cap Core Fund - R6			6,156.000	98,006	15.920	98,006	116,510		12,105		(25,144)		(25,144)		A	12/31/2018
949921-30-8	Wells Fargo Funds Special Mid Cap Value Fund - A			188,830.000	5,980,253	31.670	5,980,253	6,625,337		137,368		(934,020)		(934,020)		A	12/31/2018
94988V-85-2	Wells Fargo Funds Special Mid Cap Value Fund - R			70,464.000	2,262,600	32.110	2,262,600	2,637,032		52,020		(385,658)		(385,658)		A	12/31/2018
94987W-51-3	Wells Fargo Funds Special Mid Cap Value Fund - R6			438,874.000	14,250,244	32.470	14,250,244	16,463,634		392,158		(2,267,698)		(2,267,698)		A	12/31/2018
94984B-43-9	Wells Fargo Funds Special Small Cap Value Fund - A			44,165.000	1,235,733	27.980	1,235,733	1,520,767		92,855		(311,814)		(311,814)		A	12/31/2018
94988V-84-5	Wells Fargo Funds Special Small Cap Value Fund - R			40,286.000	1,144,125	28.400	1,144,125	1,360,951		80,478		(257,238)		(257,238)		A	12/31/2018
94988A-66-8	Wells Fargo Funds Special Small Cap Value Fund - R6			275,768.000	7,903,499	28.660	7,903,499	9,590,742		550,668		(1,746,706)		(1,746,706)		A	12/31/2018
949907-50-5	Wells Fargo Funds Stable Value Fund - C			15,060.000	809,033	53.720	809,033	797,294				(4,603)		(4,603)		A	12/31/2018
94984B-53-8	Wells Fargo Large Cap Core Fund - Admin			20,418.412	327,920	16.060	327,920	375,370		47,539		(75,513)		(75,513)		A	12/31/2018
949915-32-6	Wells Fargo Small Cap Value Fund - A			37,853.350	425,093	11.230	425,093	648,116		98,327		(189,834)		(189,834)		A	12/31/2018
94975P-57-9	Wells Fargo Small Cap Value Fund - Admin			80,202.881	985,693	12.290	985,693	1,477,204		228,269		(414,081)		(414,081)		A	12/31/2018
94988A-67-6	Wells Fargo Small Company Growth Fund - R6			16,222.261	771,693	47.570	771,693	724,938		61,447		(91,861)		(91,861)		A	12/21/2018
94988V-85-2	Wells Fargo Special Mid Cap Value Fund - R			5,487.756	176,212	32.110	176,212	206,319		3,891		(29,621)		(29,621)		A	12/31/2018
94984B-43-9	Wells Fargo Special Small Cap Value Fund - A			136,337.716	3,814,729	27.980	3,814,729	4,703,628		291,624		(887,996)		(887,996)		A	12/31/2018
94984B-39-7	Wells Fargo Special Small Cap Value Fund - Admin			44,390.998	1,273,578	28.690	1,273,578	1,573,182		92,111		(310,985)		(310,985)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
949907-76-0	Wells Fargo Stable Return (110bps) - T			565,215.046	6,577,978	11.640	6,577,978	6,504,344				54,054		54,054		A	12/28/2018
949907-78-6	Wells Fargo Stable Return (60bps) - R			5,617,859.381	69,256,499	12.330	69,256,499	67,847,433				991,862		991,862		A	12/31/2018
949907-74-5	Wells Fargo Stable Return (85bps) - S			882,498.726	10,564,052	11.970	10,564,052	10,373,488				123,186		123,186		A	12/31/2018
94975G-27-2	Wells Fargo Target Date 2010 Fund - A			33,803.800	327,897	9.700	327,897	363,197		28,650		(35,300)		(35,300)		A	12/31/2018
94987W-62-0	Wells Fargo Target Date 2015 Fund - A			287,235.519	1,927,350	6.710	1,927,350	2,560,372		281,915		(328,428)		(328,428)		A	12/31/2018
94987W-64-6	Wells Fargo Target Date 2015 Fund - R4			171,570.159	1,159,814	6.760	1,159,814	1,342,507		413,253		(182,693)		(182,693)		A	12/28/2018
94984B-20-7	Wells Fargo Target Date 2015 Fund - R6			241,555.920	1,632,918	6.760	1,632,918	2,007,234		234,266		(274,843)		(274,843)		A	12/18/2018
94975G-23-1	Wells Fargo Target Date 2020 Fund - A			418,415.829	4,606,758	11.010	4,606,758	5,262,557		477,555		(655,799)		(655,799)		A	12/31/2018
94987W-40-6	Wells Fargo Target Date 2020 Fund - R4			91,177.507	1,033,953	11.340	1,033,953	1,176,526		114,008		(142,573)		(142,573)		A	12/28/2018
94987W-61-2	Wells Fargo Target Date 2025 Fund - A			1,554,541.430	8,130,252	5.230	8,130,252	10,426,040		1,355,501		(1,638,628)		(1,638,628)		A	12/31/2018
94987W-50-5	Wells Fargo Target Date 2025 Fund - R4			1,198,518.160	6,316,191	5.270	6,316,191	7,616,595		1,020,093		(1,300,405)		(1,300,405)		A	12/31/2018
94984B-50-4	Wells Fargo Target Date 2025 Fund - R6			633,289.856	3,324,772	5.250	3,324,772	4,128,822		543,791		(700,037)		(700,037)		A	12/18/2018
94975G-18-1	Wells Fargo Target Date 2030 Fund - A			893,494.938	9,998,208	11.190	9,998,208	11,969,221		1,390,391		(1,965,274)		(1,965,274)		A	12/28/2018
94987W-60-4	Wells Fargo Target Date 2030 Fund - R4			71,631.997	820,903	11.460	820,903	968,489		109,907		(147,587)		(147,587)		A	12/21/2018
949915-40-9	Wells Fargo Target Date 2030 Fund - R6			0.012		11.430										A	12/12/2018
94987W-59-6	Wells Fargo Target Date 2035 Fund - A			1,342,101.730	9,139,713	6.810	9,139,713	11,740,520		1,351,500		(1,900,844)		(1,900,844)		A	12/31/2018
94987W-63-8	Wells Fargo Target Date 2035 Fund - R4			1,307,264.485	8,915,544	6.820	8,915,544	10,792,741		1,306,307		(1,869,099)		(1,869,099)		A	12/31/2018
94984B-80-1	Wells Fargo Target Date 2035 Fund - R6			433,550.811	2,952,481	6.810	2,952,481	3,594,880		435,084		(642,283)		(642,283)		A	12/18/2018
94975G-14-0	Wells Fargo Target Date 2040 Fund - A			620,211.985	8,006,937	12.910	8,006,937	9,775,475		1,171,864		(1,760,385)		(1,760,385)		A	12/31/2018
94987W-70-3	Wells Fargo Target Date 2040 Fund - R4			40,970.065	547,770	13.370	547,770	669,154		83,181		(121,384)		(121,384)		A	12/28/2018
949915-50-8	Wells Fargo Target Date 2040 Fund - R6			0.001		13.360										A	11/30/2018
94987W-58-8	Wells Fargo Target Date 2045 Fund - A			927,164.217	6,879,558	7.420	6,879,558	8,740,019		1,037,198		(1,450,821)		(1,450,821)		A	12/31/2018
94987W-80-2	Wells Fargo Target Date 2045 Fund - R4			890,477.246	6,651,865	7.470	6,651,865	8,118,489		942,723		(1,462,345)		(1,462,345)		A	12/28/2018
94984B-86-8	Wells Fargo Target Date 2045 Fund - R6			312,710.857	2,326,569	7.440	2,326,569	2,853,413		333,335		(526,161)		(526,161)		A	12/18/2018
94987W-86-9	Wells Fargo Target Date 2050 Fund - A			765,661.067	4,976,797	6.500	4,976,797	6,379,592		993,666		(1,399,017)		(1,399,017)		A	12/28/2018
94987W-88-5	Wells Fargo Target Date 2050 Fund - R4			87,202.815	570,306	6.540	570,306	729,421		112,426		(159,114)		(159,114)		A	12/28/2018
94987W-57-0	Wells Fargo Target Date 2055 Fund - A			54,517.566	574,070	10.530	574,070	711,936		67,798		(112,453)		(112,453)		A	12/28/2018
94987W-87-7	Wells Fargo Target Date 2055 Fund - R4			168,515.847	1,779,527	10.560	1,779,527	2,138,311		207,730		(358,783)		(358,783)		A	12/28/2018
949921-18-3	Wells Fargo Target Date 2055 Fund - R6			11,427.664	120,333	10.530	120,333	143,491		13,772		(23,158)		(23,158)		A	12/31/2018
94987W-33-1	Wells Fargo Target Date 2060 Fund - A			109.563	1,141	10.410	1,141	1,283		61		(142)		(142)		A	12/18/2018
94987W-27-3	Wells Fargo Target Date 2060 Fund - R4			2,297.376	24,375	10.610	24,375	27,311		1,342		(2,935)		(2,935)		A	12/28/2018
94975G-32-2	Wells Fargo Target Date Today Fund - A			280,931.282	2,334,539	8.310	2,334,539	2,704,549		175,991		(214,034)		(214,034)		A	12/28/2018
94987W-66-1	Wells Fargo Target Date Today Fund - R4			14,219.825	121,295	8.530	121,295	132,191		27,320		(10,896)		(10,896)		A	12/31/2018
949915-10-2	Wells Fargo Target Date Today Fund - R6			12,830.846	109,319	8.520	109,319	126,542		9,243		(9,939)		(9,939)		A	12/18/2018
PF9959-11-5	Wells Galliard CIT F			1,520,148.797	21,770,203	14.320	21,770,203	21,593,411				176,792		176,792		A	12/14/2018
957663-50-3	Western Asset Core Plus Bond Fund - I			1,886,359.592	21,146,091	11.210	21,146,091	21,779,163		609,781		(689,757)		(689,757)		A	12/31/2018
093001-10-5	William Blair Growth Fund - N			360,452.513	2,851,179	7.910	2,851,179	3,662,680		827,806		(723,072)		(723,072)		A	12/31/2018
093001-48-5	William Blair Small Cap Growth Fund - I			115,894.525	3,012,099	25.990	3,012,099	3,814,077		340,769		(775,478)		(775,478)		A	12/28/2018
093001-47-7	William Blair Small Cap Growth Fund - N			48,972.745	1,137,577	23.230	1,137,577	1,394,520		142,851		(266,763)		(266,763)		A	12/28/2018
97182V-58-6	Wilmington Legg Mason Total Advantage 2015 CIT - I			987.000	9,359	9.480	9,359	9,637				(278)		(278)		A	12/31/2018
97182U-47-1	Wilmington Legg Mason Total Advantage 2020 CIT - I			155,960.000	1,472,261	9.440	1,472,261	1,523,106				(51,229)		(51,229)		A	12/31/2018
97182U-45-5	Wilmington Legg Mason Total Advantage 2025 CIT - I			243,535.000	2,291,669	9.410	2,291,669	2,365,603				(183,837)		(183,837)		A	12/31/2018
97182U-43-0	Wilmington Legg Mason Total Advantage 2030 CIT - I			212,898.000	1,988,470	9.340	1,988,470	2,046,594				(58,306)		(58,306)		A	12/31/2018
97182U-41-4	Wilmington Legg Mason Total Advantage 2035 CIT - I			282,876.000	2,608,121	9.220	2,608,121	2,739,357				(164,811)		(164,811)		A	12/31/2018
97182U-38-0	Wilmington Legg Mason Total Advantage 2040 CIT - I			116,178.000	1,058,385	9.110	1,058,385	1,110,805				(100,913)		(100,913)		A	12/31/2018
97182U-36-4	Wilmington Legg Mason Total Advantage 2045 CIT - I			116,218.000	1,051,771	9.050	1,051,771	1,096,959				(95,651)		(95,651)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
97182U-34-9	Wilmington Legg Mason Total Advantage 2050 CIT - I			43,563.000	394,243	9.050	394,243	413,846				(53,732)		(53,732)		A	12/31/2018
97182U-32-3	Wilmington Legg Mason Total Advantage 2055 CIT - I			8,993.000	81,204	9.030	81,204	85,376				(11,092)		(11,092)		A	12/31/2018
97182U-29-9	Wilmington Legg Mason Total Advantage 2060 CIT - I			8,485.000	76,114	8.970	76,114	80,437				(4,385)		(4,385)		A	12/31/2018
97182U-49-7	Wilmington Legg Mason Total Advantage Retirement CIT - I			9,653.000	94,015	9.740	94,015	95,272				(159,338)		(159,338)		A	12/31/2018
97183H-62-8	Wilmington Trust Index Select Aggressive 2025 CIT - I			1,037,530.000	10,728,058	10.340	10,728,058	11,087,932				(724,088)		(724,088)		A	12/31/2018
97183H-61-0	Wilmington Trust Index Select Aggressive 2025 CIT - R			17,857.000	182,497	10.220	182,497	193,832				(990)		(990)		A	12/31/2018
97183H-59-4	Wilmington Trust Index Select Aggressive 2035 CIT - I			1,118,210.000	11,741,208	10.500	11,741,208	12,342,373				(977,471)		(977,471)		A	12/31/2018
97183H-58-6	Wilmington Trust Index Select Aggressive 2035 CIT - R			32,073.000	332,277	10.360	332,277	366,798				(38,345)		(38,345)		A	12/31/2018
97183H-57-8	Wilmington Trust Index Select Aggressive 2045 CIT - I			1,044,100.000	10,942,173	10.480	10,942,173	11,591,839				(1,007,358)		(1,007,358)		A	12/31/2018
97183H-56-0	Wilmington Trust Index Select Aggressive 2045 CIT - R			22,122.000	228,742	10.340	228,742	246,441				(21,935)		(21,935)		A	12/31/2018
97183H-55-2	Wilmington Trust Index Select Aggressive 2055 CIT - I			445,598.000	4,669,866	10.480	4,669,866	4,908,522				(437,540)		(437,540)		A	12/31/2018
97183H-54-5	Wilmington Trust Index Select Aggressive 2055 CIT - R			10,509.000	108,872	10.360	108,872	116,641				(10,028)		(10,028)		A	12/31/2018
97183H-64-4	Wilmington Trust Index Select Aggressive Retirement CIT - I			642,719.000	6,620,001	10.300	6,620,001	6,829,094				(306,608)		(306,608)		A	12/31/2018
97183H-63-6	Wilmington Trust Index Select Aggressive Retirement CIT - R			702.000	7,169	10.210	7,169	7,421				(426)		(426)		A	12/31/2018
97183H-39-6	Wilmington Trust Index Select Conservative 2025 CIT - I			638,598.000	6,552,016	10.260	6,552,016	6,681,005				(290,013)		(290,013)		A	12/31/2018
97183H-38-8	Wilmington Trust Index Select Conservative 2025 CIT - R			79,445.000	805,570	10.140	805,570	836,627				(48,355)		(48,355)		A	12/31/2018
97183H-37-0	Wilmington Trust Index Select Conservative 2035 CIT - I			897,778.000	9,220,184	10.270	9,220,184	9,564,891				(523,300)		(523,300)		A	12/31/2018
97183H-36-2	Wilmington Trust Index Select Conservative 2035 CIT - R			44,989.000	456,639	10.150	456,639	478,254				(33,522)		(33,522)		A	12/31/2018
97183H-35-4	Wilmington Trust Index Select Conservative 2045 CIT - I			462,452.000	4,855,742	10.500	4,855,742	5,121,545				(421,972)		(421,972)		A	12/31/2018
97183H-34-7	Wilmington Trust Index Select Conservative 2045 CIT - R			15,585.000	163,639	10.500	163,639	176,372				(12,969)		(12,969)		A	12/31/2018
97183H-33-9	Wilmington Trust Index Select Conservative 2055 CIT - I			111,535.000	1,142,121	10.240	1,142,121	1,235,786				(149,354)		(149,354)		A	12/31/2018
97183H-32-1	Wilmington Trust Index Select Conservative 2055 CIT - R			6,388.000	64,582	10.110	64,582	68,991				(6,352)		(6,352)		A	12/31/2018
97183H-42-0	Wilmington Trust Index Select Conservative Retirement CIT - I			646,118.000	6,616,249	10.240	6,616,249	6,729,018				(156,282)		(156,282)		A	12/31/2018
97183H-41-2	Wilmington Trust Index Select Conservative Retirement CIT - R			8,491.000	86,182	10.150	86,182	89,213				(4,374)		(4,374)		A	12/31/2018
97183H-51-1	Wilmington Trust Index Select Moderate 2025 CIT - I			11,716,482.000	122,320,070	10.440	122,320,070	127,105,113				(6,391,866)		(6,391,866)		A	12/31/2018
97183H-49-5	Wilmington Trust Index Select Moderate 2025 CIT - R			357,878.000	3,682,567	10.290	3,682,567	3,816,397				(205,065)		(205,065)		A	12/31/2018
97183H-47-9	Wilmington Trust Index Select Moderate 2035 CIT - R			278,888.000	2,880,915	10.330	2,880,915	3,036,850				(235,790)		(235,790)		A	12/31/2018
97183H-46-1	Wilmington Trust Index Select Moderate 2045 CIT - I			6,473,496.000	67,777,508	10.470	67,777,508	72,541,790				(5,995,412)		(5,995,412)		A	12/31/2018
97183H-44-6	Wilmington Trust Index Select Moderate 2055 CIT - I			2,776,941.000	29,019,031	10.450	29,019,031	31,102,844				(2,621,018)		(2,621,018)		A	12/31/2018

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
97183H-43-8	Wilmington Trust Index Select Moderate 2055 CIT - R			83,316.000	857,321	10.290	857,321	904,492				(45,267)		(45,267)		A	12/31/2018
97183H-53-7	Wilmington Trust Index Select Moderate Retirement CIT - I			5,879,471.000	60,852,520	10.350	60,852,520	62,387,788				(2,099,518)		(2,099,518)		A	12/31/2018
97183H-52-9	Wilmington Trust Index Select Moderate Retirement CIT - R			120,679.000	1,233,340	10.220	1,233,340	1,255,515				(42,070)		(42,070)		A	12/31/2018
97183H-48-7	Wilmington Trust Index Select tModerate 2035 CIT - I			10,632,859.000	111,326,038	10.470	111,326,038	117,075,442				(7,908,457)		(7,908,457)		A	12/31/2018
97183H-45-3	Wilmington Trust Index Select tModerate 2045 CIT - R			243,205.000	2,512,313	10.330	2,512,313	2,647,279				(187,962)		(187,962)		A	12/31/2018
97182T-59-9	flexPATH Index+ Aggressive 2025 Fund - I2			20,009.595	220,906	11.040	220,906	238,247				(18,480)		(18,480)		A	12/28/2018
97182T-39-1	flexPATH Index+ Aggressive 2035 Fund - I2			10,623.689	118,348	11.140	118,348	127,845				(11,266)		(11,266)		A	12/28/2018
97182T-19-3	flexPATH Index+ Aggressive 2045 Fund - I2			7,108.895	79,335	11.160	79,335	81,282				(7,847)		(7,847)		A	12/28/2018
97182P-53-0	flexPATH Index+ Aggressive 2055 Fund - I2			3,015.256	33,650	11.160	33,650	37,197				(3,547)		(3,547)		A	12/13/2018
97182T-46-6	flexPATH Index+ Conservative 2025 Fund - I2			58.661	637	10.860	637	663				(26)		(26)		A	09/06/2018
97182P-59-7	flexPATH Index+ Conservative 2045 Fund - I2			0.002		11.120										A	02/20/2018
97182T-53-2	flexPATH Index+ Moderate 2025 Fund - I2			431,447.837	4,715,725	10.930	4,715,725	4,401,546				(273,061)		(273,061)		A	12/20/2018
97182T-33-4	flexPATH Index+ Moderate 2035 Fund - I2			559,088.564	6,189,110	11.070	6,189,110	5,618,243				(473,557)		(473,557)		A	12/20/2018
97182T-13-6	flexPATH Index+ Moderate 2045 Fund - I2			244,550.006	2,726,733	11.150	2,726,733	2,467,124				(250,993)		(250,993)		A	12/28/2018
97182P-46-4	flexPATH Index+ Moderate 2055 Fund - I2			48,049.995	535,757	11.150	535,757	486,581				(51,308)		(51,308)		A	12/24/2018
97182T-73-0	flexPATH Index+ Moderate Retirement Fund - I2			594,713.969	6,405,069	10.770	6,405,069	6,319,451				(257,827)		(257,827)		A	12/28/2018
9299999. Subtotal - Mutual Funds					41,535,418,545	XXX	41,535,418,545	45,363,709,579	157,107	3,250,318,709		(6,007,008,828)		(6,007,008,828)		XXX	XXX
9799999 - Total Common Stocks					41,683,878,471	XXX	41,683,878,471	45,512,257,076	325,572	3,252,345,623		(6,024,421,034)		(6,024,421,034)	(81,149)	XXX	XXX
9899999 - Total Preferred and Common Stocks					41,683,878,471	XXX	41,683,878,471	45,512,257,076	325,572	3,252,345,623		(6,024,421,034)		(6,024,421,034)	(81,149)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ..... 2 , the total $ value (included in Column 8) of all such issues $ 768,416

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3622A2-4Y-5	GNMA I POOL 784439 3.000% 02/15/45		03/08/2018	Salomon Brothers		185,428	188,207	298
3617BT-BB-7	GNMA I POOL BE0034 3.500% 12/20/47		07/16/2018	JPMorgan Securities Inc		22,857	22,745	44
36182H-H7-4	GNMA II POOL AH1154 4.674% 10/20/65		03/23/2018	Transfer in Kind		118,807	111,127	349
36182H-H7-4	GNMA II POOL AH1154 4.674% 10/20/65		12/01/2018	Interest Capitalization		2,406	2,406	
36193D-K2-7	GNMA II POOL AR6613 4.414% 09/20/66		03/23/2018	Transfer in Kind		937,825	881,410	2,610
36193D-K2-7	GNMA II POOL AR6613 4.414% 09/20/66		11/01/2018	Interest Capitalization		26,228	26,228	
36194Q-P4-8	GNMA II POOL AU3143 4.608% 08/20/66		03/23/2018	Transfer in Kind		820,811	763,258	2,366
36194Q-P4-8	GNMA II POOL AU3143 4.608% 08/20/66		10/01/2018	Interest Capitalization		17,711	17,711	
36196J-FE-1	GNMA II POOL AX6465 3.500% 04/20/47		07/16/2018	JPMorgan Securities Inc		40,762	40,563	79
36196J-PK-6	GNMA II POOL AX6726 4.534% 12/20/66		03/23/2018	Transfer in Kind		504,041	468,898	1,435
36196J-PK-6	GNMA II POOL AX6726 4.534% 12/20/66		12/01/2018	Interest Capitalization		14,365	14,365	
36196J-P6-7	GNMA II POOL AX6745 4.612% 12/20/66		03/23/2018	Transfer in Kind		220,462	218,990	683
36196K-VS-9	GNMA II POOL AX7825 4.499% 12/20/66		03/23/2018	Transfer in Kind		2,304,219	2,139,402	6,539
36196K-VS-9	GNMA II POOL AX7825 4.499% 12/20/66		12/01/2018	Interest Capitalization		57,092	57,092	
36197A-ND-2	GNMA II POOL AY9388 3.500% 01/20/47		02/26/2018	Goldman Sachs		459,823	456,825	844
36197K-5G-3	GNMA II POOL AZ7147 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		22,710	22,598	44
3617AN-3Q-7	GNMA II POOL BA9807 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		35,588	35,414	69
3617AQ-HV-4	GNMA II POOL BB0244 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		30,581	30,431	59
3617AQ-UG-2	GNMA II POOL BB0583 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		36,481	36,303	71
3617AQ-U5-6	GNMA II POOL BB0604 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		30,909	30,757	60
3617AT-YC-1	GNMA II POOL BB3407 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc		28,450	28,311	55
3617AT-4T-7	GNMA II POOL BB3534 3.500% 08/20/47		07/16/2018	JPMorgan Securities Inc		43,430	43,218	84
3617AU-KA-7	GNMA II POOL BB3889 3.500% 11/20/47		07/16/2018	JPMorgan Securities Inc		34,058	33,892	66
3617B0-TG-0	GNMA II POOL BB8651 3.500% 08/20/47		07/16/2018	JPMorgan Securities Inc		30,825	30,674	60
3617B8-LV-8	GNMA II POOL BC4840 3.500% 09/20/47		07/16/2018	JPMorgan Securities Inc		30,459	30,310	59
3617BK-KP-5	GNMA II POOL BD3902 3.500% 01/20/48		07/16/2018	JPMorgan Securities Inc		37,425	37,241	72
3617BM-C5-4	GNMA II POOL BD5492 3.500% 11/20/47		07/16/2018	JPMorgan Securities Inc		27,826	27,689	54
3617G1-A7-3	GNMA II POOL BE6330 3.500% 01/20/48		07/16/2018	Bank of America Securities		30,249	30,173	59
3617G1-HC-5	GNMA II POOL BE6527 3.500% 02/20/48		07/16/2018	Bank of America Securities		38,869	38,772	75
3617G8-N4-1	GNMA II POOL BF2211 3.500% 02/20/48		07/16/2018	JPMorgan Securities Inc		47,432	47,200	92
36179N-BB-3	GNMA II POOL MA0934 3.500% 04/20/43		03/01/2018	Goldman Sachs		528,951	522,179	965
36179N-DR-6	GNMA II POOL MA1012 3.500% 05/20/43		03/01/2018	Goldman Sachs		264,610	261,223	483
36179N-2J-6	GNMA II POOL MA1677 3.500% 02/20/44		01/30/2018	Credit Suisse Securities USA		1,964,293	1,923,715	3,741
36179R-BW-8	GNMA II POOL MA2753 3.000% 04/20/45		02/28/2018	Goldman Sachs		1,013,895	1,034,257	1,638
36179R-D7-1	GNMA II POOL MA2826 3.500% 05/20/45		04/24/2018	Goldman Sachs		447,787	447,787	1,088
36179R-F8-7	GNMA II POOL MA2891 3.000% 06/20/45		07/06/2018	Bank of America Securities		3,280,427	3,337,265	5,006
36179R-F9-5	GNMA II POOL MA2892 3.500% 06/20/45		11/08/2018	Morgan Stanley CO Incorporated		2,751,081	2,799,637	4,899
36179R-QZ-5	GNMA II POOL MA3172 3.000% 10/20/45		02/28/2018	Goldman Sachs		358,468	365,550	579
36179R-4E-6	GNMA II POOL MA3521 3.500% 03/20/46		11/08/2018	Various		3,957,711	3,933,096	7,012
36179R-7H-6	GNMA II POOL MA3596 3.000% 04/20/46		03/20/2018	Various		3,301,885	3,351,058	5,309
36179R-7J-2	GNMA II POOL MA3597 3.500% 04/20/46		04/06/2018	Various		9,819,764	9,759,857	17,080
36179S-B7-1	GNMA II POOL MA3662 3.000% 05/20/46		03/08/2018	Salomon Brothers		22,080	22,545	36
36179S-B8-9	GNMA II POOL MA3663 3.500% 05/20/46		04/16/2018	Various		1,313,181	1,301,133	2,297
36179S-EG-8	GNMA II POOL MA3735 3.000% 06/20/46		03/16/2018	JPMorgan Securities Inc		913,387	931,137	1,474
36179S-EH-6	GNMA II POOL MA3736 3.500% 06/20/46		03/19/2018	Various		6,073,632	6,034,611	10,662
36179S-GK-7	GNMA II POOL MA3802 3.000% 07/20/46		07/19/2018	Various		1,707,664	1,739,728	2,763
36179S-GL-5	GNMA II POOL MA3803 3.500% 07/20/46		04/13/2018	Wells Fargo Securities		447,261	443,588	776
36179S-JS-7	GNMA II POOL MA3873 3.000% 08/20/46		03/07/2018	Various		285,477	292,095	462
36179S-LR-6	GNMA II POOL MA3936 3.000% 09/20/46		04/16/2018	Various		4,090,350	4,169,194	6,322
36179S-LS-4	GNMA II POOL MA3937 3.500% 09/20/46		11/08/2018	Various		107,273	106,710	187
36179S-NU-7	GNMA II POOL MA4003 3.000% 10/20/46		07/27/2018	Morgan Stanley CO Incorporated		1,206,173	1,234,973	2,058
36179S-QV-2	GNMA II POOL MA4068 3.000% 11/20/46		03/21/2018	Goldman Sachs		62,788	64,275	96
36179S-QW-0	GNMA II POOL MA4069 3.500% 11/20/46		11/19/2018	Morgan Stanley CO Incorporated		2,852,327	2,888,890	5,056
36179S-SP-3	GNMA II POOL MA4126 3.000% 12/20/46		07/27/2018	Various		1,860,165	1,904,882	3,165
36179S-YU-5	GNMA II POOL MA4323 4.500% 03/20/47		07/12/2018	Credit Suisse Securities USA		256,693	246,598	555
36179S-2R-7	GNMA II POOL MA4384 4.500% 04/20/47		06/04/2018	Salomon Brothers		2,766,524	2,652,448	6,300
36179S-5N-3	GNMA II POOL MA4453 4.500% 05/20/47		07/12/2018	Credit Suisse Securities USA		5,498,268	5,282,035	11,885
36179T-T9-6	GNMA II POOL MA5076 3.000% 03/20/48		12/14/2018	Barclays Capital Inc		582,773	600,000	900
36179T-4Q-5	GNMA II POOL MA5331 4.500% 07/20/48		09/17/2018	Bank of America Securities		14,482,732	13,989,414	31,221
36179T-7L-3	GNMA II POOL MA5399 4.500% 08/20/48		10/16/2018	Various		34,391,932	33,379,751	77,083
36179U-CA-8	GNMA II POOL MA5465 3.500% 09/20/48		09/24/2018	JPMorgan Securities Inc		491,557	495,242	1,204
36179U-CC-4	GNMA II POOL MA5467 4.500% 09/20/48		10/10/2018	Credit Suisse Securities USA		442,009	430,637	969
36179U-D9-0	GNMA II POOL MA5528 4.000% 10/20/48		10/23/2018	Various		1,506,825	1,493,475	3,153
36179U-EA-6	GNMA II POOL MA5529 4.500% 10/20/48		12/06/2018	Various		23,599,003	22,921,069	51,572
36179U-EB-4	GNMA II POOL MA5530 5.000% 10/20/48		12/04/2018	Various		9,153,553	8,767,618	20,950

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179U-GD-8	GNMA II POOL MA5596 4.500% 11/20/48		12/03/2018	Various		28,753,420	27,945,011	62,876
36179U-GE-6	GNMA II POOL MA5597 5.000% 11/20/48		12/04/2018	Various		19,771,167	18,976,537	50,775
36179U-H5-4	GNMA II POOL MA5652 4.500% 12/20/48		12/06/2018	Various		16,526,855	16,000,000	24,625
36179U-H6-2	GNMA II POOL MA5653 5.000% 12/20/48		12/12/2018	Various		10,445,313	10,000,000	25,000
3622A2-ZK-1	GNMA POOL 784346 3.500% 07/20/47		02/26/2018	Goldman Sachs		449,712	446,641	825
3622A2-4S-8	GNMA POOL 784433 3.500% 02/20/48		07/16/2018	Bank of America Securities		227,370	226,803	441
3622A2-5E-8	GNMA POOL 784445 3.500% 02/20/48		07/16/2018	Bank of America Securities		193,581	192,978	375
3620E0-GC-4	GNMA POOL 894141 2.889% 11/20/60		07/01/2018	Interest Capitalization		2,276	2,276	
36196B-SU-8	GNMA POOL AX0531 4.500% 11/15/46		01/18/2018	Barclays Capital Inc		260,486	248,990	654
36196M-K9-9	GNMA POOL AX9320 4.500% 12/15/46		01/18/2018	Barclays Capital Inc		538,528	514,761	1,351
38377R-QA-6	GNMA SERIES 2010-162 CLASS ZE 4.000% 12/16/40		05/25/2018	JPMorgan Securities Inc		110,106	107,576	359
38377R-QA-6	GNMA SERIES 2010-162 CLASS ZE 4.000% 12/16/40		12/01/2018	Interest Capitalization		35,403	35,403	
38375B-GS-5	GNMA SERIES 2010-H26 CLASS LF 2.664% 08/20/58		10/20/2018	Interest Capitalization		10	10	
83162C-QB-2	SMALL BUSINESS ADMINISTRATION SERIES 2006-20B CLASS 1 5.350% 02/01/26		03/23/2018	Transfer in Kind		1,094,767	1,045,859	8,548
912810-RS-9	US TREASURY 2.500% 05/15/46		12/31/2018	Various		296,767,574	334,205,000	2,141,335
912810-QY-7	US TREASURY 2.750% 11/15/42		09/06/2018	Various		20,816,961	22,250,000	214,877
912810-RZ-3	US TREASURY 2.750% 11/15/47		06/15/2018	Various		9,672,898	10,340,000	23,305
912810-RU-4	US TREASURY 2.875% 11/15/46		11/06/2018	DEUTSCHE BANK SECURITI		5,120,234	5,700,000	77,938
912810-SA-7	US TREASURY 3.000% 02/15/48		12/13/2018	Various		2,457,470	2,470,000	21,283
912810-RX-8	US TREASURY 3.000% 05/15/47		04/11/2018	Various		640,259	640,000	7,850
912810-SD-1	US TREASURY 3.000% 08/15/48		12/07/2018	Nomura Securities/Fixed Income		22,474,450	23,200,000	279,913
912810-SC-3	US TREASURY 3.125% 05/15/48		12/07/2018	Various		20,507,263	21,235,000	52,189
912810-RG-5	US TREASURY 3.375% 05/15/44		05/23/2018	BNP Paribas Securities Corp		5,141,888	5,000,000	46,315
912810-SE-9	US TREASURY 3.375% 11/15/48		12/31/2018	BNP Paribas Securities Corp		1,286,719	1,200,000	5,370
912810-QA-9	US TREASURY 3.500% 02/15/39		12/28/2018	Various		73,454,334	69,195,000	606,878
912810-RD-2	US TREASURY 3.750% 11/15/43		11/19/2018	Various		13,139,053	12,180,000	55,027
912810-QK-7	US TREASURY 3.875% 08/15/40		02/02/2018	JP Morgan Chase		3,650,432	3,200,000	58,630
912828-Q3-7	US TREASURY N B 1.250% 03/31/21		06/04/2018	Various		28,862,891	30,000,000	45,082
912828-XS-4	US TREASURY N B 1.250% 05/31/19		05/16/2018	Chase Sec		6,808,082	6,885,000	39,958
912828-L3-2	US TREASURY N B 1.375% 08/31/20		09/28/2018	Various		59,514,078	61,000,000	17,913
912828-X2-1	US TREASURY N B 1.500% 04/15/20		11/23/2018	Goldman Sachs International		9,628,883	9,800,000	16,962
912828-XH-8	US TREASURY N B 1.625% 06/30/20		03/23/2018	Transfer in Kind		2,902,983	2,950,000	11,256
912828-WW-6	US TREASURY N B 1.625% 07/31/19		03/23/2018	Transfer in Kind		908,102	915,000	2,218
912828-XM-7	US TREASURY N B 1.625% 07/31/20		11/23/2018	Various		40,641,016	41,500,000	178,308
912828-T9-1	US TREASURY N B 1.625% 10/31/23		12/31/2018	Various		492,664,658	520,790,000	1,454,240
912828-M9-8	US TREASURY N B 1.625% 11/30/20		11/30/2018	Various		158,768,141	161,900,000	606,323
912828-VB-3	US TREASURY N B 1.750% 05/15/23		11/02/2018	Various		231,606,187	242,740,000	861,914
912828-W8-9	US TREASURY N B 1.875% 03/31/22		11/01/2018	Morgan Stanley CO Incorporated		14,487,891	15,000,000	25,498
912828-G5-3	US TREASURY N B 1.875% 11/30/21		12/31/2018	Various		707,372,825	727,310,000	3,483,541
912828-3N-8	US TREASURY N B 1.875% 12/31/19		03/23/2018	Transfer in Kind		6,447,153	6,490,000	28,573
912828-WN-6	US TREASURY N B 2.000% 05/31/21		09/10/2018	Various		253,111,137	257,950,000	724,021
912828-V9-8	US TREASURY N B 2.250% 02/15/27		04/11/2018	Scotia Capital		47,916	50,000	174
912828-3P-3	US TREASURY N B 2.250% 12/31/24		01/02/2018	JPMorgan Securities Inc		(1,468,614)	(1,480,000)	(184)
912828-4D-9	US TREASURY N B 2.500% 03/31/23		03/27/2018	Barclays Capital Inc		4,705,336	4,730,000	646
912828-4U-1	US TREASURY N B 2.625% 06/30/23		07/12/2018	Deutsche Bank		6,958,984	7,000,000	7,989
912828-3W-8	US TREASURY N B 2.750% 02/15/28		11/16/2018	Various		9,162,053	9,365,000	55,632
912828-XZ-8	US TREASURY N B 2.750% 06/30/25		07/17/2018	Various		1,344,095	1,350,000	1,816
912828-5Q-9	US TREASURY N B 2.750% 11/30/20		12/31/2018	Various		43,268,742	43,200,000	69,218
912828-4V-9	US TREASURY N B 2.875% 08/15/28		12/31/2018	Various		27,085,836	27,220,000	248,002
912828-5C-0	US TREASURY N B 3.000% 09/30/25		09/27/2018	Barclays Capital Inc		2,494,674	2,500,000	206
912828-5M-8	US TREASURY N B 3.125% 11/15/28		12/31/2018	Various		15,541,583	15,000,000	64,744
912828-2S-8	US TREASURY N/B 1.625% 08/31/22		12/03/2018	Various		105,337,064	109,520,000	361,290
912828-2R-0	US TREASURY N/B 2.250% 08/15/27		01/02/2018	Various		(7,914,710)	(8,000,000)	(71,168)
912828-4N-7	US TREASURY N/B 2.875% 05/15/28		12/31/2018	Various		15,187,315	15,145,000	97,913
912810-SB-5	US TREASURY N/B TIPS 1.000% 02/15/48		10/17/2018	Various		1,735,122	1,780,000	3,118
0599999. Subtotal - Bonds - U.S. Governments						2,938,788,580	3,044,207,727	12,407,114
168863-CE-6	CHILE REPUBLIC 3.860% 06/21/47	D	09/21/2018	Various		1,140,825	1,200,000	11,564
195325-CU-7	COLOMBIA REP 5.000% 06/15/45	D	12/11/2018	BBV		771,840	800,000	19,778
195325-BM-6	COLOMBIA REP 6.125% 01/18/41	D	07/23/2018	Various		5,129,601	4,575,000	63,747
M0153C-AD-6	EMIRATE OF ABU DHABI SERIES REGS 4.125% 10/11/47	D	07/25/2018	Nomura Securities/Fixed Income		190,498	200,000	2,429
455780-CE-4	INDONESIA REPUBLIC OF 4.350% 01/11/48	D	12/11/2018	Nomura Securities Intl Inc		970,750	1,100,000	20,203
698299-BG-8	PANAMA REP 4.500% 05/15/47	D	09/21/2018	Salomon Brothers		524,003	525,000	8,531
71567P-AK-6	PERUSAHAAN PENERBIT SBSN SERIES 144A 4.400% 03/01/28	D	02/22/2018	Salomon Brothers		760,000	760,000	
718286-CA-3	PHILIPPINES REPUBLIC 3.700% 03/01/41	D	12/11/2018	BNP Paribas Securities Corp		768,281	825,000	8,649
74727P-AY-7	QATAR STATE OF SERIES 144A 5.103% 04/23/48	D	04/12/2018	Various		1,270,000	1,270,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
760942-BA-9	REPUBLICA ORIENT URUGUAY 5.100% 06/18/50	D	09/21/2018	Scotia Capital		704,900	700,000	9,619
836205-AY-0	SOUTH AFRICA REP 5.875% 06/22/30	D	05/15/2018	DEUTSCHE BANK SECURITI		569,954	570,000	
91086Q-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	D	07/18/2018	Various		3,237,435	3,500,000	50,205
91086Q-AZ-1	UNITED MEXICAN STATES 5.750% 10/12/10	D	04/11/2018	Deutsche Bank AG		2,282,500	2,200,000	351
1099999. Subtotal - Bonds - All Other Governments						18,320,587	18,225,000	195,076
13063A-5E-0	CALIFORNIA STATE GO 7.500% 04/01/34		12/12/2018	Various		1,567,833	1,130,000	26,310
13063A-5G-5	CALIFORNIA STATE GO 7.550% 04/01/39		08/27/2018	Various		9,181,538	6,135,000	72,784
13063B-JC-7	CALIFORNIA STATE GO 7.600% 11/01/40		05/11/2018	Various		777,477	500,000	8,571
20772G-4Z-8	CONNECTICUT ST 5.632% 12/01/29		10/03/2018	Morgan Stanley CO Incorporated		374,503	340,000	6,596
452151-LF-8	ILLINOIS STATE GO 5.100% 06/01/33		09/24/2018	Various		2,078,996	2,170,000	32,745
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,980,347	10,275,000	147,006
167486-MK-2	CHICAGO IL SERIES B 7.517% 01/01/40		04/11/2018	Morgan Stanley CO Incorporated		192,521	175,000	3,727
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						192,521	175,000	3,727
00432C-BH-3	ACCESS GROUP INC DE 3.819% 07/01/39		06/04/2018	Credit Suisse Securities USA		4,072,188	4,150,000	
02765U-EK-6	AMERICAN MUN PWR-OHIO INC OH R 8.084% 02/15/50		12/21/2018	Goldman Sachs		794,270	500,000	14,708
10620N-AX-6	BRAZOS TX HGR EDU AUTH SERIES 2006-2 2.510% 06/25/26		04/02/2018	Chase Sec		463,898	471,710	284
3135G0-ZG-1	FANNIE MAE 1.750% 09/12/19		03/23/2018	Transfer in Kind		5,957,730	6,000,000	4,083
31394A-VS-2	FANNIE MAE SERIES 2004-60 CLASS FA 2.906% 08/25/24		03/23/2018	Transfer in Kind		901,982	901,808	54
31398N-2W-3	FANNIE MAE SERIES 2010-123 CLASS FL 2.936% 11/25/40		03/23/2018	Transfer in Kind		189,699	188,767	12
31398R-SS-5	FANNIE MAE SERIES 2010-54 CLASS FT 3.266% 04/25/37		11/16/2018	INTL FCSTONE FINANCIAL INC./BD		891,029	882,754	1,939
3136AX-ZB-4	FANNIE MAE SERIES 2017-61 CLASS NB 3.000% 11/25/45		04/23/2018	BB&T Securities LLC		3,075,753	3,138,524	6,539
3136B2-2X-9	FANNIE MAE SERIES 2018-64 CLASS ET 3.000% 09/25/48		08/08/2018	JPMorgan Securities Inc		463,855	482,241	1,206
31394A-B4-7	FANNIEMAE WHOLE LOAN SERIES 2004-W11 CLASS 1A2 6.500% 05/25/44		03/23/2018	Transfer in Kind		2,065,446	1,828,244	8,253
31394V-PV-6	FANNIEMAE WHOLE LOAN SERIES 2005-W4 CLASS 1A3 7.000% 08/25/45		03/23/2018	Transfer in Kind		1,888,244	1,668,982	8,113
3133EH-H3-0	FEDERAL FARM CREDIT BANK 3.220% 01/25/38		10/05/2018	KeyBanc Capital Markets Inc		2,092,444	2,310,000	15,290
3133EJ-Y8-6	FEDERAL FARM CREDIT BANK 3.770% 12/04/35		11/29/2018	Salomon Brothers		630,375	630,000	
3133EJ-Q2-8	FEDERAL FARM CREDIT BANK 3.875% 11/02/40		10/26/2018	KeyBanc Capital Markets Inc		1,099,032	1,100,000	
3133EG-6B-6	FEDERAL FARM CREDIT BANKS 3.300% 02/02/32		10/04/2018	Salomon Brothers		1,781,320	1,870,000	10,799
3130A5-ND-7	FEDERAL HOME LOAN BANK 3.500% 06/18/30		09/06/2018	FTN Financial Securities		2,180,745	2,150,000	16,513
31326H-7M-0	FHLMC ARM POOL 2B3600 2.832% 01/01/45		03/23/2018	Transfer in Kind		5,461,529	5,438,692	10,351
31335B-NU-6	FHLMC GOLD 30YR GIANT POOL G61303 3.500% 08/01/44		02/15/2018	Bank of America Securities		32,956	32,889	38
31326M-QQ-9	FHLMC GOLD POOL 2B6763 3.204% 01/01/48		03/23/2018	Transfer in Kind		1,180,554	1,178,128	2,537
31326M-WE-9	FHLMC GOLD POOL 2B6945 3.395% 06/01/48		05/17/2018	KGS Alpha Capital Markets, LLC		2,504,810	2,503,246	5,194
31292L-L6-0	FHLMC GOLD POOL C03949 3.500% 05/01/42		03/23/2018	Transfer in Kind		315,814	311,454	757
31292L-UD-5	FHLMC GOLD POOL C04180 3.500% 08/01/42		02/21/2018	Pershing LLC		55,236	54,901	64
31292L-XD-2	FHLMC GOLD POOL C04276 3.500% 10/01/42		02/21/2018	Pershing LLC		16,770	16,668	19
31292S-A9-1	FHLMC GOLD POOL C09032 3.500% 02/01/43		02/02/2018	Goldman Sachs		32,269	32,008	37
3128P7-NL-3	FHLMC GOLD POOL C91295 4.500% 04/01/30		03/23/2018	Transfer in Kind		413,733	392,979	1,228
3128P8-AL-5	FHLMC GOLD POOL C91811 4.000% 01/01/35		03/23/2018	Transfer in Kind		3,100,621	2,990,689	8,307
3128M9-AX-0	FHLMC GOLD POOL G06922 3.500% 02/01/42		02/12/2018	Pershing LLC		14,649	14,585	17
3128MJ-UM-0	FHLMC GOLD POOL G08587 4.500% 05/01/44		03/23/2018	Transfer in Kind		668,172	634,513	1,983
3128MJ-ZZ-6	FHLMC GOLD POOL G08759 4.500% 04/01/47		03/23/2018	Transfer in Kind		1,363,744	1,301,224	4,066
3128MJ-2A-7	FHLMC GOLD POOL G08768 4.500% 06/01/47		03/23/2018	Transfer in Kind		8,877,448	8,470,468	26,470
3128MJ-2Z-2	FHLMC GOLD POOL G08791 3.000% 12/01/47		05/10/2018	Credit Suisse Securities USA		1,933,859	2,009,938	2,177
3128MJ-3D-0	FHLMC GOLD POOL G08795 3.000% 01/01/48		04/04/2018	Bank of America Securities		1,599,409	1,644,109	1,781
3128MJ-4V-9	FHLMC GOLD POOL G08835 3.500% 09/01/48		07/10/2018	Wells Fargo Securities		3,918,099	3,943,051	4,600
3128MJ-5C-0	FHLMC GOLD POOL G08842 4.000% 10/01/48		12/07/2018	Various		41,928,762	41,495,142	55,217
3128MJ-5H-9	FHLMC GOLD POOL G08847 4.000% 11/01/48		11/08/2018	Wachovia Capital Markets		11,539,024	11,578,826	15,438
3128MM-WQ-2	FHLMC GOLD POOL G18654 2.500% 08/01/32		05/10/2018	Credit Suisse Securities USA		451,360	465,020	517
3128MM-XK-4	FHLMC GOLD POOL G18681 3.000% 03/01/33		05/07/2018	Credit Suisse Securities USA		465,142	469,692	665
3132J4-AA-7	FHLMC GOLD POOL G30700 4.000% 04/01/34		03/23/2018	Transfer in Kind		714,628	688,461	1,912
31335A-BB-3	FHLMC GOLD POOL G60034 4.500% 02/01/45		03/23/2018	Transfer in Kind		1,201,575	1,141,046	3,566
31335A-BE-7	FHLMC GOLD POOL G60037 3.000% 10/01/43		07/12/2018	Morgan Stanley CO Incorporated		1,027,030	1,052,268	1,052
31335A-EQ-7	FHLMC GOLD POOL G60143 3.500% 01/01/45		02/06/2018	Credit Suisse Securities USA		733,602	725,777	847
31335A-JF-6	FHLMC GOLD POOL G60262 3.500% 01/01/44		02/02/2018	Bank of America Securities		14,717	14,591	17
31335A-JX-7	FHLMC GOLD POOL G60278 4.000% 10/01/45		05/29/2018	INTL FCSTONE FINANCIAL INC./BD		64,779	62,626	209
31335A-MJ-4	FHLMC GOLD POOL G60361 3.500% 12/01/45		03/23/2018	Transfer in Kind		2,232,559	2,227,772	5,415
31335A-NJ-3	FHLMC GOLD POOL G60393 3.500% 01/01/46		01/08/2018	Stephens, Inc		2,929	2,846	3
31335A-RK-6	FHLMC GOLD POOL G60490 4.500% 02/01/46		01/02/2018	Bank of America Securities		(8,540)	(7,861)	(10)
31335A-WE-4	FHLMC GOLD POOL G60645 4.500% 06/01/46		01/02/2018	Bank of America Securities		(14,797)	(13,621)	(17)
31335A-WT-1	FHLMC GOLD POOL G60658 3.500% 07/01/46		01/02/2018	Salomon Brothers		(484,138)	(467,625)	(455)
31335A-Z5-0	FHLMC GOLD POOL G60764 4.500% 10/01/42		03/23/2018	Transfer in Kind		2,128,860	2,016,831	6,303
3132XC-RV-9	FHLMC GOLD POOL G67700 3.500% 08/01/46		02/01/2018	INTL FCSTONE FINANCIAL INC./BD		565,358	557,517	650
3128MJ-5T-3	FHLMC GOLD POOL G08857 4.000% 12/01/48		12/10/2018	BNP Paribas Securities Bond		54,691,211	54,000,000	72,000

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3132GT-PY-7	FHLMC GOLD POOL Q08239 3.500% 05/01/42		01/08/2018	Stephens, Inc		12,358	12,007	12
3132GT-R3-3	FHLMC GOLD POOL Q08306 3.500% 05/01/42		01/08/2018	Stephens, Inc		2,793	2,713	3
3132HL-BW-2	FHLMC GOLD POOL Q10053 3.500% 08/01/42		02/12/2018	Pershing LLC		13,982	13,921	16
3132HN-DM-8	FHLMC GOLD POOL Q11908 3.500% 10/01/42		02/12/2018	Pershing LLC		10,716	10,669	12
3132HQ-CF-7	FHLMC GOLD POOL Q13670 3.500% 11/01/42		02/02/2018	Bank of America Securities		27,448	27,215	32
3132J9-MM-7	FHLMC GOLD POOL Q18063 3.500% 05/01/43		03/23/2018	Transfer in Kind		218,980	217,628	529
3132JM-Q2-8	FHLMC GOLD POOL Q20473 4.000% 08/01/43		03/23/2018	Transfer in Kind		598,338	576,126	1,600
3132JQ-EH-9	FHLMC GOLD POOL Q22836 4.500% 11/01/43		03/23/2018	Transfer in Kind		546,377	518,545	1,620
3132M5-D5-8	FHLMC GOLD POOL Q24924 4.500% 02/01/44		03/23/2018	Transfer in Kind		39,760	37,757	118
3132M5-SR-4	FHLMC GOLD POOL Q25328 4.000% 03/01/44		03/23/2018	Transfer in Kind		560,210	543,008	1,508
3132M9-ML-5	FHLMC GOLD POOL Q28763 3.500% 09/01/44		01/08/2018	Stephens, Inc		12,582	12,225	12
3132M9-3S-1	FHLMC GOLD POOL Q29209 4.500% 10/01/44		03/23/2018	Transfer in Kind		409,543	386,732	1,209
3132MA-KN-0	FHLMC GOLD POOL Q29601 4.000% 11/01/44		03/23/2018	Transfer in Kind		954,669	927,264	2,576
3132MA-NN-7	FHLMC GOLD POOL Q29697 3.500% 11/01/44		01/08/2018	Stephens, Inc		2,935	2,852	3
3132MA-UT-6	FHLMC GOLD POOL Q29894 3.500% 11/01/44		03/23/2018	Transfer in Kind		71,026	70,610	172
3132MA-VC-2	FHLMC GOLD POOL Q29911 3.500% 11/01/44		01/08/2018	Stephens, Inc		595	578	1
3132MA-VK-4	FHLMC GOLD POOL Q29918 4.500% 11/01/44		03/28/2018	Morgan Stanley CO Incorporated		15,323	14,394	20
3132QL-6N-8	FHLMC GOLD POOL Q30876 3.500% 01/01/45		01/08/2018	Stephens, Inc		16,148	15,690	15
3132QM-G8-8	FHLMC GOLD POOL Q31122 3.500% 01/01/45		01/08/2018	Stephens, Inc		17,936	17,427	17
3132QP-PR-9	FHLMC GOLD POOL Q33131 3.500% 05/01/45		01/08/2018	Stephens, Inc		4,361	4,237	4
3132QQ-BH-4	FHLMC GOLD POOL Q33639 4.000% 05/01/45		03/23/2018	Transfer in Kind		709,411	689,717	1,916
3132QQ-UA-8	FHLMC GOLD POOL Q34176 3.500% 06/01/45		01/08/2018	Stephens, Inc		35,034	34,040	33
3132QR-QN-3	FHLMC GOLD POOL Q34960 3.500% 07/01/45		01/08/2018	Stephens, Inc		688	668	1
3132QT-F7-6	FHLMC GOLD POOL Q36489 3.500% 09/01/45		03/06/2018	JPMorgan Securities Inc		33,493	33,532	39
3132QU-C5-0	FHLMC GOLD POOL Q37291 3.500% 11/01/45		03/06/2018	JPMorgan Securities Inc		100,277	100,394	117
3132QV-M2-4	FHLMC GOLD POOL Q38476 4.500% 01/01/46		03/28/2018	Morgan Stanley CO Incorporated		17,477	16,418	23
3132QW-PS-2	FHLMC GOLD POOL Q39432 3.500% 03/01/46		05/24/2018	RBC Capital Markets		3,485,878	3,495,025	9,514
3132WD-VV-3	FHLMC GOLD POOL Q40627 3.000% 05/01/46		07/26/2018	Cantor Fitzgerald & Co		269,922	279,871	700
3132WH-NX-9	FHLMC GOLD POOL Q44005 3.500% 10/01/46		03/06/2018	JPMorgan Securities Inc		93,928	94,038	110
3132WJ-JJ-1	FHLMC GOLD POOL Q44764 3.500% 12/01/46		03/06/2018	JPMorgan Securities Inc		109,147	109,275	127
3132WJ-W4-9	FHLMC GOLD POOL Q45166 3.500% 12/01/46		03/23/2018	Transfer in Kind		805,428	800,830	1,946
3132WJ-YS-4	FHLMC GOLD POOL Q45220 4.000% 12/01/44		03/23/2018	Transfer in Kind		78,595	76,274	212
3132WL-U3-8	FHLMC GOLD POOL Q46901 4.500% 03/01/47		03/23/2018	Transfer in Kind		183,980	173,861	543
3132WM-PB-4	FHLMC GOLD POOL Q47617 3.500% 04/01/47		05/09/2018	Credit Suisse Securities USA		125,952	127,004	161
3132WM-SH-8	FHLMC GOLD POOL Q47719 4.000% 04/01/47		03/23/2018	Transfer in Kind		540,680	527,432	1,465
3132WQ-AS-4	FHLMC GOLD POOL Q49916 4.500% 08/01/47		03/23/2018	Transfer in Kind		563,557	537,681	1,680
3132XS-HJ-2	FHLMC GOLD POOL Q50232 3.500% 08/01/47		03/23/2018	Transfer in Kind		888,333	885,187	2,151
3132XS-J8-4	FHLMC GOLD POOL Q50286 4.500% 08/01/47		03/23/2018	Transfer in Kind		419,901	400,621	1,252
3132XS-PA-2	FHLMC GOLD POOL Q50416 4.000% 09/01/47		03/23/2018	Transfer in Kind		520,125	507,652	1,410
3132XT-HG-6	FHLMC GOLD POOL Q51130 4.500% 10/01/47		03/23/2018	Transfer in Kind		632,875	603,670	1,886
3132XT-2P-2	FHLMC GOLD POOL Q51681 4.500% 10/01/47		03/23/2018	Transfer in Kind		641,421	611,822	1,912
3132XU-L4-5	FHLMC GOLD POOL Q52146 4.500% 11/01/47		01/02/2018	JPMorgan Securities Inc		(1,661)	(1,523)	(2)
3132XU-SG-1	FHLMC GOLD POOL Q52318 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc		42,257	38,757	48
3132XV-N7-4	FHLMC GOLD POOL Q53113 3.500% 07/01/47		01/02/2018	JPMorgan Securities Inc		157,530	152,341	148
3132XW-A8-4	FHLMC GOLD POOL Q53630 3.500% 01/01/48		01/05/2018	Salomon Brothers		32,389	31,298	30
3132XW-BS-9	FHLMC GOLD POOL Q53648 3.500% 01/01/48		01/05/2018	Salomon Brothers		61,070	59,202	58
3132XW-C9-0	FHLMC GOLD POOL Q53695 3.500% 01/01/48		03/23/2018	Transfer in Kind		466,708	466,872	1,135
3132XW-E2-3	FHLMC GOLD POOL Q53752 4.500% 01/01/48		01/03/2018	Wells Fargo Securities		11,875	10,843	14
3132XW-FC-0	FHLMC GOLD POOL Q53762 4.500% 01/01/48		01/03/2018	Wells Fargo Securities		13,505	12,372	15
3132XW-PW-5	FHLMC GOLD POOL Q54036 3.500% 02/01/48		08/02/2018	Goldman Sachs		953,912	964,461	1,125
3132XX-YN-3	FHLMC GOLD POOL Q55216 4.500% 04/01/48		04/24/2018	Mitsubishi Sec, USA		843,725	804,896	
3132Y0-RT-9	FHLMC GOLD POOL Q56797 4.000% 06/01/48		06/19/2018	Credit Suisse Securities USA		1,484,842	1,456,871	3,076
3132Y0-2Z-2	FHLMC GOLD POOL Q57091 5.000% 06/01/48		10/31/2018	Barclays Capital Inc		270,577	258,926	432
3128S1-FY-4	FHLMC GOLD POOL T60183 5.000% 05/01/41		09/20/2018	BNP Paribas Securities Corp		173,978	168,095	233
3132X1-BB-4	FHLMC GOLD POOL U20033 3.000% 01/01/47		03/23/2018	Transfer in Kind		64,207	65,801	137
3132G5-AU-3	FHLMC GOLD POOL U79018 3.000% 07/01/28		05/15/2018	ICBCFS		44,252	44,559	59
3132L7-ED-7	FHLMC GOLD POOL V81932 3.500% 10/01/45		01/08/2018	Stephens, Inc		3,586	3,484	3
3132L7-N2-1	FHLMC GOLD POOL V82209 3.500% 02/01/46		01/08/2018	Stephens, Inc		19,103	18,561	18
3132L8-EW-3	FHLMC GOLD POOL V82849 3.000% 12/01/46		07/26/2018	Baird, Robert, W & Co		163,761	169,866	425
3132L8-N8-6	FHLMC GOLD POOL V83115 4.500% 03/01/47		03/23/2018	Transfer in Kind		1,246,282	1,189,147	3,716
3137FG-ZT-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K079 CLASS A2 3.926% 06/25/28		12/14/2018	Pershing LLC		1,085,363	1,055,000	1,590
3137FK-SH-0	FHLMC MULTIFAMILY STRUCTURED SERIES K086 CLASS A2 3.859% 11/25/28		12/19/2018	Goldman Sachs		1,967,268	1,910,000	5,528
31326L-2F-1	FHLMC POOL 2B6174 3.135% 06/01/47		08/29/2018	JPMorgan Securities Inc		480,820	486,984	122
31349T-GC-9	FHLMC POOL 781995 4.571% 10/01/34		03/23/2018	Transfer in Kind		57,379	54,551	127
3128MA-BL-2	FHLMC POOL G07843 4.500% 06/01/42		03/23/2018	Transfer in Kind		613,958	581,649	1,818

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3128MA-BR-9	FHLMC POOL G07848 3.500% 04/01/44		01/02/2018	Salomon Brothers		(41,666)	(40,172)	(39)
3128MA-EL-9	FHLMC POOL G07939 4.500% 08/01/44		03/23/2018	Transfer in Kind		1,390,159	1,319,347	4,123
3128ME-NS-6	FHLMC POOL G15601 2.500% 01/01/29		03/22/2018	Credit Suisse Securities USA		84,368	85,871	95
3128MF-CX-4	FHLMC POOL G16186 2.500% 04/01/31		06/05/2018	Salomon Brothers		166,017	170,602	201
3128MF-E4-6	FHLMC POOL G16255 2.500% 07/01/32		08/02/2018	Morgan Stanley CO Incorporated		9,627,610	9,959,060	10,374
3128MF-RB-6	FHLMC POOL G16582 2.500% 06/01/28		10/04/2018	Wachovia Capital Markets		1,778,189	1,830,236	1,271
31335B-AA-4	FHLMC POOL G60901 4.000% 07/01/44		04/13/2018	BB&T Securities LLC		49,683	48,185	91
31335B-AV-8	FHLMC POOL G60920 4.500% 04/01/46		03/23/2018	Transfer in Kind		1,350,027	1,281,259	4,004
31335B-B8-8	FHLMC POOL G60963 3.500% 12/01/44		02/15/2018	RBC Capital Markets		7,130	7,129	8
31335B-CW-4	FHLMC POOL G60985 3.000% 05/01/47		09/18/2018	Credit Suisse Securities USA		17,184,529	17,940,702	14,951
31335B-EU-6	FHLMC POOL G61047 4.500% 07/01/47		12/07/2018	Credit Suisse Securities USA		1,838,149	1,761,760	2,643
31335B-E9-3	FHLMC POOL G61060 4.500% 06/01/47		03/23/2018	Transfer in Kind		5,833,790	5,566,344	17,395
31335B-JX-5	FHLMC POOL G61178 3.500% 10/01/47		01/02/2018	Morgan Stanley CO Incorporated		(18,462)	(17,784)	(17)
31335B-KV-7	FHLMC POOL G61208 3.500% 12/01/47		01/02/2018	JPMorgan Securities Inc		438,317	423,239	411
31335B-K2-1	FHLMC POOL G61213 4.500% 11/01/47		01/02/2018	Morgan Stanley CO Incorporated		(4,644)	(4,251)	(5)
31335B-K4-7	FHLMC POOL G61215 3.500% 08/01/44		02/07/2018	Morgan Stanley CO Incorporated		4,242,276	4,191,519	4,890
31335B-LS-3	FHLMC POOL G61237 3.500% 08/01/46		02/07/2018	Salomon Brothers		1,351,001	1,334,425	1,557
31335B-MZ-6	FHLMC POOL G61276 4.000% 04/01/44		08/14/2018	Morgan Stanley CO Incorporated		239,554	233,142	311
31335B-R4-0	FHLMC POOL G61407 3.500% 03/01/46		05/24/2018	Morgan Stanley CO Incorporated		3,562,510	3,571,998	9,724
3132XC-RX-5	FHLMC POOL G67702 4.000% 01/01/47		05/23/2018	Morgan Stanley CO Incorporated		5,962,703	5,828,154	15,542
3132XC-R3-1	FHLMC POOL G67706 3.500% 12/01/47		02/01/2018	INTL FCSTONE FINANCIAL INC./BD		586,880	579,277	676
3132XC-R9-8	FHLMC POOL G67712 4.000% 06/01/48		08/07/2018	Salomon Brothers		2,434,246	2,378,681	3,172
3132XC-SA-4	FHLMC POOL G67713 4.000% 06/01/48		07/11/2018	Salomon Brothers		5,602,809	5,477,009	7,303
3132XC-SC-0	FHLMC POOL G67715 4.500% 08/01/48		08/09/2018	Various		3,086,997	2,943,422	4,415
3132XC-SD-8	FHLMC POOL G67716 4.500% 10/01/48		12/13/2018	Salomon Brothers		63,716	61,100	99
3132QQ-AG-7	FHLMC POOL Q33606 3.500% 05/01/45		01/08/2018	Stephens, Inc		37,497	36,432	35
3132QS-GY-8	FHLMC POOL Q35614 3.500% 08/01/45		03/06/2018	JPMorgan Securities Inc		24,031	24,059	28
3132QS-G4-4	FHLMC POOL Q35618 4.000% 08/01/45		03/23/2018	Transfer in Kind		259,836	252,469	701
3132WE-6P-2	FHLMC POOL Q41777 3.500% 05/01/46		03/06/2018	JPMorgan Securities Inc		258,920	259,224	302
3132WK-VH-8	FHLMC POOL Q46015 3.500% 02/01/47		05/09/2018	Credit Suisse Securities USA		331,044	333,808	422
3132WN-EK-4	FHLMC POOL Q48237 4.500% 05/01/47		06/08/2018	Nomura Securities Intl Inc		3,653,615	3,513,619	5,270
3132WN-KB-7	FHLMC POOL Q48389 4.500% 06/01/47		03/23/2018	Transfer in Kind		1,765,560	1,684,619	5,264
3132WN-TA-0	FHLMC POOL Q48644 4.500% 06/01/47		03/23/2018	Transfer in Kind		1,206,338	1,148,637	3,590
3132WP-RV-1	FHLMC POOL Q49499 4.500% 07/01/47		08/07/2018	Wells Fargo Securities		1,012,310	967,560	1,451
3132XU-LC-7	FHLMC POOL Q52122 3.500% 11/01/47		03/23/2018	Transfer in Kind		84,294	84,140	205
3132XU-S3-0	FHLMC POOL Q52337 3.500% 11/01/47		03/23/2018	Transfer in Kind		92,906	92,765	225
3132XV-D2-6	FHLMC POOL Q52820 4.500% 12/01/47		03/23/2018	Transfer in Kind		571,312	544,937	1,703
3132XV-3Y-7	FHLMC POOL Q53514 4.000% 01/01/48		03/23/2018	Transfer in Kind		525,621	510,641	1,418
3132XY-HQ-3	FHLMC POOL Q55638 4.500% 04/01/48		07/26/2018	Morgan Stanley CO Incorporated		505,567	486,269	729
3132XY-5K-9	FHLMC POOL Q56249 4.000% 05/01/48		06/20/2018	JPMorgan Securities Inc		110,910	108,702	133
3132Y1-BA-5	FHLMC POOL Q57232 4.000% 07/01/48		07/10/2018	Pershing LLC		24,582,182	24,092,797	29,447
3132Y1-F2-9	FHLMC POOL Q57384 3.500% 07/01/48		07/10/2018	Wells Fargo Securities		493,814	497,076	580
3132Y1-GC-6	FHLMC POOL Q57394 4.000% 07/01/48		07/02/2018	JPMorgan Securities Inc		17,912	17,529	21
3132Y1-GM-4	FHLMC POOL Q57403 4.000% 07/01/48		07/02/2018	JPMorgan Securities Inc		28,927	28,319	35
3132Y1-WP-9	FHLMC POOL Q57853 4.500% 08/01/48		08/07/2018	Wells Fargo Securities		2,059,329	1,963,457	2,945
3132Y1-YR-3	FHLMC POOL Q57919 3.500% 08/01/48		08/01/2018	Wells Fargo Securities		975,585	987,310	1,152
3132Y1-4A-3	FHLMC POOL Q58016 4.500% 08/01/48		08/06/2018	Bank of America Securities		427,235	409,879	615
3132Y2-EE-2	FHLMC POOL Q58232 5.000% 07/01/48		10/29/2018	Barclays Capital Inc		1,201,725	1,148,602	1,914
3132Y2-HW-9	FHLMC POOL Q58344 5.000% 09/01/48		09/19/2018	BANK OF OKLAHOMA		860,792	816,885	2,723
3132G0-B5-8	FHLMC POOL U70060 3.000% 09/01/27		05/15/2018	ICBCFS		82,199	82,768	110
3132KF-AF-9	FHLMC POOL V60906 3.000% 09/01/30		10/02/2018	Pershing LLC		1,272,178	1,285,992	322
3132L7-YL-7	FHLMC POOL V82515 3.500% 06/01/46		03/06/2018	JPMorgan Securities Inc		1,511,600	1,513,373	1,766
3132L9-BY-0	FHLMC POOL V83655 3.500% 12/01/47		01/02/2018	Wachovia Securities, LLC		(118,466,342)	(115,550,497)	(112,341)
3132L9-FC-4	FHLMC POOL V83763 3.500% 12/01/47		01/02/2018	Wachovia Securities, LLC		(146,431,707)	(142,339,448)	(138,386)
3132L9-FD-2	FHLMC POOL V83764 4.000% 12/01/47		01/02/2018	JPMorgan Chase Bank		(14,078,075)	(13,383,790)	(14,871)
3132L9-F5-9	FHLMC POOL V83788 3.000% 12/01/47		05/30/2018	Credit Suisse Securities USA		79,549	81,950	205
3132L9-GD-1	FHLMC POOL V83796 4.000% 12/01/47		01/02/2018	Wachovia Securities, LLC		(28,545,050)	(27,183,739)	(30,204)
3132L9-J3-0	FHLMC POOL V83882 3.000% 01/01/48		05/30/2018	Credit Suisse Securities USA		83,195	85,706	214
3132L9-ME-2	FHLMC POOL V83957 3.500% 02/01/48		09/11/2018	Bank of America Securities		4,400,333	4,453,215	5,195
3132L9-MK-8	FHLMC POOL V83962 4.000% 02/01/48		06/22/2018	Nomura Securities Intl Inc		27,132,935	26,655,019	32,578
3132LA-EL-2	FHLMC POOL V84639 4.000% 09/01/48		09/07/2018	Wachovia Securities, LLC		905,403	891,302	1,188
3132LA-E4-0	FHLMC POOL V84655 4.500% 09/01/48		09/11/2018	Wells Fargo Securities		376,542	362,223	543
3132LA-FD-9	FHLMC POOL V84664 4.500% 09/01/48		10/23/2018	Salomon Brothers		1,101,124	1,073,940	1,611
3132FC-EB-7	FHLMC POOL Z40130 3.000% 01/01/46		11/28/2018	Salomon Brothers		7,607,331	7,929,466	7,929
3137A9-HV-1	FHLMC REMICS SERIES 3843 CLASS FH 3.005% 04/15/41		06/25/2018	Goldman Sachs		461,087	456,099	432

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31394L-MW-9	FHLMC SERIES 2712 CLASS MB 4.500% 11/15/23		03/23/2018	Transfer in Kind		732,326	712,222	2,226
31395P-CL-4	FHLMC SERIES 2944 CLASS OH 5.500% 03/15/35		03/23/2018	Transfer in Kind		434,617	397,871	1,520
3137AD-FV-4	FHLMC SERIES 3888 CLASS PE 3.000% 05/15/40		06/07/2018	Stephens, Inc		819,539	819,539	751
3137AR-VU-7	FHLMC SERIES 4073 CLASS AJ 3.000% 08/15/38		03/01/2018	DAIWA Securities America Inc		4,861,724	4,830,777	403
3137AS-T4-6	FHLMC SERIES 4093 CLASS MB 1.750% 08/15/27		05/22/2018	Baird, Robert, W & Co		3,507,313	3,666,581	3,921
3137FC-C6-9	FHLMC SERIES 4740 CLASS CA 3.000% 05/15/39		01/08/2018	Cantor Fitzgerald & Co		6,138,989	6,084,561	4,563
3137F4-MU-3	FHLMC SERIES 4776 CLASS DJ 4.000% 04/15/41		03/13/2018	Wachovia Capital Markets		4,538,112	4,427,088	13,773
3137FE-VG-2	FHLMC SERIES 4800 CLASS TA 4.000% 04/15/42		05/08/2018	Suntrust		4,938,503	4,838,705	16,129
3137FE-ZU-7	FHLMC SERIES K076 CLASS A2 3.900% 04/25/28		12/07/2018	Credit Suisse Securities USA		1,428,225	1,390,000	1,656
3137FJ-KE-8	FHLMC SERIES K082 CLASS A2 3.920% 09/25/28		12/10/2018	Goldman Sachs		309,598	300,000	392
99TMFS-FW-A	FN DUS TBA AVALON BOWERY FNMA 3.650% 01/25/29		12/13/2018	Bank of America Securities		2,502,735	2,500,000	7,351
30711X-J2-1	FNMA CONNECTICUT AVE SERIES 2018-C03 CLASS 3.186% 10/25/30		05/01/2018	Barclays Bank PLC		472,151	472,151	
314009-CT-8	FNMA II POOL CA1881 4.000% 06/01/48		07/06/2018	Bank of America Securities		4,995,992	4,862,279	5,943
314009-DP-5	FNMA II POOL CA1909 4.500% 06/01/48		10/12/2018	Pershing LLC		120,660,252	117,488,968	220,292
314009-EZ-2	FNMA II POOL CA1951 4.000% 07/01/48		06/22/2018	JPMorgan Chase Bank		45,036,517	44,214,405	54,040
314009-E2-5	FNMA II POOL CA1952 4.500% 06/01/48		06/15/2018	Wachovia Securities, LLC		33,940,417	32,566,517	44,779
314009-GU-1	FNMA II POOL CA2010 4.000% 07/01/48		07/02/2018	Salomon Brothers		2,995,806	2,918,844	3,567
314009-HH-9	FNMA II POOL CA2031 4.000% 07/01/48		07/02/2018	Salomon Brothers		7,007,449	6,829,508	8,347
314009-HJ-5	FNMA II POOL CA2032 4.000% 07/01/48		07/02/2018	Salomon Brothers		5,998,089	5,856,481	7,158
314009-HK-2	FNMA II POOL CA2033 4.000% 07/01/48		07/02/2018	Salomon Brothers		2,004,649	1,959,938	2,395
314009-HR-7	FNMA II POOL CA2039 4.000% 07/01/48		06/27/2018	Nomura Securities Intl Inc		60,774,623	59,514,588	72,740
314009-RA-3	FNMA II POOL CA2280 4.500% 08/01/48		08/06/2018	Wells Fargo Securities		1,033,020	980,909	1,471
314009-TW-3	FNMA II POOL CA2364 4.500% 09/01/48		09/18/2018	Barclays Capital Inc		1,031,130	988,946	1,236
314009-U6-8	FNMA II POOL CA2404 4.000% 10/01/33		09/11/2018	Goldman Sachs		540,584	525,836	993
314009-U8-4	FNMA II POOL CA2406 4.000% 10/01/33		09/11/2018	Goldman Sachs		379,698	369,873	699
314009-VA-8	FNMA II POOL CA2408 4.000% 10/01/33		09/11/2018	Goldman Sachs		511,593	497,032	939
31371M-EN-3	FNMA POOL 255841 5.000% 09/01/20		03/23/2018	Transfer in Kind		119,895	116,774	405
31391F-F4-5	FNMA POOL 665387 3.557% 08/01/32		03/23/2018	Transfer in Kind		73,354	72,384	136
31402R-HT-9	FNMA POOL 735642 3.044% 08/01/42		03/23/2018	Transfer in Kind		29,565	29,347	47
31402R-HU-6	FNMA POOL 735643 2.401% 08/01/42		03/23/2018	Transfer in Kind		8,090	8,028	13
31402R-H6-9	FNMA POOL 735653 3.044% 10/01/44		03/23/2018	Transfer in Kind		25,864	25,667	41
31402R-H7-7	FNMA POOL 735654 2.947% 10/01/44		03/23/2018	Transfer in Kind		15,767	15,643	25
31406A-V2-5	FNMA POOL 804433 3.716% 12/01/34		03/23/2018	Transfer in Kind		78,801	76,758	160
31407U-MR-5	FNMA POOL 841068 4.490% 11/01/34		03/23/2018	Transfer in Kind		334,180	316,692	756
31409J-PM-6	FNMA POOL 872628 3.765% 06/01/36		03/23/2018	Transfer in Kind		2,808	2,745	7
31409T-S5-8	FNMA POOL 878140 6.500% 07/01/36		03/23/2018	Transfer in Kind		137,863	121,731	550
31409X-BA-6	FNMA POOL 881233 5.500% 05/01/21		03/23/2018	Transfer in Kind		9,174	8,863	34
31410E-N3-8	FNMA POOL 887010 6.500% 06/01/36		03/23/2018	Transfer in Kind		2,092	1,841	8
31410G-6R-9	FNMA POOL 889280 5.000% 04/01/23		03/23/2018	Transfer in Kind		4,101	3,943	14
31410L-RP-9	FNMA POOL 890694 4.000% 09/01/45		04/04/2018	Goldman Sachs		38,989	37,630	46
31410L-VD-1	FNMA POOL 890812 3.500% 01/01/47		02/06/2018	RBC Capital Markets		1,128,258	1,116,828	1,303
31410M-XT-2	FNMA POOL 891790 6.500% 06/01/36		03/23/2018	Transfer in Kind		10,332	9,088	41
31411B-JX-2	FNMA POOL 903078 5.000% 12/01/21		03/23/2018	Transfer in Kind		20,084	19,415	67
31411B-7K-3	FNMA POOL 903698 5.000% 10/01/21		03/23/2018	Transfer in Kind		2,560	2,474	9
31411W-BV-8	FNMA POOL 916352 5.000% 05/01/22		03/23/2018	Transfer in Kind		12,493	12,077	42
31412B-SR-4	FNMA POOL 920428 6.500% 11/01/36		03/23/2018	Transfer in Kind		584	518	2
31412Q-7B-9	FNMA POOL 932490 4.500% 02/01/40		03/23/2018	Transfer in Kind		2,689,463	2,539,100	7,935
31412U-DF-4	FNMA POOL 934902 4.500% 08/01/24		03/23/2018	Transfer in Kind		21,898	21,074	66
31413D-UK-1	FNMA POOL 942586 5.000% 08/01/22		03/23/2018	Transfer in Kind		8,345	8,025	28
31413F-2N-1	FNMA POOL 944581 5.000% 07/01/22		03/23/2018	Transfer in Kind		1,418	1,364	5
31415R-DM-3	FNMA POOL 986708 6.500% 08/01/38		03/23/2018	Transfer in Kind		35,057	31,149	141
31415T-SN-1	FNMA POOL 988925 5.000% 08/01/23		03/23/2018	Transfer in Kind		8,289	7,934	28
31416H-YD-1	FNMA POOL AA0707 5.000% 01/01/24		03/23/2018	Transfer in Kind		7,234	6,912	24
31416W-YF-3	FNMA POOL AB1609 4.000% 10/01/25		03/23/2018	Transfer in Kind		154,113	149,502	415
31416X-BS-8	FNMA POOL AB1848 4.000% 11/01/40		03/23/2018	Transfer in Kind		4,811,355	4,659,026	12,942
31416Y-DH-8	FNMA POOL AB2803 4.000% 04/01/26		03/23/2018	Transfer in Kind		22,656	21,974	61
31417C-3C-7	FNMA POOL AB6194 2.500% 09/01/27		03/21/2018	JPMorgan Chase Bank		8,958	9,100	16
31417F-2C-1	FNMA POOL AB8870 2.500% 04/01/28		03/21/2018	Bank of America Securities		26,051	26,482	29
31417G-H9-0	FNMA POOL AB9255 3.500% 05/01/43		01/03/2018	BMO Capital Markets Corp Bonds		32,897	31,765	31
31417K-VX-2	FNMA POOL AC1529 4.500% 09/01/24		03/23/2018	Transfer in Kind		42,831	41,246	129
31417S-CT-5	FNMA POOL AC5481 4.500% 11/01/24		03/23/2018	Transfer in Kind		104,892	100,948	315
31418U-WS-9	FNMA POOL AD6956 4.000% 06/01/25		03/23/2018	Transfer in Kind		34,640	33,634	93
31419A-N9-4	FNMA POOL AE0415 4.500% 07/01/25		03/23/2018	Transfer in Kind		20,543	19,818	62
31419E-RS-0	FNMA POOL AE4096 4.000% 09/01/30		03/23/2018	Transfer in Kind		1,091,597	1,051,627	2,921
31419G-MW-1	FNMA POOL AE5772 4.000% 09/01/25		03/23/2018	Transfer in Kind		93,672	90,918	253

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3138A2-CK-3	FNMA POOL AH0973 4.000% 12/01/25		03/23/2018	Transfer in Kind		43,506	42,202	117
3138A5-B5-0	FNMA POOL AH3659 4.000% 02/01/31		03/23/2018	Transfer in Kind		996,575	960,084	2,667
3138A6-LJ-7	FNMA POOL AH4828 4.000% 02/01/26		03/23/2018	Transfer in Kind		19,376	18,795	52
3138AB-BC-2	FNMA POOL AH9034 4.000% 03/01/26		03/23/2018	Transfer in Kind		30,345	29,436	82
3138AD-S4-8	FNMA POOL AI0538 4.500% 04/01/26		03/23/2018	Transfer in Kind		10,981	10,517	33
3138AG-Y9-3	FNMA POOL AI3435 4.000% 05/01/26		03/23/2018	Transfer in Kind		79,824	77,432	215
3138EH-WX-6	FNMA POOL AL1561 3.500% 04/01/27		10/02/2018	Bank of America Securities		2,632,766	2,611,446	762
3138EJ-F9-4	FNMA POOL AL1991 4.108% 06/01/34		03/23/2018	Transfer in Kind		578,055	549,694	1,304
3138EM-H4-6	FNMA POOL AL4750 3.500% 01/01/44		01/02/2018	Nomura Securities/Fixed Income		(103,423)	(99,805)	(97)
3138EN-HM-4	FNMA POOL AL5635 3.018% 09/01/20		03/23/2018	Transfer in Kind		835,590	831,421	1,743
3138EN-Y6-0	FNMA POOL AL6132 4.500% 03/01/29		03/23/2018	Transfer in Kind		1,587,955	1,527,734	4,774
3138EN-ZL-6	FNMA POOL AL6146 3.500% 01/01/30		10/02/2018	Morgan Stanley CO Incorporated		3,739,385	3,705,515	1,081
3138EP-AA-2	FNMA POOL AL6300 4.000% 05/01/34		03/23/2018	Transfer in Kind		1,192,026	1,148,378	3,190
3138EP-TL-8	FNMA POOL AL6854 3.000% 02/01/44		04/25/2018	Salomon Brothers		367,099	380,291	412
3138EQ-U2-6	FNMA POOL AL7800 2.500% 11/01/30		06/05/2018	RBC Capital Markets		4,134	4,245	5
3138ET-PF-7	FNMA POOL AL8521 3.500% 04/01/46		01/02/2018	Bank of America Securities		(20,087)	(19,455)	(19)
3138ET-VV-5	FNMA POOL AL8727 3.500% 07/01/46		10/31/2018	Nomura Securities/Fixed Income		938,258	938,794	1,095
3138ET-6A-9	FNMA POOL AL8964 4.500% 06/01/45		01/11/2018	Credit Suisse Securities USA		3,429,862	3,228,580	4,843
3138ER-BM-1	FNMA POOL AL9043 3.500% 09/01/46		11/14/2018	Morgan Stanley CO Incorporated		3,632,596	3,708,061	5,408
3138ER-F2-1	FNMA POOL AL9184 3.500% 09/01/46		10/31/2018	Nomura Securities/Fixed Income		481,974	492,753	575
3138ER-M4-9	FNMA POOL AL9378 3.000% 09/01/31		01/26/2018	Bank of America Securities		197,727	195,800	228
3138ER-PS-3	FNMA POOL AL9432 3.000% 10/01/46		07/26/2018	Various		184,113	190,777	477
3138ER-RV-4	FNMA POOL AL9499 3.500% 01/01/46		03/06/2018	JPMorgan Securities Inc		524,730	525,346	613
3138ER-UT-5	FNMA POOL AL9593 3.500% 12/01/46		01/16/2018	Wells Fargo Securities		37,362	36,429	43
3138ER-V5-6	FNMA POOL AL9635 3.500% 12/01/45		01/08/2018	Salomon Brothers		133,365	129,016	125
3138ER-2G-4	FNMA POOL AL9774 3.500% 01/01/47		01/08/2018	Salomon Brothers		98,408	95,199	93
3138M5-7K-9	FNMA POOL AP2697 3.500% 09/01/42		09/13/2018	RBC Capital Markets		780,102	784,761	763
3138M8-YB-3	FNMA POOL AP5205 2.500% 09/01/27		03/21/2018	JPMorgan Securities Inc		26,019	26,437	29
3138MG-Q6-5	FNMA POOL AQ1376 4.500% 11/01/42		03/23/2018	Transfer in Kind		146,704	138,707	433
3138W9-F8-8	FNMA POOL AS0190 2.500% 08/01/28		03/21/2018	JPMorgan Securities Inc		59,497	60,470	67
3138WA-AB-3	FNMA POOL AS0901 4.000% 11/01/33		03/23/2018	Transfer in Kind		7,258,787	6,992,999	19,425
3138WC-7G-2	FNMA POOL AS3594 3.000% 10/01/29		01/26/2018	Salomon Brothers		105,263	104,044	121
3138WD-6X-4	FNMA POOL AS4485 2.500% 02/01/30		03/20/2018	Bank of America Securities		6,001	6,127	7
3138WD-7A-3	FNMA POOL AS4488 2.500% 02/01/30		03/20/2018	Bank of America Securities		7,944	8,112	9
3138WE-KK-4	FNMA POOL AS4797 3.500% 04/01/45		03/06/2018	JPMorgan Securities Inc		118,650	118,789	139
3138WF-AD-8	FNMA POOL AS5403 2.500% 07/01/30		06/05/2018	Salomon Brothers		39,669	40,752	48
3138WF-AF-3	FNMA POOL AS5405 2.500% 07/01/30		06/05/2018	RBC Capital Markets		6,771	6,954	8
3138WF-B5-4	FNMA POOL AS5459 3.500% 07/01/45		01/02/2018	JPMorgan Securities Inc		(39,091)	(37,809)	(37)
3138WF-QA-7	FNMA POOL AS5848 4.500% 09/01/45		03/28/2018	Morgan Stanley CO Incorporated		58,285	54,752	75
3138WF-3A-2	FNMA POOL AS6192 3.500% 11/01/45		03/06/2018	JPMorgan Securities Inc		28,311	28,345	33
3138WG-M8-4	FNMA POOL AS6682 4.500% 02/01/46		01/02/2018	Bank of America Securities		(8,765)	(8,068)	(10)
3138WG-SQ-8	FNMA POOL AS6826 3.500% 03/01/46		03/06/2018	JPMorgan Securities Inc		44,703	44,756	52
3138WG-VQ-4	FNMA POOL AS6922 3.500% 04/01/46		03/23/2018	Transfer in Kind		1,637,371	1,635,901	3,976
3138WG-YM-0	FNMA POOL AS7015 3.500% 04/01/46		02/22/2018	JPMorgan Securities Inc		147,606	147,988	173
3138WG-ZA-5	FNMA POOL AS7036 4.500% 04/01/46		01/02/2018	BNP Paribas Securities Corp		(73,187)	(67,020)	(84)
3138WH-D2-5	FNMA POOL AS7320 2.500% 06/01/31		05/22/2018	RBC Capital Markets		669	692	1
3138WH-M6-6	FNMA POOL AS7580 3.000% 07/01/46		07/05/2018	Credit Suisse Securities USA		522,721	539,148	494
3138WH-NX-6	FNMA POOL AS7605 2.500% 07/01/31		05/22/2018	RBC Capital Markets		4,196	4,341	5
3138WH-N9-9	FNMA POOL AS7615 3.500% 07/01/46		10/31/2018	JPMorgan Securities Inc		2,348,452	2,400,302	2,800
3138WH-QN-5	FNMA POOL AS7660 2.500% 08/01/46		03/23/2018	Transfer in Kind		2,831,095	3,017,446	5,239
3138WH-U2-6	FNMA POOL AS7800 3.000% 08/01/46		07/05/2018	Credit Suisse Securities USA		750,367	773,948	709
3138WH-WZ-1	FNMA POOL AS7863 3.000% 09/01/46		07/05/2018	Credit Suisse Securities USA		306,673	316,310	290
3138WH-3T-7	FNMA POOL AS8009 2.500% 10/01/31		06/04/2018	Various		31,041	31,993	38
3138WH-3V-2	FNMA POOL AS8011 2.500% 09/01/31		09/28/2018	Cantor Fitzgerald & Co		3,973,788	4,113,253	286
3138WH-6K-3	FNMA POOL AS8073 2.500% 10/01/46		03/23/2018	Transfer in Kind		461,545	491,925	854
3138WJ-C7-1	FNMA POOL AS8193 2.500% 10/01/31		05/22/2018	RBC Capital Markets		6,621	6,849	8
3138WJ-C9-7	FNMA POOL AS8195 2.500% 10/01/31		05/22/2018	RBC Capital Markets		3,671	3,797	5
3138WJ-DN-5	FNMA POOL AS8208 2.500% 10/01/31		05/22/2018	RBC Capital Markets		9,510	9,838	12
3138WJ-EN-4	FNMA POOL AS8240 2.500% 11/01/31		06/04/2018	Various		34,987	36,071	43
3138WJ-EP-9	FNMA POOL AS8241 2.500% 11/01/31		05/22/2018	RBC Capital Markets		731	756	1
3138WJ-EZ-7	FNMA POOL AS8251 2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA		328,160	344,864	307
3138WJ-FK-9	FNMA POOL AS8269 3.000% 11/01/46		12/10/2018	Credit Suisse Securities USA		1,912,750	2,025,725	2,045
3138WJ-FS-2	FNMA POOL AS8276 3.000% 11/01/46		06/11/2018	Credit Suisse Securities USA		683,794	712,054	653
3138WJ-F9-4	FNMA POOL AS8291 2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA		20,918	21,982	20
3138WJ-GV-4	FNMA POOL AS8311 3.000% 11/01/46		06/11/2018	Credit Suisse Securities USA		627,513	653,446	599

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3138WJ-KA-5	FNMA POOL AS8388 2.500% 11/01/31		10/04/2018	Morgan Stanley CO Incorporated		1,739,376	1,813,252	1,259
3138WJ-KT-4	FNMA POOL AS8405 2.000% 11/01/31		07/23/2018	Morgan Stanley CO Incorporated		184,394	195,352	163
3138WJ-K5-6	FNMA POOL AS8415 3.000% 11/01/46		10/12/2018	Salomon Brothers		48,841	51,517	52
3138WJ-M9-6	FNMA POOL AS8483 3.000% 12/01/46		10/12/2018	Various		885,316	922,645	851
3138WJ-Q9-2	FNMA POOL AS8579 3.000% 12/01/46		06/11/2018	Credit Suisse Securities USA		383,558	399,409	366
3138WJ-TG-3	FNMA POOL AS8650 3.000% 01/01/47		06/11/2018	Credit Suisse Securities USA		1,073,306	1,117,663	1,025
3138WJ-XN-3	FNMA POOL AS8784 3.000% 02/01/47		10/12/2018	Various		566,455	590,291	544
3138WJ-2T-4	FNMA POOL AS8885 3.500% 02/01/32		04/11/2018	Barclays Capital Inc		213,603	209,511	326
3138WJ-5W-4	FNMA POOL AS8960 4.000% 03/01/47		07/11/2018	Bank of America Securities		5,008,035	4,885,887	6,515
3138WK-LB-9	FNMA POOL AS9321 2.500% 03/01/32		05/22/2018	RBC Capital Markets		2,376	2,458	3
3138WK-P7-4	FNMA POOL AS9445 3.000% 04/01/47		10/12/2018	Salomon Brothers		26,916	28,391	28
3138WK-P9-0	FNMA POOL AS9447 3.000% 04/01/47		10/12/2018	Salomon Brothers		483,530	510,028	510
3138WK-QA-6	FNMA POOL AS9448 3.000% 04/01/47		07/05/2018	Credit Suisse Securities USA		708,625	730,894	670
3138WK-XE-0	FNMA POOL AS9676 4.000% 05/01/47		07/11/2018	Nomura Securities/Fixed Income		189,996	186,185	248
3138WK-2U-8	FNMA POOL AS9786 4.000% 06/01/47		07/05/2018	Credit Suisse Securities USA		1,569,749	1,531,170	1,871
3138WL-A6-0	FNMA POOL AS9928 4.500% 07/01/47		08/07/2018	Wells Fargo Securities		1,305,300	1,251,899	1,878
3138WL-CY-7	FNMA POOL AS9986 4.500% 07/01/47		08/07/2018	Wells Fargo Securities		1,134,142	1,087,743	1,632
3138WQ-Q9-6	FNMA POOL AT3179 3.000% 05/01/43		03/23/2018	Transfer in Kind		1,679,186	1,715,712	3,574
3138WV-PE-5	FNMA POOL AT7620 3.000% 06/01/43		03/23/2018	Transfer in Kind		1,622,603	1,657,898	3,454
3138X0-6F-0	FNMA POOL AU1769 3.500% 08/01/43		03/23/2018	Transfer in Kind		148,475	147,604	359
3138XP-JB-0	FNMA POOL AW0257 4.500% 03/01/44		03/23/2018	Transfer in Kind		249,354	235,970	737
3138XS-MH-7	FNMA POOL AW3059 4.000% 04/01/44		05/29/2018	INTL FCSTONE FINANCIAL INC./BD		538,343	520,453	1,735
3138Y3-2E-0	FNMA POOL AX2572 4.000% 11/01/44		03/23/2018	Transfer in Kind		1,401,176	1,362,588	3,785
3138Y5-D8-6	FNMA POOL AX3726 4.000% 05/01/32		03/23/2018	Transfer in Kind		3,040,010	2,928,696	8,135
3138YN-DQ-7	FNMA POOL AY8210 3.000% 04/01/45		03/23/2018	Transfer in Kind		622,501	638,284	1,330
3138YR-3Y-2	FNMA POOL AZ0814 3.500% 07/01/45		03/06/2018	JPMorgan Securities Inc		168,590	168,788	197
3140EA-V5-9	FNMA POOL BA6035 5.000% 02/01/46		03/23/2018	Transfer in Kind		1,001,841	935,310	3,248
3140EV-JE-8	FNMA POOL BC1160 4.500% 06/01/46		03/23/2018	Transfer in Kind		956,915	914,068	2,856
3140EW-QC-2	FNMA POOL BC2250 2.500% 06/01/46		12/10/2018	Nomura Securities Intl Inc		607,086	649,398	586
3140EW-4N-2	FNMA POOL BC2628 2.500% 11/01/31		05/22/2018	RBC Capital Markets		787	814	1
3140EX-CP-6	FNMA POOL BC2777 2.500% 08/01/31		05/22/2018	RBC Capital Markets		683	706	1
3140EX-FD-0	FNMA POOL BC2863 2.500% 09/01/31		10/02/2018	Barclays Capital Inc		2,800,689	2,899,569	604
3140F0-GY-4	FNMA POOL BC4714 3.000% 10/01/46		09/18/2018	Various		243,173	252,113	230
3140F0-3X-0	FNMA POOL BC5313 3.500% 03/01/46		03/23/2018	Transfer in Kind		249,436	249,135	606
3140F2-AJ-9	FNMA POOL BC6308 2.500% 04/01/46		10/18/2018	Wachovia Capital Markets		249,479	273,168	228
3140F5-AD-5	FNMA POOL BC9003 3.000% 11/01/46		09/13/2018	Nomura Securities Intl Inc		14,690,811	15,271,858	20,362
3140F5-BJ-1	FNMA POOL BC9040 2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA		115,864	121,761	108
3140F5-CV-3	FNMA POOL BC9083 3.000% 12/01/46		06/11/2018	Credit Suisse Securities USA		354,552	369,205	338
3140F9-WB-7	FNMA POOL BD2441 3.500% 01/01/47		05/10/2018	Barclays Capital Inc		462,304	463,971	541
3140F9-WG-6	FNMA POOL BD2446 3.000% 01/01/47		10/12/2018	Salomon Brothers		55,753	58,808	59
3140FC-NN-4	FNMA POOL BD4896 4.000% 08/01/46		04/16/2018	Bank of America Securities		722,568	706,344	1,020
3140FC-TD-0	FNMA POOL BD5047 3.000% 02/01/47		06/12/2018	Credit Suisse Securities USA		7,376,778	7,677,271	7,038
3140FD-AP-1	FNMA POOL BD5413 3.000% 10/01/46		10/12/2018	Salomon Brothers		75,290	79,416	79
3140FD-CS-3	FNMA POOL BD5480 3.500% 07/01/46		03/23/2018	Transfer in Kind		106,957	106,694	259
3140FK-6L-9	FNMA POOL BE0874 4.000% 07/01/47		03/23/2018	Transfer in Kind		528,500	515,944	1,433
3140FL-BM-9	FNMA POOL BE0943 3.500% 11/01/46		03/23/2018	Transfer in Kind		135,473	134,595	327
3140FL-CB-2	FNMA POOL BE0965 4.000% 11/01/46		03/23/2018	Transfer in Kind		2,053,104	2,001,426	5,560
3140FL-T6-5	FNMA POOL BE1472 3.000% 12/01/46		06/14/2018	Wachovia Capital Markets		502,356	520,998	478
3140FM-J7-2	FNMA POOL BE2085 4.500% 12/01/46		03/23/2018	Transfer in Kind		155,740	147,686	462
3140FN-HN-7	FNMA POOL BE2936 3.500% 12/01/46		03/23/2018	Transfer in Kind		1,379,720	1,371,203	3,333
3140FP-JL-4	FNMA POOL BE3866 4.000% 01/01/47		03/23/2018	Transfer in Kind		4,012,913	3,913,098	10,870
3140FP-U5-6	FNMA POOL BE4203 4.500% 01/01/45		03/23/2018	Transfer in Kind		1,642,011	1,559,643	4,874
3140FP-YF-0	FNMA POOL BE4309 3.000% 01/01/47		06/14/2018	RBC Capital Markets		691,744	717,472	658
3140FP-4X-4	FNMA POOL BE4437 3.500% 10/01/46		03/23/2018	Transfer in Kind		133,957	133,628	325
3140FQ-NW-3	FNMA POOL BE4904 4.500% 01/01/47		03/23/2018	Transfer in Kind		252,691	241,232	754
3140FQ-TD-9	FNMA POOL BE5047 4.000% 11/01/46		04/04/2018	Goldman Sachs		29,551	28,525	35
3140FQ-UE-5	FNMA POOL BE5080 3.500% 04/01/46		03/23/2018	Transfer in Kind		1,448,454	1,443,098	3,508
3140FR-H5-7	FNMA POOL BE5651 3.000% 02/01/47		10/12/2018	Salomon Brothers		143,883	151,768	152
3140FS-7K-3	FNMA POOL BE7197 4.500% 03/01/47		06/01/2018	Barclays Capital Inc		1,947,657	1,868,816	2,803
3140FT-XU-0	FNMA POOL BE7890 3.500% 02/01/47		03/23/2018	Transfer in Kind		43,075	42,809	104
3140FT-YZ-8	FNMA POOL BE7927 3.000% 01/01/47		03/23/2018	Transfer in Kind		154,457	158,882	331
3140FT-2R-1	FNMA POOL BE7983 4.000% 02/01/47		03/23/2018	Transfer in Kind		4,730,858	4,581,078	12,725
3140FU-EB-0	FNMA POOL BE8229 3.000% 01/01/47		03/23/2018	Transfer in Kind		167,144	171,381	357
3140FV-VE-3	FNMA POOL BE9612 3.500% 06/01/47		03/23/2018	Transfer in Kind		111,678	111,490	271
3140FX-FK-3	FNMA POOL BF0169 3.500% 01/01/57		09/18/2018	Nomura Securities Intl Inc		948,940	967,226	940

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140FX-GE-6	FNMA POOL BF0196 3.500% 02/01/41		03/27/2018	Various		17,864,713	17,677,580	48,122
3140FX-GJ-5	FNMA POOL BF0200 3.500% 11/01/51		05/15/2018	JPMorgan Securities Inc		3,676,553	3,721,840	4,342
3140FX-GK-2	FNMA POOL BF0201 4.000% 08/01/51		06/15/2018	Credit Suisse Securities USA		6,458,867	6,297,670	7,697
3140FX-HZ-8	FNMA POOL BF0247 4.500% 06/01/51		10/16/2018	Credit Suisse Securities USA		6,014,890	5,845,159	8,768
3140GN-E6-6	FNMA POOL BH0156 3.500% 03/01/47		03/23/2018	Transfer in Kind		131,387	130,942	318
3140GN-FK-4	FNMA POOL BH0169 4.500% 04/01/47		03/23/2018	Transfer in Kind		2,345,929	2,238,882	6,997
3140GN-NA-7	FNMA POOL BH0384 4.500% 03/01/47		03/23/2018	Transfer in Kind		339,811	320,388	1,001
3140GP-K3-1	FNMA POOL BH1213 4.500% 06/01/47		06/01/2018	Barclays Capital Inc		856,074	821,420	1,232
3140GQ-RG-3	FNMA POOL BH2286 2.889% 08/01/47		03/23/2018	Transfer in Kind		3,034,770	3,037,145	5,913
3140GT-TJ-9	FNMA POOL BH5052 4.000% 08/01/47		03/23/2018	Transfer in Kind		2,137,477	2,086,695	5,796
3140GU-HE-0	FNMA POOL BH5628 3.500% 07/01/47		03/23/2018	Transfer in Kind		81,323	81,186	197
3140GU-LV-7	FNMA POOL BH5739 4.500% 11/01/47		08/07/2018	Wells Fargo Securities		555,386	532,665	799
3140GU-QV-2	FNMA POOL BH5867 3.500% 07/01/47		03/23/2018	Transfer in Kind		105,726	105,797	257
3140GU-VD-6	FNMA POOL BH6011 3.500% 09/01/47		03/23/2018	Transfer in Kind		209,887	209,535	509
3140GW-FM-0	FNMA POOL BH7371 3.500% 08/01/47		03/23/2018	Transfer in Kind		167,747	167,564	407
3140GW-K5-1	FNMA POOL BH7515 4.500% 09/01/47		01/02/2018	Salomon Brothers		(12,665)	(11,582)	(14)
3140GW-K6-9	FNMA POOL BH7516 4.500% 09/01/47		01/02/2018	Salomon Brothers		(8,848)	(8,125)	(10)
3140GW-UC-5	FNMA POOL BH7778 4.500% 08/01/47		03/23/2018	Transfer in Kind		420,160	400,958	1,253
3140GW-XG-3	FNMA POOL BH7878 4.000% 11/01/47		03/23/2018	Transfer in Kind		82,698	80,335	223
3140GW-3B-7	FNMA POOL BH7993 4.500% 09/01/47		07/11/2018	Southwest Securities Inc		44,124	42,109	89
3140GW-4L-4	FNMA POOL BH8026 4.500% 10/01/47		07/11/2018	Southwest Securities Inc		35,452	33,833	72
3140GW-4M-2	FNMA POOL BH8027 4.500% 10/01/47		07/11/2018	Southwest Securities Inc		75,188	71,754	152
3140GY-H5-1	FNMA POOL BH9251 3.500% 02/01/48		07/25/2018	Credit Suisse Securities USA		234,260	235,807	275
3140GY-KA-6	FNMA POOL BH9288 4.000% 02/01/48		07/02/2018	Barclays Capital Inc		3,412,694	3,329,965	4,070
3140GY-K4-0	FNMA POOL BH9314 3.500% 09/01/47		03/23/2018	Transfer in Kind		88,377	87,859	214
3140GY-M2-2	FNMA POOL BH9376 4.000% 10/01/47		03/23/2018	Transfer in Kind		1,838,045	1,781,739	4,949
3140GY-M3-0	FNMA POOL BH9377 4.000% 10/01/47		03/23/2018	Transfer in Kind		3,027,996	2,936,573	8,157
3140GY-QS-1	FNMA POOL BH9464 4.500% 09/01/47		03/23/2018	Transfer in Kind		840,585	801,989	2,506
3140H1-KB-5	FNMA POOL BJ0289 4.500% 10/01/47		01/02/2018	Salomon Brothers		(10,533)	(9,727)	(12)
3140H1-XQ-8	FNMA POOL BJ0686 4.000% 04/01/48		04/05/2018	Wachovia Securities, LLC		51,353,988	50,032,809	61,151
3140H2-2J-6	FNMA POOL BJ1676 4.000% 12/01/47		11/09/2018	Credit Suisse Securities USA		730,921	733,011	977
3140H3-H8-2	FNMA POOL BJ2054 3.500% 11/01/32		04/12/2018	Nomura Securities/Fixed Income		57,120	56,060	87
3140H3-KJ-4	FNMA POOL BJ2096 3.500% 01/01/33		04/12/2018	Nomura Securities/Fixed Income		37,532	36,835	57
3140H3-T2-2	FNMA POOL BJ2368 4.000% 10/01/47		03/23/2018	Transfer in Kind		677,664	661,564	1,838
3140H3-YS-9	FNMA POOL BJ2520 4.500% 10/01/47		01/02/2018	JPMorgan Securities Inc		(3,017)	(2,767)	(3)
3140H4-B4-5	FNMA POOL BJ2758 3.500% 05/01/48		08/09/2018	JPMorgan Securities Inc		17,517,580	17,641,970	20,582
3140H4-Q7-2	FNMA POOL BJ3177 4.500% 11/01/47		07/11/2018	Southwest Securities Inc		28,830	27,513	58
3140H4-SG-0	FNMA POOL BJ3218 4.500% 12/01/47		07/11/2018	Southwest Securities Inc		35,124	33,520	71
3140H4-ZC-1	FNMA POOL BJ3438 4.000% 02/01/48		03/23/2018	Transfer in Kind		1,037,172	1,012,609	2,813
3140H5-JG-7	FNMA POOL BJ3862 3.000% 01/01/38		11/20/2018	JPMorgan Securities Inc		240,178	249,495	250
3140H5-NL-1	FNMA POOL BJ3994 3.500% 02/01/48		05/09/2018	Morgan Stanley CO Incorporated		973,591	983,425	1,243
3140H6-C2-3	FNMA POOL BJ4588 3.151% 02/01/48		03/23/2018	Transfer in Kind		2,035,895	2,030,193	4,302
3140H6-DG-1	FNMA POOL BJ4602 4.000% 02/01/48		06/20/2018	Credit Suisse Securities USA		171,797	168,255	393
3140H6-DH-9	FNMA POOL BJ4603 4.000% 02/01/48		06/20/2018	Credit Suisse Securities USA		153,411	150,288	351
3140H7-H7-5	FNMA POOL BJ5653 4.000% 12/01/47		03/23/2018	Transfer in Kind		1,057,386	1,032,186	2,867
3140H7-Q9-1	FNMA POOL BJ5879 3.500% 01/01/48		01/04/2018	Salomon Brothers		88,868	85,886	84
3140H7-U8-8	FNMA POOL BJ6006 3.500% 01/01/48		06/06/2018	Toronto Dominion Securities		1,025,173	1,035,039	604
3140H8-AS-4	FNMA POOL BJ6316 4.500% 02/01/48		07/11/2018	Southwest Securities Inc		64,139	61,210	130
3140H8-M8-5	FNMA POOL BJ6682 3.500% 02/01/48		03/23/2018	Transfer in Kind		190,732	191,879	466
3140HA-AW-0	FNMA POOL BJ8120 3.500% 01/01/48		01/04/2018	Salomon Brothers		47,005	45,359	44
3140HA-A4-2	FNMA POOL BJ8126 3.500% 01/01/48		01/04/2018	Salomon Brothers		24,487	23,694	23
3140HA-TG-5	FNMA POOL BJ8650 3.500% 01/01/48		01/04/2018	Salomon Brothers		17,074	16,501	16
3140HB-FN-3	FNMA POOL BJ9172 4.500% 05/01/48		08/07/2018	BNP Paribas Securities Bond		3,074,594	2,930,802	4,396
3140HB-H3-5	FNMA POOL BJ9249 4.500% 06/01/48		08/06/2018	Morgan Stanley CO Incorporated		1,087,144	1,032,149	1,548
3140HB-H7-6	FNMA POOL BJ9253 4.000% 06/01/48		07/02/2018	Wells Fargo Securities		2,972,513	2,899,792	3,544
3140HB-JG-4	FNMA POOL BJ9262 4.500% 06/01/48		07/09/2018	Morgan Stanley CO Incorporated		1,422,091	1,365,395	1,877
3140HB-PX-0	FNMA POOL BJ9437 4.500% 03/01/48		07/11/2018	Southwest Securities Inc		53,836	51,378	109
3140HB-RA-8	FNMA POOL BJ9480 4.500% 03/01/48		07/11/2018	Southwest Securities Inc		66,180	63,157	134
3140HD-AS-3	FNMA POOL BK0016 4.500% 03/01/48		04/24/2018	Mitsubishi Sec, USA		844,170	805,080	
3140HE-AL-6	FNMA POOL BK0910 4.000% 07/01/48		07/02/2018	Salomon Brothers		1,998,010	1,949,798	2,383
3140HE-AU-6	FNMA POOL BK0918 4.000% 07/01/48		07/02/2018	Salomon Brothers		3,023,478	2,955,479	3,612
3140HE-AY-8	FNMA POOL BK0922 4.500% 07/01/48		07/24/2018	Morgan Stanley CO Incorporated		3,772,747	3,634,133	5,451
3140HF-GW-3	FNMA POOL BK2012 4.000% 04/01/48		04/06/2018	JPMorgan Securities Inc		23,828	23,108	28
3140HF-GX-1	FNMA POOL BK2013 4.000% 04/01/48		04/06/2018	JPMorgan Securities Inc		27,293	26,497	32
3140HH-NE-1	FNMA POOL BK3988 4.500% 05/01/48		07/11/2018	Southwest Securities Inc		57,139	54,530	116

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140HH-VF-9	FNMA POOL BK4213 4.000% 07/01/48		07/11/2018	Nomura Securities/Fixed Income		36,188	35,375	47
3140HH-6H-3	FNMA POOL BK4471 4.500% 07/01/48		08/02/2018	Baird, Robert, W & Co		71,183	68,363	103
3140HJ-JE-2	FNMA POOL BK4760 4.500% 08/01/48		08/06/2018	Morgan Stanley CO Incorporated		978,041	928,153	1,392
3140HJ-JQ-5	FNMA POOL BK4770 4.500% 08/01/48		08/08/2018	Morgan Stanley CO Incorporated		4,649,292	4,473,834	6,711
3140HL-PW-0	FNMA POOL BK6736 5.000% 06/01/48		09/18/2018	Salomon Brothers		486,312	461,575	641
3140HL-PX-8	FNMA POOL BK6737 4.500% 07/01/48		07/11/2018	Southwest Securities Inc		39,564	37,758	80
3140HM-J9-9	FNMA POOL BK7481 4.000% 07/01/48		07/11/2018	Nomura Securities/Fixed Income		23,994	23,413	31
3140HM-XF-6	FNMA POOL BK7877 4.500% 07/01/48		07/17/2018	Goldman Sachs International		19,123,402	18,325,937	41,233
3140HM-YD-0	FNMA POOL BK7907 3.761% 11/01/48		10/26/2018	PNC SECURITIES CORP		6,646,703	6,570,729	13,043
3140HR-Y5-6	FNMA POOL BL0731 3.810% 12/01/28		11/16/2018	DUNCAN WILLIAMS INC		1,695,809	1,690,000	4,829
3140J5-EJ-4	FNMA POOL BM1036 2.500% 02/01/32		05/30/2018	Nomura Securities/Fixed Income		8,540	8,759	10
3140J5-GQ-6	FNMA POOL BM1106 4.500% 02/01/46		03/23/2018	Transfer in Kind		1,176,080	1,114,438	3,483
3140J5-HA-0	FNMA POOL BM1124 3.500% 11/01/45		01/02/2018	Morgan Stanley CO Incorporated		(64,102)	(62,056)	(60)
3140J5-QK-8	FNMA POOL BM1357 4.500% 01/01/43		03/23/2018	Transfer in Kind		1,237,445	1,172,586	3,664
3140J5-W9-6	FNMA POOL BM1571 3.500% 07/01/47		01/08/2018	Morgan Stanley CO Incorporated		145,619	141,314	137
3140J5-XZ-7	FNMA POOL BM1595 2.500% 03/01/31		03/16/2018	Morgan Stanley CO Incorporated		35,774	36,290	40
3140J5-X8-7	FNMA POOL BM1602 3.500% 05/01/32		04/11/2018	Nomura Securities/Fixed Income		343,342	336,712	524
3140J6-AY-3	FNMA POOL BM1822 3.500% 09/01/47		01/04/2018	RBC Capital Markets		(7,444)	(7,215)	(7)
3140J6-DA-2	FNMA POOL BM1896 2.500% 11/01/31		06/04/2018	Bank of America Securities		7,349	7,574	9
3140J6-DG-9	FNMA POOL BM1902 3.500% 06/01/47		01/08/2018	Goldman Sachs		717,565	696,983	678
3140J6-DP-9	FNMA POOL BM1909 4.000% 02/01/45		05/17/2018	Goldman Sachs		5,911,565	5,796,540	12,881
3140J6-EK-9	FNMA POOL BM1937 3.500% 05/01/47		01/02/2018	Bank of America Securities		(16,480)	(15,949)	(16)
3140J6-EL-7	FNMA POOL BM1938 3.500% 11/01/46		01/11/2018	Bank of America Securities		(42,616)	(41,256)	(40)
3140J7-MC-6	FNMA POOL BM3054 2.000% 11/01/31		01/29/2018	Morgan Stanley CO Incorporated		425,551	442,706	344
3140J7-R9-8	FNMA POOL BM3211 4.000% 12/01/47		07/02/2018	Salomon Brothers		1,788,734	1,745,301	2,133
3140J7-S6-3	FNMA POOL BM3240 3.000% 09/01/32		01/26/2018	Bank of America Securities		188,993	186,948	218
3140J7-TT-2	FNMA POOL BM3261 4.000% 12/01/47		04/17/2018	JPMorgan Securities Inc		344,048	333,218	481
3140J7-UE-3	FNMA POOL BM3280 4.500% 11/01/47		08/06/2018	Wells Fargo Securities		3,926,650	3,757,560	5,636
3140J7-VU-6	FNMA POOL BM3326 3.500% 12/01/47		01/16/2018	Morgan Stanley CO Incorporated		2,185,371	2,123,975	2,478
3140J7-VV-4	FNMA POOL BM3327 3.500% 12/01/47		01/16/2018	Morgan Stanley CO Incorporated		17,713	17,252	20
3140J7-VX-0	FNMA POOL BM3329 3.500% 01/01/45		02/06/2018	Morgan Stanley CO Incorporated		3,061,389	3,016,612	3,519
3140J7-X9-1	FNMA POOL BM3403 2.500% 02/01/30		03/21/2018	Credit Suisse Securities USA		25,470	25,932	29
3140J7-3M-5	FNMA POOL BM3503 3.500% 04/01/32		04/11/2018	Nomura Securities/Fixed Income		478,562	469,322	730
3140J7-5N-1	FNMA POOL BM3552 2.500% 08/01/30		03/16/2018	JPMorgan Securities Inc		60,021	60,935	68
3140J7-6A-8	FNMA POOL BM3564 3.000% 07/01/47		09/21/2018	ROBERT W. BAIRD LIMITED		66,663,318	69,717,825	127,056
3140J7-6J-9	FNMA POOL BM3572 3.335% 03/01/48		03/23/2018	Transfer in Kind		2,775,241	2,742,014	6,138
3140J7-6Q-3	FNMA POOL BM3578 2.500% 08/01/32		05/30/2018	Morgan Stanley CO Incorporated		491,983	504,315	595
3140J8-A8-6	FNMA POOL BM3630 3.500% 06/01/47		05/24/2018	Morgan Stanley CO Incorporated		5,455,038	5,466,997	14,882
3140J8-BC-6	FNMA POOL BM3634 3.500% 05/01/47		05/23/2018	Morgan Stanley CO Incorporated		2,923,805	2,944,277	6,870
3140J8-BG-7	FNMA POOL BM3638 4.000% 08/01/44		08/14/2018	Morgan Stanley CO Incorporated		248,004	241,366	322
3140J8-CT-8	FNMA POOL BM3681 2.500% 05/01/30		10/02/2018	Barclays Capital Inc		2,211,076	2,274,788	474
3140J8-FC-2	FNMA POOL BM3762 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc		93,561	90,448	111
3140J8-FD-0	FNMA POOL BM3763 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc		102,598	99,364	121
3140J8-FV-0	FNMA POOL BM3779 3.500% 05/01/46		04/11/2018	RBC Capital Markets		3,754,769	3,740,741	4,364
3140J8-FW-8	FNMA POOL BM3780 3.500% 01/01/46		04/11/2018	RBC Capital Markets		4,584,796	4,547,140	5,305
3140J8-F4-0	FNMA POOL BM3786 3.500% 07/01/47		04/11/2018	RBC Capital Markets		3,564,681	3,529,933	4,118
3140J8-F7-3	FNMA POOL BM3789 3.500% 12/01/42		04/11/2018	RBC Capital Markets		1,220,590	1,208,692	1,410
3140J8-GB-3	FNMA POOL BM3793 2.500% 02/01/33		06/05/2018	RBC Capital Markets		447,898	459,972	543
3140J8-HY-2	FNMA POOL BM3846 4.500% 04/01/48		08/01/2018	JPMorgan Securities Inc		582,471	553,540	830
3140J8-MQ-3	FNMA POOL BM3966 4.000% 03/01/48		07/05/2018	Credit Suisse Securities USA		996,850	971,204	1,187
3140J8-ND-1	FNMA POOL BM3987 2.500% 06/01/32		07/25/2018	Pershing LLC		766,571	787,362	1,586
3140J8-NL-3	FNMA POOL BM3994 3.500% 01/01/44		06/01/2018	Pershing LLC		16,352,097	16,334,232	6,352
3140J8-PW-7	FNMA POOL BM4036 3.000% 07/01/47		06/12/2018	Morgan Stanley CO Incorporated		3,685,213	3,833,772	3,514
3140J8-QG-1	FNMA POOL BM4054 4.000% 05/01/48		07/02/2018	Morgan Stanley CO Incorporated		6,859,093	6,707,135	8,198
3140J8-SK-0	FNMA POOL BM4121 3.000% 07/01/48		06/18/2018	JPMorgan Securities Inc		4,634,758	4,812,053	4,411
3140J8-3X-9	FNMA POOL BM4413 4.500% 12/01/47		10/11/2018	Wells Fargo Securities		12,959,899	12,623,599	18,935
3140J9-DR-9	FNMA POOL BM4611 3.500% 01/01/48		10/10/2018	Salomon Brothers		237,248	242,962	283
3140J9-DS-7	FNMA POOL BM4612 3.500% 01/01/48		10/10/2018	Salomon Brothers		243,576	249,601	291
3140J9-ET-4	FNMA POOL BM4645 3.000% 10/01/38		11/20/2018	JPMorgan Securities Inc		234,035	243,153	243
3140J9-ME-8	FNMA POOL BM4856 4.000% 04/01/47		11/07/2018	Salomon Brothers		591,603	589,990	918
3140J9-MF-5	FNMA POOL BM4857 4.000% 03/01/48		11/07/2018	Salomon Brothers		488,782	486,237	756
3140J9-MG-3	FNMA POOL BM4858 4.000% 08/01/48		11/07/2018	Salomon Brothers		116,588	115,981	180
3140J9-MH-1	FNMA POOL BM4859 4.000% 04/01/48		11/07/2018	Salomon Brothers		419,453	417,788	650
3140J9-MJ-7	FNMA POOL BM4859 4.500% 05/01/47		11/07/2018	Salomon Brothers		277,428	268,046	469
3140J9-MK-4	FNMA POOL BM4861 4.500% 01/01/48		11/07/2018	Salomon Brothers		433,004	418,393	732

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3140J9-NE-7	FNMA POOL BM4888 4.500% 08/01/48		11/07/2018	Salomon Brothers		1,184,539	1,144,569	2,003
3140J9-NF-4	FNMA POOL BM4889 4.500% 01/01/47		11/07/2018	Salomon Brothers		95,675	92,720	162
3140J9-NG-2	FNMA POOL BM4890 4.500% 01/01/48		11/07/2018	Salomon Brothers		682,168	661,146	1,157
3140J9-NH-0	FNMA POOL BM4891 4.500% 10/01/47		11/07/2018	Salomon Brothers		107,722	104,584	183
3140J9-NJ-6	FNMA POOL BM4892 4.500% 01/01/48		11/07/2018	Salomon Brothers		728,394	704,241	1,232
3140J9-NP-2	FNMA POOL BM4897 3.500% 12/01/46		11/07/2018	Salomon Brothers		489,516	500,763	682
3140J9-RY-9	FNMA POOL BM5002 3.500% 05/01/44		11/20/2018	JPMorgan Securities Inc		2,680,857	2,718,233	6,871
3140J9-RZ-6	FNMA POOL BM5003 4.000% 03/01/47		11/20/2018	JPMorgan Securities Inc		1,195,308	1,183,519	3,419
3140J9-VA-6	FNMA POOL BM5108 3.000% 01/01/33		12/11/2018	Goldman Sachs		1,140,443	1,150,147	1,725
3140J9-VB-4	FNMA POOL BM5109 3.000% 01/01/33		12/11/2018	Goldman Sachs		1,894,821	1,910,945	2,866
3140J9-VD-0	FNMA POOL BM5111 3.000% 01/01/33		12/11/2018	Goldman Sachs		550,688	555,374	833
3140J9-VE-8	FNMA POOL BM5112 3.000% 01/01/33		12/11/2018	Goldman Sachs		1,327,854	1,339,153	2,009
3140JH-YV-9	FNMA POOL BN1623 4.500% 11/01/48		12/21/2018	Bank of America Securities		22,948,751	22,000,001	35,750
31407-W5-2	FNMA POOL CA0667 3.000% 04/01/47		10/12/2018	Salomon Brothers		55,450	58,489	58
31407-XK-8	FNMA POOL CA0681 3.500% 11/01/47		01/16/2018	Morgan Stanley CO Incorporated		8,969,488	8,733,413	10,189
31407-XT-9	FNMA POOL CA0689 3.500% 11/01/47		01/11/2018	JPMorgan Securities Inc		(29,296)	(28,335)	(28)
31407-YN-1	FNMA POOL CA0716 4.500% 09/01/47		03/23/2018	Transfer in Kind		1,515,313	1,439,300	4,498
31407-5T-0	FNMA POOL CA0857 3.500% 12/01/47		09/24/2018	Salomon Brothers		496,695	502,823	489
31407-6P-7	FNMA POOL CA0877 4.500% 12/01/47		01/11/2018	Morgan Stanley CO Incorporated		(125,284)	(114,154)	(143)
31408-AF-2	FNMA POOL CA0905 3.500% 12/01/47		10/04/2018	JPMorgan Securities Inc		479,518	489,421	476
31408-C7-8	FNMA POOL CA0993 3.500% 01/01/48		01/16/2018	Morgan Stanley CO Incorporated		3,606,048	3,511,405	4,097
31408-DM-4	FNMA POOL CA1007 4.000% 01/01/48		07/11/2018	RBC Capital Markets		102,831	100,384	134
31408-DN-2	FNMA POOL CA1008 4.000% 01/01/48		07/02/2018	Barclays Capital Inc		5,446,571	5,314,538	6,496
31408-DY-8	FNMA POOL CA1018 4.500% 01/01/48		01/11/2018	Barclays Capital Inc		(79,456)	(73,000)	(91)
31408-DZ-5	FNMA POOL CA1019 4.500% 01/01/48		01/11/2018	RBC Capital Markets		(118,333)	(109,000)	(136)
31408-D5-1	FNMA POOL CA1023 4.500% 01/01/48		01/11/2018	RBC Capital Markets		(99,474)	(91,000)	(114)
31408-D6-9	FNMA POOL CA1024 4.500% 01/01/48		01/11/2018	Barclays Capital Inc		(80,072)	(73,000)	(91)
31408-FP-5	FNMA POOL CA1073 3.500% 01/01/48		01/04/2018	Wachovia Securities, LLC		123,277,211	119,904,886	116,574
31408-G5-8	FNMA POOL CA1119 4.000% 02/01/48		07/02/2018	Nomura Securities Intl Inc		1,682,558	1,645,030	2,011
31408-G8-2	FNMA POOL CA1122 4.000% 02/01/48		01/11/2018	RBC Capital Markets		80,800	76,656	102
31408-KG-9	FNMA POOL CA1194 4.000% 02/01/48		07/02/2018	Salomon Brothers		1,135,357	1,107,788	1,354
31408-KK-0	FNMA POOL CA1197 4.000% 02/01/48		07/05/2018	Credit Suisse Securities USA		4,328,497	4,222,120	5,160
31408-LB-9	FNMA POOL CA1221 5.500% 02/01/48		03/23/2018	Transfer in Kind		2,205,518	2,024,499	7,732
31408-QB-4	FNMA POOL CA1349 3.000% 08/01/47		10/12/2018	Salomon Brothers		38,867	40,997	41
31408-QN-8	FNMA POOL CA1360 3.500% 03/01/48		07/25/2018	Credit Suisse Securities USA		254,157	255,836	298
31408-QW-8	FNMA POOL CA1368 4.000% 03/01/48		07/02/2018	Nomura Securities Intl Inc		2,253,601	2,203,337	2,693
31408-Q2-4	FNMA POOL CA1372 4.000% 03/01/48		04/04/2018	Goldman Sachs		573,230	552,136	675
31408-WB-7	FNMA POOL CA1541 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc		1,008,198	976,389	1,193
31408-WF-8	FNMA POOL CA1545 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc		1,508,173	1,464,412	1,790
31408-WK-7	FNMA POOL CA1549 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc		193,577	186,728	228
31409A-CN-8	FNMA POOL CA2776 4.500% 12/01/48		12/12/2018	Nomura Securities/Fixed Income		10,652,779	10,212,371	16,595
31335A-ZH-4	FNMA POOL G60744 3.500% 07/01/46		03/06/2018	JPMorgan Securities Inc		539,170	539,802	630
31417Y-NY-9	FNMA POOL MA0406 4.500% 05/01/30		03/23/2018	Transfer in Kind		293,018	278,320	870
31417Y-4Y-0	FNMA POOL MA0838 4.500% 07/01/26		03/23/2018	Transfer in Kind		82,359	78,800	246
31418A-QJ-0	FNMA POOL MA1356 3.500% 02/01/43		06/04/2018	JPMorgan Chase Bank		60,397,458	60,510,916	29,415
31418B-LX-2	FNMA POOL MA2141 4.000% 01/01/35		03/23/2018	Transfer in Kind		6,826,342	6,584,317	18,290
31418B-VG-8	FNMA POOL MA2414 3.500% 10/01/45		02/20/2018	JPMorgan Securities Inc		183,895	183,924	215
31418B-6G-6	FNMA POOL MA2670 3.000% 07/01/46		07/05/2018	Credit Suisse Securities USA		765,694	789,756	724
31418C-A8-7	FNMA POOL MA2730 2.500% 08/01/46		03/23/2018	Transfer in Kind		40,481	43,145	75
31418C-CA-0	FNMA POOL MA2764 2.500% 09/01/46		03/23/2018	Transfer in Kind		1,391,881	1,483,499	2,576
31418C-CH-5	FNMA POOL MA2771 3.000% 10/01/46		07/05/2018	Credit Suisse Securities USA		770,095	794,296	728
31418C-CL-6	FNMA POOL MA2774 2.000% 10/01/31		03/26/2018	Credit Suisse Securities USA		71,267	74,895	67
31418C-CT-9	FNMA POOL MA2781 2.500% 10/01/46		03/23/2018	Transfer in Kind		2,985,278	3,181,778	5,524
31418C-DL-5	FNMA POOL MA2806 3.000% 11/01/46		10/12/2018	Various		165,862,982	172,437,836	239,832
31418C-EF-7	FNMA POOL MA2833 3.000% 12/01/46		10/12/2018	Salomon Brothers		316,355	333,692	334
31418C-ET-7	FNMA POOL MA2845 2.000% 12/01/31		03/26/2018	Credit Suisse Securities USA		94,088	98,877	88
31418C-E4-2	FNMA POOL MA2854 2.500% 12/01/46		03/23/2018	Transfer in Kind		168,037	179,097	311
31418C-FD-1	FNMA POOL MA2863 3.000% 01/01/47		10/12/2018	Various		3,096,686	3,224,950	2,958
31418C-G6-5	FNMA POOL MA2920 3.000% 03/01/47		10/12/2018	Various		1,058,056	1,106,318	1,044
31418C-WU-4	FNMA POOL MA3358 4.500% 04/01/48		12/07/2018	Salomon Brothers		1,951,205	1,891,218	2,837
31418C-WV-2	FNMA POOL MA3359 3.000% 04/01/38		11/20/2018	JPMorgan Securities Inc		59,938	62,274	62
31418C-XN-9	FNMA POOL MA3384 4.000% 06/01/48		05/25/2018	Credit Suisse Securities USA		490,977	481,738	1,552
31418C-YK-4	FNMA POOL MA3413 4.000% 07/01/38		06/29/2018	JPMorgan Securities Inc		495,428	481,656	589
31418C-ZJ-6	FNMA POOL MA3444 4.500% 08/01/48		07/06/2018	Credit Suisse Securities USA				
31418C-Z7-2	FNMA POOL MA3465 4.000% 09/01/38		09/07/2018	Credit Suisse Securities USA		499,811	488,067	651

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418C-3D-4	FNMA POOL MA3495 4.000% 10/01/48		10/31/2018	Various		9,753,655	9,706,842	5,154
31394E-VZ-8	FNMA SERIES 2005-71 CLASS F 2.706% 08/25/25		03/23/2018	Transfer in Kind		344,645	345,745	19
3136AK-KF-9	FNMA SERIES 2014-43 CLASS PZ 3.000% 07/25/43		12/01/2018	Interest Capitalization		6,756	6,756	
3136B1-FH-2	FNMA SERIES 2018-11 CLASS QD 3.000% 01/25/48		04/16/2018	Mitsubishi Sec, USA		444,822	453,828	681
3136B1-P3-2	FNMA SERIES 2018-28 CLASS CA 3.000% 05/25/48		04/17/2018	Salomon Brothers		473,231	489,761	1,184
3136B1-K8-6	FNMA SERIES 2018-M7 CLASS A2 3.052% 03/25/28		12/12/2018	Mizuho Securities USA Inc		230,363	240,000	326
35563P-FG-9	FREDDIE MAC SCRT SERIES 2018-2 CLASS MA 3.500% 11/25/57		06/07/2018	Salomon Brothers		455,204	457,316	1,867
35563P-GG-8	FREDDIE MAC SCRT SERIES 2018-3 CLASS MA 3.500% 08/25/57		08/09/2018	JPMorgan Securities Inc		615,526	618,881	2,647
3137F5-JE-0	FREDDIE MAC SERIES 4799 CLASS MA 4.000% 03/15/42		06/14/2018	Wachovia Securities, LLC		11,686,254	11,447,029	22,894
3137F5-ZB-8	FREDDIE MAC SERIES 4800 CLASS PA 3.500% 07/15/43		06/14/2018	Wachovia Capital Markets		1,989,261	1,976,292	3,459
3137FG-2A-2	FREDDIE MAC SERIES 4802 CLASS EA 4.000% 05/15/42		05/15/2018	Goldman Sachs International		11,029,498	10,826,501	36,088
3137FH-RY-1	FREDDIE MAC SERIES 4832 CLASS FW 2.805% 04/15/38		09/13/2018	Janney Montgomery Scott Inc		465,830	466,486	878
3137FJ-GT-0	FREDDIE MAC SERIES 4839 CLASS A 4.000% 04/15/51		11/02/2018	JPMorgan Securities Inc		973,009	970,432	647
49126K-LM-1	KENTUCKY ST ECON DEV FIN AUTH SERIES A 5.079% 08/15/48		08/10/2018	Merrill Lynch Pierce Fenner Sm		1,000,000	1,000,000	
646139-W3-5	NEW JERSEY STATE TURNPIKE AUTH REV 7.414% 01/01/40		12/20/2018	Morgan Stanley Bank, NA		1,411,530	1,000,000	35,628
73358W-AH-7	PORT AUTHORITY NY NJ 5.859% 12/01/24		03/23/2018	Transfer in Kind		672,852	580,000	10,855
913366-EP-1	UNIVERSITY CALIF REGTS MED CTR 6.548% 05/15/48		12/20/2018	Goldman Sachs		791,226	600,000	4,256
91412G-C8-6	UNIVERSITY CALIF REV SERIES AQ 4.767% 05/15/15		09/12/2018	Various		1,009,218	1,000,000	15,758
3199999. Subtotal - Bonds - U.S. Special Revenues						1,345,029,488	1,341,064,280	2,259,283
90131H-AQ-8	21ST CENTURY FOX AMERICA 4.500% 02/15/21		03/23/2018	Transfer in Kind		728,024	700,000	3,588
90131H-BG-9	21ST CENTURY FOX AMERICA 6.400% 12/15/35		12/20/2018	Barclays Capital Inc		946,838	750,000	1,200
90131H-BP-9	21ST CENTURY FOX AMERICA 6.900% 08/15/39		01/11/2018	Pershing LLC		631,917	450,000	13,024
88579Y-BD-2	3M COMPANY SERIES MTN 4.000% 09/14/48		09/20/2018	Various		1,121,548	1,125,000	806
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS A 144A 4.454% 11/16/38		11/01/2018	Goldman Sachs		23,654,894	23,655,642	
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46		12/10/2018	US Bancorp Investments Inc		582,610	550,000	898
00287Y-AT-6	ABBVIE INC 2.500% 05/14/20		07/09/2018	Various		3,566,463	3,600,000	36,326
00287Y-BF-5	ABBVIE INC 4.250% 11/14/28		09/13/2018	Chase Sec		1,011,279	1,020,000	
00287Y-AM-1	ABBVIE INC 4.400% 11/06/42		09/20/2018	Millennium Advisors Llc		883,719	950,000	16,023
00287Y-AW-9	ABBVIE INC 4.450% 05/14/46		09/10/2018	Pershing LLC		281,601	300,000	4,376
00287Y-AS-8	ABBVIE INC 4.700% 05/14/45		11/08/2018	Various		5,747,756	6,150,000	120,640
00084D-AQ-3	ABN AMRO BANK NV SERIES 144A 2.650% 01/19/21	D	03/23/2018	Transfer in Kind		1,450,313	1,475,000	7,275
00084D-AT-7	ABN AMRO BANK NV SERIES 144A 3.400% 08/27/21	D	08/21/2018	Morgan Stanley CO Incorporated		1,054,230	1,055,000	
00432C-CH-2	ACCESS GROUP INC SERIES 2005-1A CLASS B 3.394% 09/22/37		03/01/2018	Bank of America Securities		7,620,294	7,937,807	35,861
00507U-AP-6	ACTAVIS FUNDING SCS 3.000% 03/12/20	D	05/17/2018	Various		1,442,699	1,450,000	3,421
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 2018-1 CLASS A 144A 4.810% 11/15/48		10/19/2018	DEPOSITORY TRUST COMP		14,352,424	14,352,856	
00101J-AK-2	ADT CORP SERIES WI 6.250% 10/15/21		07/18/2018	Various		13,619,303	12,962,000	220,110
00751Y-AC-0	ADVANCE AUTO PARTS INC 4.500% 12/01/23		10/25/2018	Various		6,763,650	6,637,000	116,293
007589-AA-2	ADVOCATE HEALTH CORP 3.829% 08/15/28		08/07/2018	Chase Sec		6,400,000	6,400,000	
00774M-AD-7	AERCAP IRELAND CAP GLOBA 3.300% 01/23/23	D	09/05/2018	Various		11,155,153	11,235,000	18,145
00774M-AC-9	AERCAP IRELAND CAP GLOBA 3.500% 01/15/25	D	06/13/2018	Barclays Capital Inc		2,115,743	2,250,000	32,813
00774M-AA-3	AERCAP IRELAND CAP GLOBA 3.500% 05/26/22	D	10/04/2018	Various		1,001,551	1,020,000	8,653
00774M-AE-5	AERCAP IRELAND CAP GLOBA 3.875% 01/23/28	D	04/16/2018	Various		18,615,897	18,685,000	1,372
00772B-AQ-4	AERCAP IRELAND CAP LTD A 4.625% 10/30/20	D	12/12/2018	Goldman Sachs		1,105,324	1,100,000	6,218
00772B-AM-3	AERCAP IRELAND CAP LTD A SERIES WI 5.000% 10/01/21	D	10/22/2018	Various		1,347,697	1,300,000	5,528
008252-AN-8	AFFILIATED MANAGERS GROU 3.500% 08/01/25		02/06/2018	Various		3,758,784	3,810,000	3,840
008252-AM-0	AFFILIATED MANAGERS GROU 4.250% 02/15/24		06/21/2018	Millennium Advisors Llc		610,482	600,000	9,208
00912X-AX-2	AIR LEASE CORP 2.750% 01/15/23		10/23/2018	Various		4,955,039	5,142,000	37,387
00912X-AT-1	AIR LEASE CORP 3.000% 09/15/23		09/13/2018	Various		1,090,111	1,147,000	191
00912X-BC-7	AIR LEASE CORP 3.875% 07/03/23		09/12/2018	Various		8,259,782	8,330,000	77,110
009280-AQ-4	AIRCASTLE LTD 4.125% 05/01/24	D	06/29/2018	FTN Financial Securities		4,591,125	4,770,000	33,887
009280-AR-2	AIRCASTLE LTD 4.400% 09/25/23	D	09/20/2018	Goldman Sachs		12,289,196	12,310,000	
009280-AP-6	AIRCASTLE LTD 5.000% 04/01/23	D	10/22/2018	Various		13,613,943	13,375,000	213,422
009280-AM-3	AIRCASTLE LTD 5.125% 03/15/21	D	12/13/2018	Wachovia Capital Markets		2,359,131	2,325,000	30,451
01609W-AV-4	ALIBABA GROUP HOLDING LTD 4.200% 12/06/47	D	04/10/2018	Pershing LLC		769,880	800,000	11,760
020002-BC-4	ALLSTATE CORPORATION 4.200% 12/15/46		08/14/2018	UBS Securities LLC		671,722	670,000	4,768
02005N-AY-6	ALLY FINANCIAL INC 4.125% 02/13/22		10/17/2018	RBC Capital Markets		6,540,325	6,635,000	49,417
02005A-FE-3	ALLY MASTER OWNER TRUST SERIES 2015-2 CLASS A2 1.830% 01/15/21		03/23/2018	Transfer in Kind		2,102,360	2,115,000	1,183
02209S-AJ-2	ALTRIA GROUP INC 9.250% 08/06/19		03/23/2018	Transfer in Kind		361,353	333,000	4,278
023135-AP-1	AMAZON COM INC 4.800% 12/05/34		02/16/2018	Bank of America Securities		166,751	150,000	1,520
023135-AQ-9	AMAZON COM INC 4.950% 12/05/44		07/05/2018	JPMorgan Securities Inc		508,469	450,000	3,878
023135-BF-2	AMAZON COM INC SERIES WI 3.875% 08/22/37		06/06/2018	Tax Free Exchange		1,595,572	1,575,000	17,631
023135-BJ-4	AMAZON COM INC SERIES WI 4.050% 08/22/47		09/10/2018	Various		2,501,436	2,500,000	42,143
023135-BJ-4	AMAZON COM INC SERIES WI 4.050% 08/22/47		06/06/2018	Tax Free Exchange		19,689,794	19,790,000	231,543
02343U-AA-3	AMCOR FINANCE USA INC SERIES 144A 3.625% 04/28/26		12/12/2018	Salomon Brothers		943,410	1,000,000	4,632
02361D-AQ-3	AMEREN ILLINOIS CO 4.150% 03/15/46		05/17/2018	Stifel, Nicolaus & Co, Inc		1,743,473	1,750,000	13,315

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02376R-AA-0	AMERICAN AIRLINES GROUP INC SERIES 144A 5.500% 10/01/19		06/13/2018	Various		12,043,256	11,750,000	225,541
02529K-AA-1	AMERICAN CREDIT ACCEPTANCE R SERIES 2018-2 CLASS A 144A 2.940% 01/10/22		06/13/2018	Wells Fargo Securities		1,187,945	1,188,012	
02529H-AC-4	AMERICAN CREDIT ACCEPTANCE SERIES 2018-1 CLASS B 144A 3.160% 11/10/21		03/14/2018	DEUTSCHE BANK SECURITI		3,649,501	3,650,000	
02530A-AA-0	AMERICAN CREDIT ACCEPTANCE SERIES 2018-3 CLASS A 144A 2.920% 08/12/21		09/11/2018	DEUTSCHE BANK SECURITI		549,052	549,052	
02530A-AC-6	AMERICAN CREDIT ACCEPTANCE SERIES 2018-3 CLASS B 144A 3.490% 06/13/22		09/11/2018	Various		1,999,851	2,000,000	
025537-AM-3	AMERICAN ELECTRIC POWER SERIES J 4.300% 12/01/28		11/28/2018	Barclays Capital Inc		1,201,602	1,205,000	
02582J-HE-3	AMERICAN EXPRESS CREDIT ACCT SERIES 2017-3 CLASS A 1.770% 11/15/22		03/23/2018	Transfer in Kind		4,041,294	4,119,000	2,228
02582J-HJ-2	AMERICAN EXPRESS CREDIT ACCT SERIES 2017-6 CLASS A 2.040% 05/15/23		03/23/2018	Transfer in Kind		3,180,971	3,240,000	2,020
02582J-HS-2	AMERICAN EXPRESS CREDIT ACCT SERIES 2018-3 CLASS A 2.775% 10/15/25		03/14/2018	Wells Fargo Securities		1,320,000	1,320,000	
025932-AK-0	AMERICAN FINANCIAL GROUP INC 3.500% 08/15/26		03/23/2018	Transfer in Kind		675,515	710,000	2,830
02665W-CQ-2	AMERICAN HONDA FINANCE SERIES MTN 3.625% 10/10/23		10/03/2018	Bank of America Securities		1,094,102	1,095,000	
026874-DG-9	AMERICAN INTERNATIONAL GROUP 3.300% 03/01/21		07/09/2018	Various		520,873	520,000	2,823
026874-DK-0	AMERICAN INTERNATIONAL GROUP 4.200% 04/01/28		07/23/2018	Various		8,261,401	8,295,000	7,799
026874-DA-2	AMERICAN INTERNATIONAL GROUP 4.500% 07/16/44		11/28/2018	Various		541,665	575,000	6,969
026874-DL-8	AMERICAN INTERNATIONAL GROUP 4.750% 04/01/48		03/19/2018	Barclays Capital LE		6,382,315	6,420,000	
026874-DF-1	AMERICAN INTERNATIONAL GROUP 4.800% 07/10/45		09/14/2018	Various		321,550	325,000	4,053
026874-CU-9	AMERICAN INTERNATIONAL GROUP 4.875% 06/01/22		11/30/2018	Various		2,959,028	2,875,000	1,845
026874-AZ-0	AMERICAN INTERNATIONAL GROUP 6.250% 05/01/36		03/27/2018	Morgan Stanley CO Incorporated		178,163	150,000	3,854
03027X-AL-4	AMERICAN TOWER CORP 2.250% 01/15/22		10/23/2018	Various		576,405	600,000	3,281
03027X-AQ-3	AMERICAN TOWER CORP 3.000% 06/15/23		11/20/2018	Various		690,026	720,000	8,873
03027W-AK-8	AMERICAN TOWER TRUST I SERIES 144A 3.652% 03/23/48		03/27/2018	Barclays Bank PLC		11,670,000	11,670,000	
03027W-AJ-1	AMERICAN TOWER TRUST SERIES 2013-1-2 CLASS 2A 144A 3.070% 03/15/48		06/11/2018	Barclays Capital Inc		15,773,940	16,200,000	38,682
03040W-AT-2	AMERICAN WATER CAPITAL C SERIES 30YR 4.200% 09/01/48		09/13/2018	First Tennessee Sec Corp		672,442	675,000	2,993
03066D-AD-8	AMERICREDIT AUTOMOBILE REC SERIES 2016-2 CLASS A3 1.600% 11/09/20		03/23/2018	Transfer in Kind		37,594	37,730	30
03065D-AD-9	AMERICREDIT AUTOMOBILE REC SERIES 2016-3 CLASS A3 1.460% 05/10/21		03/23/2018	Transfer in Kind		26,199	26,380	19
03066M-AE-6	AMERICREDIT AUTOMOBILE RECEI SERIES 2018-3 CLASS B 3.580% 10/18/24		11/15/2018	Salomon Brothers		1,294,958	1,295,000	
03065F-AE-2	AMERICREDIT AUTOMOBILE RECEIV SERIES 2017-1 CLASS B 2.300% 02/18/22		03/23/2018	Transfer in Kind		921,955	935,000	478
03065T-AD-4	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2016-4 CLASS A3 1.530% 07/08/21		03/23/2018	Transfer in Kind		99,162	100,187	77
03065G-AE-0	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2017-2 CLASS B 2.400% 05/18/22		03/23/2018	Transfer in Kind		469,426	475,000	253
031162-BZ-2	AMGEN INC 4.400% 05/01/45		08/14/2018	HSBC Securities Inc		663,916	685,000	8,791
031162-CD-0	AMGEN INC SERIES WI 4.563% 06/15/48		01/31/2018	J.P. Morgan Clearing Corp		216,014	200,000	1,191
031162-CF-5	AMGEN INC SERIES WI 4.663% 06/15/51		06/26/2018	DEUTSCHE BANK SECURITI		1,079,296	1,100,000	1,852
032511-BP-1	ANADARKO PETROLEUM CORP 6.600% 03/15/46		12/11/2018	Various		10,336,499	8,462,000	187,107
03350W-AB-5	ANDEAVOR LOGIS LP CORP 5.200% 12/01/47		05/22/2018	UBS Securities LLC		1,446,828	1,475,000	37,498
03522A-AD-2	ANHEUSER BUSCH CO INBEV SERIES 144A 3.650% 02/01/26		11/08/2018	Taxable Exchange		2,356,508	2,500,000	24,587
03522A-AE-0	ANHEUSER BUSCH CO INBEV SERIES 144A 4.700% 02/01/36		11/08/2018	Taxable Exchange		6,168,954	6,400,000	81,049
03522A-AF-7	ANHEUSER BUSCH CO INBEV SERIES REGS 4.900% 02/01/46		12/12/2018	Various		1,487,074	1,550,000	27,964
03522A-AF-7	ANHEUSER BUSCH CO INBEV SERIES REGS 4.900% 02/01/46		11/08/2018	Taxable Exchange		28,922,368	30,380,000	421,776
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR 3.500% 01/12/24		10/04/2018	Various		24,696,033	24,815,000	164,088
035240-AN-0	ANHEUSER-BUSCH INBEV WOR 4.600% 04/15/48		07/05/2018	Various		11,451,741	11,515,000	2,428
03666H-AA-9	ANTARES HOLDINGS SERIES 144A 6.000% 08/15/23		09/05/2018	Various		33,510,776	33,510,000	2,050
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SERIES WI 5.375% 11/01/21		12/20/2018	Various		14,293,251	14,328,000	100,549
036752-AB-9	ANTHEM INC 3.650% 12/01/27		03/23/2018	Transfer in Kind		1,435,868	1,500,000	19,010
036752-AD-5	ANTHEM INC 4.375% 12/01/47		09/13/2018	MARKETAXESS CORP		836,579	875,000	11,272
94973V-BB-2	ANTHEM INC 4.650% 01/15/43		09/11/2018	Various		2,475,223	2,500,000	10,123
00182E-BE-8	ANZ NATIONAL INTL SERIES 144A 2.200% 07/17/20	D	04/05/2018	Wells Fargo Securities		540,441	550,000	2,756
00182E-BH-1	ANZ NEW ZEALAND INTL LDN SERIES 144A 2.750% 01/22/21	D	09/13/2018	Wells Fargo Securities		19,663,683	19,995,000	84,007
03762Y-AH-0	APIDOS CLO SERIES 2016-25A CLASS A2R 144A 4.169% 10/20/31	D	10/24/2018	JPMorgan Securities Inc		1,990,000	1,990,000	
03767M-AJ-7	APIDOS CLO SERIES 2018-29A CLASS B 144A 4.390% 07/25/30	D	05/11/2018	Bank of America Securities		6,500,000	6,500,000	
037735-CU-9	APPALACHIAN POWER CO 3.400% 06/01/25		07/13/2018	DEUTSCHE BANK SECURITI		226,732	230,000	999
037833-BS-8	APPLE INC 2.250% 02/23/21		03/23/2018	Transfer in Kind		132,796	135,000	278
037833-BA-7	APPLE INC 3.450% 02/09/45		09/19/2018	Morgan Stanley CO Incorporated		66,884	75,000	302
037833-AL-4	APPLE INC 3.850% 05/04/43		09/27/2018	Salomon Brothers		144,587	150,000	2,358
037833-CH-1	APPLE INC 4.250% 02/09/47		09/10/2018	Morgan Stanley CO Incorporated		411,140	400,000	1,558
037833-BX-7	APPLE INC 4.650% 02/23/46		09/20/2018	Various		1,936,411	1,775,000	4,711
03835V-AA-4	APTIV PLC 3.150% 11/19/20	D	03/23/2018	Transfer in Kind		94,850	95,000	1,056
03879X-AA-7	ARBOR REALTY COLLATERALIZED SERIES 2018-FL1 CLASS A 144A 3.605% 06/15/28	D	05/23/2018	Chase Sec		720,000	720,000	
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	C	04/24/2018	Various		387,425	365,000	9,190
03938L-AX-2	ARCELORMITTAL 6.250% 02/25/22	D	08/07/2018	Various		4,566,368	4,275,000	107,799
03938L-AP-9	ARCELORMITTAL 7.000% 10/15/39	C	08/16/2018	Credit Suisse Securities		836,822	715,000	17,378
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/46		12/19/2018	Various		404,247	375,000	3,385
03938J-AA-7	ARCH CAPITAL GRP US INC 5.144% 11/01/43		08/09/2018	Wachovia Capital Markets		433,252	400,000	5,830
039483-BE-1	ARCHER DANIELS 4.535% 03/26/42		01/11/2018	Wells Fargo Securities		1,587,040	1,400,000	19,400
04010L-AU-7	ARES CAPITAL CORP 3.500% 02/10/23		07/23/2018	Various		3,203,518	3,350,000	46,709
04010L-AR-4	ARES CAPITAL CORP 3.625% 01/19/22		06/28/2018	Various		1,408,118	1,435,000	11,071

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04010L-AP-8	ARES CAPITAL CORP 3.875% 01/15/20		08/24/2018	Various		12,922,679	12,710,000	232,642
04017T-AE-9	ARES CLO LTD SERIES 2014-31RA CLASS B 144A 4.289% 05/24/30	D	05/16/2018	Barclays Bank PLC		7,500,000	7,500,000	
04015C-AA-6	ARES FINANCE CO LLC SERIES 144A 4.000% 10/08/24		10/31/2018	Stifel, Nicolaus & Co, Inc		469,690	500,000	1,333
042735-BG-4	ARROW ELECTRONICS INC 3.250% 09/08/24		08/09/2018	Various		493,575	525,000	6,696
042735-BC-3	ARROW ELECTRONICS INC 4.500% 03/01/23		12/11/2018	FEDERAL RESERVE BANK OF BOSTON		1,259,738	1,250,000	15,938
04351L-AB-6	ASCENSION HEALTH 3.945% 11/15/46		09/20/2018	Barclays Capital Inc		703,946	725,000	10,249
04365T-AD-9	ASCENTIUM EQUIPMENT RECEIVA SERIES 2018-2A CLASS B 144A 3.760% 05/10/24		10/16/2018	Bank of America Securities		8,961,834	8,962,000	
04365T-AE-7	ASCENTIUM EQUIPMENT RECEIVA SERIES 2018-2A CLASS C 144A 3.860% 07/10/24		10/16/2018	Bank of America Securities		5,249,040	5,250,000	
045487-AB-1	ASSOCIATED BANC-CORP 4.250% 01/15/25		04/24/2018	KeyBanc Capital Markets Inc		1,169,728	1,150,000	8,045
04624W-AG-2	ASSURANT CLO III LTD SERIES 2018-2A CLASS C 144A 4.719% 10/20/31	D	07/27/2018	JPMorgan Securities Inc		3,970,000	3,970,000	
046353-AM-0	ASTRAZENECA PLC 4.375% 11/16/45	D	09/20/2018	Pershing LLC		539,979	550,000	8,556
00206R-CN-0	AT&T INC 3.400% 05/15/25		09/20/2018	Various		13,062,347	13,720,000	167,552
00206R-GD-8	AT&T INC 3.956% 06/12/24		08/16/2018	Morgan Stanley CO Incorporated		535,000	535,000	
00206R-CT-7	AT&T INC 4.125% 02/17/26		03/23/2018	Transfer in Kind		1,833,263	1,850,000	8,267
00206R-BK-7	AT&T INC 4.350% 06/15/45		09/10/2018	Salomon Brothers		171,130	200,000	2,103
00206R-CQ-3	AT&T INC 4.750% 05/15/46		10/12/2018	Various		16,079,457	17,740,000	215,499
00206R-DH-2	AT&T INC 5.150% 03/15/42		01/16/2018	National Financial Services Co		596,254	575,000	9,860
00206R-DR-0	AT&T INC 5.250% 03/01/37		06/13/2018	Various		1,290,230	1,275,000	19,728
00206R-GQ-9	AT&T INC SERIES WI 4.300% 02/15/30		12/20/2018	US Bancorp Investments Inc		1,899,940	2,000,000	30,817
00206R-GQ-9	AT&T INC SERIES WI 4.300% 02/15/30		11/23/2018	Tax Free Exchange		893,545	925,000	10,828
00206R-DJ-8	AT&T INC SERIES WI 4.500% 03/09/48		08/16/2018	Various		5,141,156	5,810,000	115,676
00206R-FW-7	AT&T INC SERIES WI 4.900% 08/15/37		11/30/2018	Tax Free Exchange		249,998	250,000	3,607
00206R-FU-1	AT&T INC SERIES WI 5.150% 02/15/50		11/30/2018	Tax Free Exchange		375,581	375,000	5,686
00206R-HA-3	AT&T INC SERIES WI 5.150% 11/15/46		11/23/2018	Tax Free Exchange		2,357,357	2,323,000	2,659
00206R-GM-8	AT&T INC SERIES WI 6.375% 06/01/28		11/23/2018	Tax Free Exchange		300,024	300,000	9,138
00206R-GP-1	AT&T INC SERIES WI 6.500% 03/15/29		11/23/2018	Tax Free Exchange		467,200	390,000	4,788
00206R-GS-5	AT&T INC SERIES WI 6.875% 10/15/31		11/23/2018	Tax Free Exchange		377,829	300,000	2,177
00206R-GH-9	AT&T INC SERIES WI 7.125% 03/15/26		11/23/2018	Tax Free Exchange		413,744	330,000	4,441
00135T-AA-2	ATB GROUP PLC SERIES 144A 4.750% 10/12/23	D	10/04/2018	Morgan Stanley CO Incorporated		743,294	745,000	
04685A-2C-4	ATHENE GLOBAL FUNDING SERIES 144A 2.750% 04/20/20		03/23/2018	Transfer in Kind		689,644	695,000	8,282
04685A-2E-0	ATHENE GLOBAL FUNDING SERIES 144A 3.000% 07/01/22		03/23/2018	Transfer in Kind		344,873	355,000	2,455
04685A-2B-6	ATHENE GLOBAL FUNDING SERIES 144A 4.000% 01/25/22		07/09/2018	KeyBanc Capital Markets Inc		252,090	250,000	3,488
04686J-AA-9	ATHENE HOLDING LTD 4.125% 01/12/28	D	12/11/2018	Various		56,870,863	59,178,000	456,028
04941T-AS-9	ATLAS SENIOR LOAN FUND LTD SERIES 2016-7A CLASS A1R 144A 3.971% 11/27/31	D	11/21/2018	JPMorgan Securities Inc		9,590,000	9,590,000	
04965F-AG-6	ATRIUM CDO CORP SERIES 2018-15 CLASS B 144A 4.227% 01/23/31	D	11/16/2018	Credit Suisse Securities USA		7,860,000	7,860,000	
05329W-AN-2	AUTONATION INC 3.500% 11/15/24		03/23/2018	Transfer in Kind		182,364	190,000	2,512
05329W-AM-4	AUTONATION INC 4.500% 10/01/25		11/28/2018	Goldman Sachs		154,426	160,000	1,180
05352P-AA-5	AVANT LOANS FUNDING TRUST SERIES 2018-A CLASS A 144A 3.090% 06/15/21		05/22/2018	JPMorgan Securities Inc		759,168	759,187	
05353T-AA-6	AVANT LOANS FUNDING TRUST SERIES 2018-B CLASS A 144A 3.420% 01/18/22		10/10/2018	Credit Suisse Securities USA		1,752,862	1,752,936	
05359A-AA-1	AVENTURA MALL TRUST SERIES 2018-AVM CLASS A 144A 4.112% 07/05/40		06/19/2018	Various		15,776,067	15,310,000	48,969
05359A-AE-3	AVENTURA MALL TRUST SERIES 2018-AVM CLASS B 144A 4.112% 07/05/40		06/19/2018	Various		14,737,699	14,500,000	46,378
05359A-AJ-2	AVENTURA MALL TRUST SERIES 2018-AVM CLASS D 144A 4.112% 07/05/40		06/19/2018	Various		12,155,658	12,400,000	39,661
05363L-AU-7	AVERY POINT CLO LTD SERIES 2015-6A CLASS AR 144A 3.263% 08/05/27	D	08/22/2018	Credit Suisse Securities USA		2,380,000	2,380,000	
05369A-AC-5	AVIATION CAPITAL GROUP SERIES 144A 3.875% 05/01/23		04/24/2018	Various		4,452,522	4,470,000	
05369A-AF-8	AVIATION CAPITAL GROUP SERIES 144A 4.375% 01/30/24		11/28/2018	RBC Capital Markets		1,023,004	1,035,000	
05377R-CQ-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-1A CLASS A 144A 3.070% 09/20/23		03/23/2018	Transfer in Kind		524,817	530,000	271
05377R-CU-6	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-2A CLASS A 144A 2.970% 03/20/24		03/23/2018	Transfer in Kind		333,231	340,000	168
054561-AG-0	AXA EQUITABLE HOLDINGS I SERIES 144A 4.350% 04/20/28		04/17/2018	Chase Sec		1,447,318	1,450,000	
054561-AK-1	AXA EQUITABLE HOLDINGS I SERIES 144A 5.000% 04/20/48		09/13/2018	Wachovia Capital Markets		843,156	900,000	18,375
05464H-AC-4	AXIS SPECIALTY FINANCE PLC 4.000% 12/06/27	D	12/11/2018	Various		14,122,540	14,835,000	190,456
067316-AF-6	BACARDI LTD SERIES 144A 4.700% 05/15/28	D	04/24/2018	Bank of America Securities		1,031,698	1,035,000	
067316-AH-2	BACARDI LTD SERIES 144A 5.300% 05/15/48	D	09/10/2018	Various		468,800	475,000	3,445
05723K-AD-2	BAKER HUGHES LLC CO OBL SERIES WI 2.773% 12/15/22		03/23/2018	Transfer in Kind		629,946	645,000	5,217
05723K-AE-0	BAKER HUGHES LLC CO OBL SERIES WI 3.337% 12/15/27		12/10/2018	Salomon Brothers		3,377,646	3,694,000	60,607
05723K-AF-7	BAKER HUGHES LLC CO OBL SERIES WI 4.080% 12/15/47		01/31/2018	Tax Free Exchange		199,226	200,000	1,133
06427D-AP-8	BANC OF AMERICA COMMERCIAL MOR SERIES 2017-BNK3 CLASS A2 3.116% 02/15/50		03/23/2018	Transfer in Kind		814,005	815,000	1,764
054967-AA-2	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS A 144A 3.305% 09/15/34		11/01/2018	Bank of America Securities		5,000,000	5,000,000	
054967-AG-9	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS B 144A 3.605% 09/15/34		11/01/2018	Bank of America Securities		6,500,000	6,500,000	
054967-AJ-3	BANC OF AMERICA MERRILL LYNCH SERIES 2018-DSNY CLASS C 144A 3.657% 09/15/34		11/01/2018	Bank of America Securities		7,465,000	7,465,000	
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018-PARK CLASS A 144A 4.091% 08/10/38		08/23/2018	Bank of America Securities		5,675,392	5,490,000	6,862
05964H-AE-5	BANCO SANTANDER SA 3.125% 02/23/23	D	12/11/2018	Credit Agricole Securities (US		1,497,920	1,600,000	15,278
05964H-AG-0	BANCO SANTANDER SA 3.848% 04/12/23	D	04/09/2018	Citibank N.A.		8,800,000	8,800,000	
05964H-AJ-4	BANCO SANTANDER SA 4.379% 04/12/28	D	04/09/2018	Salomon Brothers		200,000	200,000	
06051G-FH-7	BANK OF AMERICA CORP MTN 4.200% 08/26/24		10/16/2018	Various		21,305,292	21,305,000	136,654
06051G-GV-5	BANK OF AMERICA CORP SERIES 144A 3.004% 12/20/23		05/24/2018	BNP Paribas Securities Bond		291,066	300,000	3,980

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-GQ-6	BANK OF AMERICA CORP SERIES GMTN 2.816% 07/21/23		12/06/2018	Various		69,826,393	70,790,000	815,027
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN 4.450% 03/03/26		12/20/2018	Pershing LLC		1,910,043	1,925,000	26,413
06051G-GC-7	BANK OF AMERICA CORP SERIES L 4.183% 11/25/27		07/18/2018	Various		5,286,974	5,380,000	50,228
06051G-GE-3	BANK OF AMERICA CORP SERIES MTN 3.124% 01/20/23		03/23/2018	Transfer in Kind		1,430,606	1,450,000	8,134
06051G-GG-8	BANK OF AMERICA CORP SERIES MTN 4.443% 01/20/48		12/10/2018	US Bancorp Investments Inc		1,552,960	1,600,000	28,040
06051G-HC-6	BANK OF AMERICA CORP SERIES WI 3.004% 12/20/23		05/22/2018	Tax Free Exchange		4,324,518	4,261,000	54,045
06051G-HD-4	BANK OF AMERICA CORP SERIES WI 3.419% 12/20/28		05/22/2018	Tax Free Exchange		3,043,441	3,064,000	44,231
05522R-CV-8	BANK OF AMERICA CREDIT CARD SERIES 2016-A1 CLASS A 2.845% 10/15/21		03/08/2018	BREAN CAPITAL LLC		2,507,813	2,500,000	3,433
06279J-AA-7	BANK OF IRELAND GROUP SERIES 144A 4.500% 11/25/23	D	09/18/2018	Bank of America Securities		624,106	625,000	
064159-JG-2	BANK OF NOVA SCOTIA 2.700% 03/07/22	A	12/06/2018	Various		8,818,458	8,950,000	79,530
064159-HB-5	BANK OF NOVA SCOTIA 4.500% 12/16/25	A	06/07/2018	HSBC Securities Inc		2,193,466	2,200,000	48,125
064159-KD-7	BANK OF NOVA SCOTIA SERIES BKNT 2.450% 09/19/22	A	06/28/2018	Various		10,369,797	10,800,000	63,557
064159-LG-9	BANK OF NOVA SCOTIA SERIES BKNT 3.125% 04/20/21	A	04/17/2018	Scotia Capital		1,457,226	1,460,000	
06406R-AA-5	BANK OF NY MELLON CORP SERIES MTN 2.600% 02/07/22		06/28/2018	Various		1,078,423	1,100,000	7,670
06406R-AE-7	BANK OF NY MELLON CORP SERIES MTN 2.950% 01/29/23		12/06/2018	Various		6,967,385	7,100,000	73,389
06406R-AJ-6	BANK OF NY MELLON CORP SERIES MTN 3.450% 08/11/23		10/23/2018	Various		7,866,828	7,870,000	1,725
065603-AF-9	BANK OF THE WEST AUTO TRUST SERIES 2018-1 CLASS C 144A 3.980% 05/15/24		10/31/2018	BNP Paribas Securities Bond		1,519,729	1,520,000	
06035R-AS-5	BANK SERIES 2018-BN14 CLASS A4 4.231% 09/15/60		09/18/2018	Morgan Stanley CO Incorporated		1,441,905	1,400,000	4,278
06035R-AW-6	BANK SERIES 2018-BN14 CLASS C 4.598% 09/15/60		09/18/2018	Morgan Stanley CO Incorporated		3,344,615	3,310,000	10,992
06675F-AR-8	BANQUE FED CRED MUTUEL SERIES 144A 3.750% 07/20/23	D	07/16/2018	Salomon Brothers		1,030,477	1,035,000	
06739F-FU-0	BARCLAYS BANK PLC SERIES 144A 10.179% 06/12/21	D	09/19/2018	Goldman Sachs		200,114	175,000	4,899
05491U-BD-9	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-C2 CLASS A5 4.314% 12/15/51		12/04/2018	Barclays Capital Inc		1,998,122	1,940,000	4,417
05491V-AE-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS B 144A 4.267% 08/05/38		07/26/2018	Various		23,782,148	23,670,000	23,185
05491V-AG-1	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS C 144A 4.267% 08/05/38		08/14/2018	Various		17,088,904	17,280,000	17,058
05491V-AJ-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS D 144A 4.267% 08/05/38		07/26/2018	Various		13,475,842	13,900,000	13,618
07332V-BA-2	BARCLAYS COMMERCIAL MORTGAGE SERIES 2017-C1 CLASS A2 3.189% 02/15/50		03/23/2018	Transfer in Kind		972,465	970,000	2,148
06738E-BC-8	BARCLAYS PLC 4.009% 05/16/24	D	05/11/2018	Various		20,146,664	20,145,000	
06738E-AU-9	BARCLAYS PLC 4.337% 01/10/28	D	07/26/2018	Various		5,243,993	5,470,000	15,710
06738E-BB-0	BARCLAYS PLC 4.338% 05/16/24	D	05/09/2018	Barclays Capital Inc		1,470,000	1,470,000	
06738E-AC-9	BARCLAYS PLC 4.375% 09/11/24	D	08/24/2018	Various		5,406,728	5,550,000	83,812
05526D-BD-6	BAT CAPITAL CORP SERIES WI 4.390% 08/15/37		11/20/2018	Tax Free Exchange		275,000	275,000	3,186
05526D-BF-1	BAT CAPITAL CORP SERIES WI 4.540% 08/15/47		11/20/2018	Tax Free Exchange		1,807,680	1,800,000	21,565
07274N-AZ-6	BAYER US FIN II LLC 4.200% 07/15/34		06/25/2018	Taxable Exchange		184,180	200,000	3,733
07274N-AW-3	BAYER US FIN II LLC 3.375% 07/15/24		08/06/2018	Bank of America Securities		383,442	395,000	852
07274N-BF-9	BAYER US FINANCE II LLC 4.400% 07/15/44		10/15/2018	Credit Suisse Securities USA		5,655,199	6,320,000	71,065
07274N-BF-9	BAYER US FINANCE II LLC 4.400% 07/15/44		06/25/2018	Taxable Exchange		5,611,819	6,095,000	119,191
07274N-BH-5	BAYER US FINANCE II LLC 4.700% 07/15/64		07/24/2018	Credit Suisse Securities USA		90,714	100,000	144
07274N-BH-5	BAYER US FINANCE II LLC 4.700% 07/15/64		06/25/2018	Taxable Exchange		246,966	289,000	6,037
07274N-AG-8	BAYER US FINANCE II LLC SERIES 144A 3.345% 12/15/23		10/23/2018	Various		18,415,095	18,415,000	706
07274N-AJ-2	BAYER US FINANCE II LLC SERIES 144A 4.250% 12/15/25		06/18/2018	Various		5,414,747	5,425,000	
07274N-AL-7	BAYER US FINANCE II LLC SERIES 144A 4.375% 12/15/28		07/10/2018	Various		2,522,097	2,525,000	1,446
07274N-AN-3	BAYER US FINANCE II LLC SERIES 144A 4.625% 06/25/38		06/18/2018	JP Morgan Securities PLC		10,931,318	11,105,000	
07274N-AQ-6	BAYER US FINANCE II LLC SERIES 144A 4.875% 06/25/48		06/19/2018	JPMorgan Securities Inc		376,496	375,000	
05531F-BF-9	BB&T CORPORATION SERIES MTN 3.750% 12/06/23		11/29/2018	Morgan Stanley CO Incorporated		1,452,759	1,455,000	
055377-AB-1	BCC FUNDING CORP SERIES 2018-1A CLASS A2 144A 2.960% 06/20/23		02/14/2018	Credit Suisse Securities USA		1,530,973	1,531,241	
055377-AC-9	BCC FUNDING CORP SERIES 2018-1A CLASS B 144A 3.390% 08/21/23		02/14/2018	Credit Suisse Securities USA		2,609,508	2,610,000	
075887-CF-4	BECTON DICKINSON 3.300% 12/29/20		05/16/2018	Various		22,457,461	22,455,000	4,783
075887-BW-8	BECTON DICKINSON 3.700% 06/06/27		05/30/2018	Various		436,103	450,000	5,216
075887-BX-6	BECTON DICKINSON 4.669% 06/06/47		08/15/2018	Various		1,813,186	1,815,000	16,985
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		06/13/2018	Goldman Sachs		1,317,371	1,350,000	
0778FP-AA-7	BELL CANADA 4.464% 04/01/48	A	03/26/2018	RBC Capital Markets		275,000	275,000	
08162C-AB-6	BENCHMARK MORTGAGE TRUST SERIES 2018-B6 CLASS A2 4.203% 10/10/51		09/20/2018	Salomon Brothers		9,269,863	9,000,000	8,406
08162C-AE-0	BENCHMARK MORTGAGE TRUST SERIES 2018-B6 CLASS AAB 4.170% 10/10/51		09/20/2018	Salomon Brothers		2,256,648	2,191,000	2,030
08181J-AA-0	BENEFIT STREET PARTNERS CLO L SERIES 2018-5BA CLASS A1A 144A 3.344% 04/20/31	D	04/19/2018	Pershing LLC		12,800,000	12,800,000	
084664-CQ-2	BERKSHIRE HATHAWAY FIN 4.200% 08/15/48		11/16/2018	DEUTSCHE BANK SECURITI		1,092,592	1,150,000	12,746
084659-AP-6	BERKSHIRE HATHWAY ENERGY SERIES WI 3.800% 07/15/48		09/10/2018	Pershing LLC		182,492	200,000	1,203
084659-AP-6	BERKSHIRE HATHWAY ENERGY SERIES WI 3.800% 07/15/48		05/02/2018	Tax Free Exchange		198,354	200,000	2,470
08652B-AA-7	BEST BUY CO INC 4.450% 10/01/28		09/25/2018	Bank of America Securities		702,236	705,000	
05549G-AG-6	BHMS MORTGAGE TRUST SERIES 2018-ATLS CLASS B 144A 3.955% 07/15/35		07/13/2018	Salomon Brothers		42,150,000	42,150,000	
055451-AV-0	BHP BILLITON FIN USA LTD 5.000% 09/30/43	D	12/11/2018	Various		1,361,669	1,250,000	17,000
09247X-AJ-0	BLACKROCK INC 3.375% 06/01/22		01/30/2018	JP Morgan Securities PLC		5,626,445	5,500,000	30,938
09628V-AQ-7	BLUEMOUNTAIN CLO LTD SERIES 2016-3A CLASS BR 144A 4.316% 11/15/30	D	11/02/2018	Barclays Bank PLC		6,000,000	6,000,000	
05565E-AL-9	BMW US CAPITAL LLC SERIES 144A 1.850% 09/15/21		03/23/2018	Transfer in Kind		541,324	565,000	319
05565E-AH-8	BMW US CAPITAL LLC SERIES 144A 2.800% 04/11/26		03/23/2018	Transfer in Kind		711,044	750,000	9,625
05586C-AD-6	BMW VEHICLE LEASE TRUST SERIES 2018-1 CLASS A4 3.360% 03/21/22		10/10/2018	SG Americas Securities LLC		1,289,989	1,290,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05579T-5G-7	BNP PARIBAS SA 4.250% 10/15/24	D	03/23/2018	Transfer in Kind		2,010,248	2,000,000	38,014
09659W-2D-5	BNP PARIBAS SERIES 144A 3.375% 01/09/25	D	09/25/2018	Various		1,727,204	1,795,000	10,965
05581K-AA-9	BNP PARIBAS SERIES 144A 4.375% 09/28/25	D	03/23/2018	Transfer in Kind		1,639,226	1,650,000	35,693
09659W-2F-0	BNP PARIBAS SERIES 144A 4.400% 08/14/28	D	08/07/2018	BNP Paribas Securities Corp		696,248	700,000	
05581K-AC-5	BNP PARIBAS SERIES 144A 4.625% 03/13/27	D	08/20/2018	BNP Paribas Securities Bond		754,715	756,000	15,540
05568Y-AA-6	BNSF RAILWAY CO 2007 1 P 5.996% 04/01/24		03/23/2018	Transfer in Kind		620,614	584,829	17,046
097023-BZ-7	BOEING CO 3.625% 03/01/48		08/14/2018	Morgan Stanley CO Incorporated		837,461	880,000	15,330
097023-CB-9	BOEING CO 3.850% 11/01/48		10/30/2018	Merrill Lynch Pierce Fenner Sm		817,763	875,000	21
10112R-AU-8	BOSTON PROPERTIES INC 3.850% 02/01/23		03/23/2018	Transfer in Kind		356,449	350,000	2,059
10112R-BA-1	BOSTON PROPERTIES INC 4.500% 12/01/28		11/13/2018	Bank of America Securities		672,577	675,000	
10112R-AV-6	BOSTON PROPERTIES LP 3.125% 09/01/23		04/20/2018	Bank of America Securities		1,824,713	1,875,000	8,626
05583J-AC-6	BPCE SA SERIES 144A 3.500% 10/23/27	D	05/11/2018	Various		850,484	900,000	11,594
05578Q-AA-1	BPCE SA SERIES 144A 5.700% 10/22/23	D	10/22/2018	Various		1,594,762	1,525,000	17,699
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN SERIES WI 3.700% 06/22/27		04/25/2018	Tax Free Exchange		465,394	505,000	6,384
111021-AE-1	BRITISH TELECOM PLC 9.625% 12/15/30	C	09/12/2018	Various		571,044	400,000	9,518
111021-AM-3	BRITISH TELECOMMUNICATIO 4.500% 12/04/23	D	11/29/2018	Barclays Capital Inc		1,169,684	1,170,000	
11120V-AF-0	BRIXMOR OPERATING PART 3.650% 06/15/24		03/23/2018	Transfer in Kind		560,301	575,000	5,888
11134L-AD-1	BROADCOM CRP CAYMN FI SERIES WI 3.000% 01/15/22		02/14/2018	Tax Free Exchange		6,309,153	6,335,000	15,310
11134L-AP-4	BROADCOM CRP CAYMN FI SERIES WI 3.125% 01/15/25		10/04/2018	Barclays Capital Inc		579,025	625,000	4,323
11134L-AF-6	BROADCOM CRP CAYMN FI SERIES WI 3.625% 01/15/24		10/03/2018	Barclays Capital Inc		316,040	325,000	2,550
11271L-AC-6	BROOKFIELD FINANCE INC 3.900% 01/25/28	A	01/11/2018	Bank of America Securities		597,924	600,000	
11271L-AA-0	BROOKFIELD FINANCE INC 4.250% 06/02/26	A	06/13/2018	Stifel, Nicolaus & Co, Inc		1,332,126	1,350,000	2,072
115637-AT-7	BROWN FORMAN CORP 4.000% 04/15/38		03/23/2018	Various		296,803	300,000	8
118230-AQ-4	BUCKEYE PARTNERS LP 3.950% 12/01/26		03/23/2018	Transfer in Kind		151,203	160,000	2,019
120111-BM-0	BUILDING MATLS CORP AMER SERIES 144A 5.375% 11/15/24		04/03/2018	Wachovia Capital Markets		167,475	165,000	3,449
120568-AX-8	BUNGE LIMITED FINANCE CO 3.250% 08/15/26		08/24/2018	Various		6,062,467	6,579,000	4,827
120568-AY-6	BUNGE LTD FINANCE CORP 3.000% 09/25/22		12/06/2018	Various		2,585,256	2,670,000	15,021
120568-BA-7	BUNGE LTD FINANCE CORP 4.350% 03/15/24		10/31/2018	Various		20,546,044	20,575,000	1,571
12189L-AR-2	BURLINGTON NORTHERN SANTA FE 3.750% 04/01/24		03/23/2018	Transfer in Kind		1,937,533	1,900,000	34,635
12189L-AS-0	BURLINGTON NORTHERN SANTA FE 4.900% 04/01/44		09/20/2018	US Bancorp Investments Inc		711,230	650,000	15,306
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE 6.150% 05/01/37		09/10/2018	Merrill Lynch Pierce Fenner Sm		371,448	300,000	6,714
12433W-AA-9	BX TRUST SERIES 2018-EXCL CLASS A 144A 3.543% 09/15/37		10/02/2018	Bank of America Securities		8,916,148	8,950,000	
056059-AN-8	BX TRUST SERIES 2018-IND CLASS E 144A 4.155% 11/15/35		10/22/2018	Salomon Brothers		30,234,884	30,234,884	
12805P-AJ-5	CAL FUNDING LTD SERIES 2018-2A CLASS A 144A 4.340% 09/25/43		09/12/2018	Bank of America Securities		7,828,371	7,829,250	
136069-XY-2	CANADIAN IMPERIAL BANK 2.700% 02/02/21	A	03/23/2018	Transfer in Kind		291,521	295,000	1,195
136375-BX-9	CANADIAN NATL RAILWAY 2.250% 11/15/22	A	03/23/2018	Transfer in Kind		2,258,719	2,350,000	19,241
136385-AY-7	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/47	A	02/22/2018	Various		477,650	451,000	4,718
136385-AJ-0	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/37	A	09/10/2018	Various		424,554	350,000	849
13646A-AF-7	CANADIAN PACER AUTO RECEIVAB SERIES 2018-2A CLASS B 144A 3.630% 01/19/24	A	10/02/2018	BANK OF MONTREAL		569,972	570,000	
14040H-BT-1	CAPITAL ONE FINANCIAL CO 3.300% 10/30/24		03/23/2018	Transfer in Kind		994,550	1,035,000	13,852
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP 4.200% 10/29/25		03/23/2018	Transfer in Kind		687,325	700,000	12,005
14040H-AY-1	CAPITAL ONE FINANCIAL CORP 4.750% 07/15/21		03/23/2018	Transfer in Kind		1,458,506	1,400,000	13,115
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXEC SERIES 2015-A3 CLASS A3 2.706% 03/15/23		03/19/2018	BMO Capital Markets Corp Bonds		561,072	560,000	203
14041N-FE-6	CAPITAL ONE MULTI-ASSET EXEC SERIES 2016-A3 CLASS A3 1.340% 04/15/22		09/21/2018	Various		3,415,637	3,450,000	1,221
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR 4.368% 06/15/47		09/20/2018	US Bancorp Investments Inc		709,080	800,000	9,610
141781-BG-8	CARGILL INC SERIES 144A 3.250% 03/01/23		02/26/2018	JP Morgan Securities PLC		4,025,003	4,030,000	
14314C-AA-3	CARLYLE FINANCE LLC SERIES 144A 5.650% 09/15/48		09/07/2018	JPMorgan Securities Inc		849,269	850,000	
14311M-AU-0	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS CR 144A 5.359% 07/28/28	D	07/18/2018	JPMorgan Securities Inc		1,360,000	1,360,000	
14315R-AE-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2018-4A CLASS A2 144A 4.269% 01/20/31	D	11/30/2018	Salomon Brothers		5,200,000	5,200,000	
14314P-AC-0	CARMAX AUTO OWNER TRUST SERIES 2017-2 CLASS A3 1.930% 03/15/22		03/23/2018	Transfer in Kind		1,144,930	1,160,000	684
14314R-AC-6	CARMAX AUTO OWNER TRUST SERIES 2017-4 CLASS A3 2.110% 10/17/22		03/23/2018	Transfer in Kind		281,104	285,000	184
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2018-1 CLASS A 144A 4.125% 06/15/43		06/07/2018	Salomon Brothers		12,564,982	12,574,472	
149123-CB-5	CATERPILLAR INC 3.803% 08/15/42		08/15/2018	Goldman Sachs		840,585	870,000	184
14916R-AC-8	CATHOLIC HEALTH INITIATIVES 2.950% 11/01/22		10/04/2018	Wachovia Securities, LLC		15,495,360	16,000,000	207,156
14916R-AD-6	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/42		09/11/2018	JPMorgan Securities Inc		357,318	390,000	6,221
12481X-AC-4	CBAM CLO MANANGEMENT SERIES 2018-6A CLASS A 144A 3.376% 07/15/31	D	05/17/2018	Goldman Sachs		2,100,000	2,100,000	
12503M-AB-4	CBOE HOLDINGS INC 1.950% 06/28/19		03/23/2018	Transfer in Kind		533,663	540,000	2,574
124857-AJ-2	CBS CORP 4.850% 07/01/42		12/20/2018	Stifel, Nicolaus & Co, Inc		935,050	1,000,000	23,307
124857-AY-9	CBS CORP SERIES WI 2.900% 06/01/23		12/12/2018	Tax Free Exchange		665,679	690,000	611
12509K-AB-2	CCG RECEIVABLES TRUST SERIES 2018-2 CLASS A2 144A 3.090% 12/15/25		08/21/2018	BMO Capital Markets Corp Bonds		2,319,729	2,320,000	
1248EP-BX-0	CCO HOLDINGS LLC SERIES 144A 5.000% 02/01/28		03/09/2018	Various		1,184,098	1,250,000	6,506
1248EP-BT-9	CCO HOLDINGS LLC SERIES 144A 5.125% 05/01/27		09/05/2018	Various		5,050,024	5,175,000	69,598
151020-BA-1	CELGENE CORP 3.250% 02/20/23		06/12/2018	Barclays Capital Inc		10,203,267	10,462,000	101,261
151020-AY-0	CELGENE CORP 3.450% 11/15/27		07/26/2018	Morgan Stanley CO Incorporated		7,564,728	8,065,000	57,967
151020-AJ-3	CELGENE CORP 4.000% 08/15/23		10/22/2018	Various		6,508,332	6,448,000	67,900

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
151020-AW-4	CELGENE CORP 4.350% 11/15/47		09/11/2018	Various		1,667,513	1,850,000	24,022
151020-AM-6	CELGENE CORP 4.625% 05/15/44		09/20/2018	Millennium Advisors Llc		729,856	775,000	12,844
15135U-AG-4	CENOVUS ENERGY 3.000% 08/15/22	A	11/29/2018	Various		5,713,227	6,045,000	53,372
15135U-AF-6	CENOVUS ENERGY 6.750% 11/15/39	A	09/13/2018	Various		8,206,328	7,160,000	134,940
15135U-AM-1	CENOVUS ENERGY INC SERIES WI 4.250% 04/15/27	A	11/02/2018	Various		7,081,704	7,475,000	23,151
15135U-AR-0	CENOVUS ENERGY SERIES WI 5.400% 06/15/47	A	09/26/2018	Salomon Brothers		221,769	225,000	3,476
15189Y-AD-8	CENTERPOINT ENERGY RESOU 6.250% 02/01/37		01/04/2018	Deutsche Bank AG		157,074	125,000	3,407
161175-BM-5	CHARTER COMM OPT LLC CAP 5.375% 04/01/38		09/10/2018	Barclays Capital Inc		193,656	200,000	4,330
161175-BN-3	CHARTER COMM OPT LLC CAP 5.750% 04/01/48		11/30/2018	JPMorgan Securities Inc		209,649	225,000	2,204
161175-AX-2	CHARTER COMM OPT LLC CAP SERIES WI 3.579% 07/23/20		10/23/2018	Various		3,278,420	3,250,000	18,253
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI 4.908% 07/23/25		04/25/2018	Various		4,556,193	4,495,000	42,200
161175-BL-7	CHARTER COMM OPT LLC CAP SERIES WI 5.375% 05/01/47		08/15/2018	RBC Capital Markets		673,317	705,000	11,158
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI 6.484% 10/23/45		04/13/2018	MARKETAXESS CORP		111,468	100,000	3,134
161175-BK-9	CHARTER COMMUNICATIONS OPERATI SERIES WI 4.200% 03/15/28		01/11/2018	Salomon Brothers		747,315	750,000	10,325
16151U-AG-1	CHASE EDUCATION LOAN TRUST SERIES 2007-A CLASS B 3.033% 06/28/40		01/18/2018	Credit Suisse Securities USA		225,371	238,867	329
161571-FK-5	CHASE ISSUANCE TRUST SERIES 2012-A4 CLASS A4 1.580% 08/15/21		09/21/2018	Bank of America Securities		1,741,438	1,760,000	994
161571-HC-1	CHASE ISSUANCE TRUST SERIES 2016-A2 CLASS A 1.370% 06/15/21		08/28/2018	Goldman Sachs		989,922	1,000,000	571
161571-HF-4	CHASE ISSUANCE TRUST SERIES 2016-A5 CLASS A5 1.270% 07/15/21		08/27/2018	Bank of America Securities		212,405	215,000	106
161571-HN-7	CHASE ISSUANCE TRUST SERIES 2018-A1 CLASS A1 2.655% 04/17/23		05/04/2018	JPMorgan Securities Inc		2,250,000	2,250,000	
165183-BH-6	CHESAPEAKE FUNDING II LLC SERIES 2018-1A CLASS A2 144A 2.905% 04/15/30		04/11/2018	Bank of America Securities		485,141	485,141	
17119B-AC-1	CHRYSLER CAPITAL AUTO RECEIVAB SERIES 2016-BA CLASS A3 144A 1.640% 07/15/21		03/23/2018	Transfer in Kind		315,159	317,448	159
171340-AH-5	CHURCH & DWIGHT CO INC 2.875% 10/01/22		10/23/2018	Wachovia Capital Markets		12,439,475	12,765,000	169,102
12551A-AG-0	CIFC FUNDING LTD SERIES 2017-1A CLASS C 144A 4.919% 04/23/29	D	04/19/2018	Chase Sec		1,508,250	1,500,000	
12551Y-AE-3	CIFC FUNDING LTD SERIES 2018-3A CLASS C 144A 4.345% 07/18/31	D	06/15/2018	DEPOSITORY TRUST COMPANY		4,000,000	4,000,000	
125509-BS-7	CIGNA CORP 4.000% 02/15/22		07/09/2018	Various		4,121,719	4,050,000	23,022
17275R-AF-9	CISCO SYSTEMS INC 5.500% 01/15/40		08/15/2018	Wachovia Capital Markets		665,841	550,000	2,689
125581-GY-8	CIT GROUP INC 4.750% 02/16/24		08/14/2018	Barclays Bank PLC		9,510,000	9,510,000	
125581-GW-2	CIT GROUP INC 5.250% 03/07/25		03/06/2018	Barclays Capital		6,500,000	6,500,000	
125581-GX-0	CIT GROUP INC 6.125% 03/09/28		03/06/2018	Barclays Capital		4,016,000	4,016,000	
17305E-FS-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2014-A6 CLASS A6 2.150% 07/15/21		08/27/2018	Bank of America Securities		1,199,446	1,205,000	3,166
17305E-FY-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2016-A3 CLASS A3 2.873% 12/07/23		04/02/2018	Various		342,683	340,000	580
17305E-GE-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A6 CLASS A6 3.077% 05/14/29		08/27/2018	Chase Sec		48,516,783	48,120,000	62,166
17305E-GL-3	CITIBANK CREDIT CARD ISSUANCE SERIES 2018-A2 CLASS A2 2.800% 01/20/25		01/25/2018	Salomon Brothers		6,090,000	6,090,000	
17322V-AU-0	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC23 CLASS AAB 3.337% 07/10/47		03/23/2018	Various		903,721	900,000	2,086
17324D-AU-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015-P1 CLASS A5 3.717% 09/15/48		12/07/2018	Bank of America Securities		2,403,188	2,400,000	2,478
17291E-AX-9	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-P6 CLASS AAB 3.512% 12/10/49		02/07/2018	Morgan Stanley CO Incorporated		218,124	215,000	168
172967-LF-6	CITIGROUP INC 2.450% 01/10/20		03/23/2018	Transfer in Kind		812,045	820,000	4,241
172967-LV-1	CITIGROUP INC 3.142% 01/24/23		10/23/2018	Various		50,588,841	50,915,000	152,475
172967-JL-6	CITIGROUP INC 3.875% 03/26/25		09/05/2018	Goldman Sachs		97,605	100,000	1,733
172967-HV-6	CITIGROUP INC 4.000% 08/05/24		03/23/2018	Transfer in Kind		2,280,044	2,275,000	12,892
172967-LW-9	CITIGROUP INC 4.075% 04/23/29		04/16/2018	Salomon Brothers		4,160,000	4,160,000	
172967-KU-4	CITIGROUP INC 4.125% 07/25/28		08/16/2018	Salomon Brothers		654,993	675,000	1,934
172967-JC-6	CITIGROUP INC 4.300% 11/20/26		09/10/2018	US Bancorp Investments Inc		789,256	800,000	10,702
172967-KR-1	CITIGROUP INC 4.750% 05/18/46		02/02/2018	Salomon Brothers		213,550	200,000	2,058
172967-HB-0	CITIGROUP INC 5.500% 09/13/25		01/25/2018	Morgan Stanley CO Incorporated		150,692	135,000	2,805
172967-EW-7	CITIGROUP INC 8.125% 07/15/39		12/10/2018	Goldman Sachs		592,913	425,000	14,100
17858P-AB-7	CITY OF HOPE SERIES 2018 4.378% 08/15/48		11/02/2018	Various		3,498,029	3,625,000	31,404
186108-CE-4	CLEVELAND ELECTRIC ILLUM 5.950% 12/15/36		04/03/2018	DEUTSCHE BANK SECURITI		2,428,680	2,000,000	36,361
186108-CL-8	CLEVELAND ELECTRIC ILLUM SERIES 144A 4.550% 11/15/30		10/30/2018	Barclays Capital Inc		314,764	315,000	
125896-BL-3	CMS ENERGY CORP 4.700% 03/31/43		01/03/2018	Various		3,023,390	2,707,000	33,574
125896-BN-9	CMS ENERGY CORP 4.875% 03/01/44		11/09/2018	Wachovia Capital Markets		4,366,110	4,250,000	42,013
126117-AR-1	CNA FINANCIAL CORP 5.750% 08/15/21		10/23/2018	Various		373,137	350,000	3,402
12652V-AC-1	CNH EQUIPMENT TRUST SERIES 2018-A CLASS A3 3.120% 07/17/23		05/16/2018	Salomon Brothers		2,229,521	2,230,000	
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC 3.875% 10/15/21		10/23/2018	Various		1,282,186	1,275,000	12,973
12621E-AJ-2	CNO FINANCIAL GROUP INC 4.500% 05/30/20		12/11/2018	MARKETAXESS CORP		40,025	40,000	65
12621E-AK-9	CNO FINANCIAL GROUP INC 5.250% 05/30/25		09/05/2018	Various		329,427	325,000	5,779
P3143N-AY-0	CODELCO INC SERIES REGS 3.625% 08/01/27	D	02/07/2018	Tax Free Exchange		982,370	1,000,000	604
19423D-AA-8	COLLEGE AVE STUDENT LOANS SERIES 2018-A CLASS A1 144A 3.706% 12/26/47		06/12/2018	Barclays Bank PLC		1,391,481	1,391,481	
19423D-AD-2	COLLEGE AVE STUDENT LOANS SERIES 2018-A CLASS C 144A 5.500% 12/26/47		10/11/2018	Credit Suisse Securities USA		754,219	750,000	2,292
20030N-BD-2	COMCAST CORP 3.125% 07/15/22		03/23/2018	Transfer in Kind		1,514,262	1,525,000	9,399
20030N-BU-4	COMCAST CORP 3.400% 07/15/46		04/10/2018	DEUTSCHE BANK SECURITI		784,737	900,000	7,395
20030N-CR-0	COMCAST CORP 3.700% 04/15/24		10/02/2018	Wachovia Capital Markets		649,961	650,000	
20030N-CK-5	COMCAST CORP 4.000% 03/01/48		09/25/2018	Credit Suisse Securities USA		201,944	225,000	650
20030N-BQ-3	COMCAST CORP 4.600% 08/15/45		09/11/2018	Goldman Sachs		721,535	725,000	2,594
20030N-CM-1	COMCAST CORP 4.700% 10/15/48		12/20/2018	Various		4,937,766	4,975,000	23,014

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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20030N-CN-9	COMCAST CORP 4.950% 10/15/58		10/02/2018	Bank of America Securities		1,498,680	1,500,000	
20030N-AM-3	COMCAST CORP 6.450% 03/15/37		12/11/2018	Wachovia Capital Markets		713,976	600,000	9,460
20030N-CC-3	COMCAST CORP SERIES WI 3.969% 11/01/47		09/20/2018	US Bancorp Investments Inc		717,776	800,000	12,613
200339-DW-6	COMERICA BANK 2.500% 06/02/20		03/23/2018	Transfer in Kind		321,216	325,000	2,573
200340-AS-6	COMERICA INC 3.700% 07/31/23		07/26/2018	Chase Sec		914,918	915,000	
12593F-BC-7	COMM 2015-LC21 MTG TR MTG PASS SERIES 2015-LC21 CLASS A3 3.445% 07/10/48		07/24/2018	Morgan Stanley CO Incorporated		2,476,074	2,500,000	5,981
12626B-AE-4	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS ASB 3.795% 08/10/46		08/02/2018	Wells Fargo Securities		1,079,843	1,063,516	561
12626L-AC-6	COMM MORTGAGE TRUST SERIES 2013-CR11 CLASS ASB 3.660% 08/10/50		08/02/2018	Wells Fargo Securities		1,011,445	1,000,000	508
12630B-BA-5	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS A4 4.194% 11/10/46		03/23/2018	Transfer in Kind		1,245,440	1,195,000	3,368
12626G-AE-3	COMM MORTGAGE TRUST SERIES 2013-LC13 CLASS A4 3.916% 08/10/46		01/19/2018	Deutsche Bank		2,919,364	2,790,000	6,677
12592L-BG-6	COMM MORTGAGE TRUST SERIES 2014-CR20 CLASS ASB 3.305% 11/10/47		03/23/2018	Transfer in Kind		1,160,256	1,155,000	2,651
12592K-BF-0	COMM MORTGAGE TRUST SERIES 2014-UBS5 CLASS B 4.514% 09/10/47		12/06/2018	Deutsche Bank		2,926,621	2,900,000	3,273
12592P-BF-9	COMM MORTGAGE TRUST SERIES 2014-UBS6 CLASS A5 3.644% 12/10/47		03/23/2018	Transfer in Kind		869,616	860,000	2,176
12593J-BC-9	COMM MORTGAGE TRUST SERIES 2015-CR24 CLASS ASB 3.445% 08/10/48		03/23/2018	Transfer in Kind		675,966	670,000	1,603
200474-BE-3	COMM MORTGAGE TRUST SERIES 2015-LC19 CLASS AM 3.527% 02/10/48		12/11/2018	DEUTSCHE BANK SECURITI		826,824	850,000	999
200474-AZ-7	COMM MORTGAGE TRUST SERIES 2015-LC19 CLASS ASB 3.040% 02/10/48		03/23/2018	Transfer in Kind		933,490	940,000	1,984
12629N-AB-1	COMM MTG TR SERIES 2015-DC1 CLASS A-2 2.870% 02/10/48		03/23/2018	Transfer in Kind		538,306	539,405	1,075
12629N-AF-2	COMM MTG TR SERIES 2015-DC1 CLASS A-5 3.350% 02/10/48		03/23/2018	Transfer in Kind		197,426	200,000	465
20269D-AD-7	COMMONBOND STUDENT LOAN T SERIES 2018-AGS CLASS C 114A 3.820% 02/25/44		03/09/2018	Goldman Sachs		689,844	690,000	
20267X-AD-5	COMMONBOND STUDENT LOAN T SERIES 2018-CGS CLASS C 144A 4.350% 02/25/46		12/06/2018	Goldman Sachs		4,918,527	4,919,000	
20268M-AD-8	COMMONBOND STUDENT LOAN TRUST SERIES 2018-BGS CLASS C 144A 4.120% 09/25/45		07/26/2018	Goldman Sachs		939,875	940,000	
202795-HK-9	COMMONWEALTH EDISON 5.900% 03/15/36		05/17/2018	US Bancorp Investments Inc		1,421,797	1,175,000	12,710
202795-JH-4	COMMONWEALTH EDISON CO 2.550% 06/15/26		03/23/2018	Transfer in Kind		1,676,074	1,800,000	12,878
205887-BW-1	CONAGRA BRANDS INC 2.910% 10/09/20		03/23/2018	Transfer in Kind		1,491,086	1,490,000	6,933
20605P-AL-5	CONCHO RESOURCES INC 4.850% 08/15/48		07/05/2018	Various		530,402	525,000	189
209111-FF-5	CONS EDISON CO OF NY 4.625% 12/01/54		08/14/2018	Pershing LLC		1,335,372	1,285,000	12,382
21036P-AZ-1	CONSTELLATION BRANDS INC 4.100% 02/15/48		09/10/2018	JPMorgan Securities Inc		175,180	200,000	615
210518-CU-8	CONSUMERS ENERGY CO 3.950% 05/15/43		09/10/2018	Bank of America Securities		197,236	200,000	2,568
210518-DB-9	CONSUMERS ENERGY CO 4.050% 05/15/48		05/30/2018	DEUTSCHE BANK SECURITI		505,855	500,000	956
210518-DD-5	CONSUMERS ENERGY CO 4.350% 04/15/49		10/29/2018	Salomon Brothers		224,141	225,000	
212015-AH-4	CONTINENTAL RESOURCES 5.000% 09/15/22		12/11/2018	Barclays Capital Inc		5,289,815	5,270,000	64,411
212015-AS-0	CONTINENTAL RESOURCES SERIES WI 4.375% 01/15/28		11/29/2018	Various		292,114	300,000	6,824
212015-AS-0	CONTINENTAL RESOURCES SERIES WI 4.375% 01/15/28		05/23/2018	Tax Free Exchange		6,240,000	6,240,000	125,125
21688A-AL-6	COOPERAT RABOBANK UA NY 2.750% 01/10/23	D	03/23/2018	Transfer in Kind		737,927	760,000	4,412
21688A-AJ-1	COOPERATIEVE CNT RAIFFEISEN NY 2.750% 01/10/22	D	06/27/2018	Barclays Capital Inc		707,694	725,000	9,360
12669E-H3-3	COUNTRYWIDE HOME LOANS SERIES 2003-42 CLASS 1A1 3.991% 09/25/33		01/19/2018	Transfer in Kind		(551)	(590)	(4)
224044-CH-8	COX COMMUNICATIONS INC SERIES 144A 3.150% 08/15/24		03/23/2018	Transfer in Kind		486,638	510,000	1,830
224044-CE-5	COX COMMUNICATIONS INC SERIES 144A 3.850% 02/01/25		03/23/2018	Transfer in Kind		4,452,516	4,500,000	26,469
12595M-AA-5	CPS AUTO TRUST SERIES 2018-A CLASS A 144A 2.160% 05/17/21		01/09/2018	Citibank N.A.		264,866	264,870	
12655C-AB-2	CPS AUTO TRUST SERIES 2018-C CLASS B 144A 3.430% 07/15/22		07/11/2018	Citibank N.A.		589,935	590,000	
225433-AF-8	CRED SUIS GP FUN LTD SERIES WI 4.875% 05/15/45	D	08/14/2018	MARKETAXESS CORP		839,931	815,000	10,043
22535F-AA-2	CREDIT ACCEPTANCE AUTO LOAN SERIES 2018-2A CLASS A 144A 3.470% 05/17/27		05/15/2018	Wachovia Capital Markets		439,917	440,000	
22534U-AA-0	CREDIT ACCEPTANCE AUTO LOAN TR SERIES 2017-3A CLASS A 144A 2.650% 06/15/26		03/23/2018	Transfer in Kind		680,736	685,000	555
22535W-AE-7	CREDIT AGRICOLE LONDON SERIES 144A 3.750% 04/24/23	D	04/17/2018	Credit USA		1,111,075	1,115,000	
12649A-AC-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-USA CLASS A2 144A 3.953% 09/15/37		03/23/2018	Transfer in Kind		1,037,649	1,035,000	2,841
225401-AF-5	CREDIT SUISSE SERIES 144A 3.869% 01/12/29	D	05/31/2018	Various		12,785,003	12,805,000	6,653
225401-AC-2	CREDIT SUISSE SERIES 144A 4.282% 01/09/28	D	05/11/2018	Goldman Sachs		245,358	250,000	3,747
22546D-AA-4	CREDIT SUISSE SERIES 144A 6.500% 08/08/23	D	10/29/2018	Various		21,383,926	19,942,000	101,934
22615M-AQ-5	CRESTLINE DENALI CLO XIV SERIES 2016 1A CLASS BR 144A 2.477% 10/23/31	D	11/01/2018	BNP Paribas Securities Corp		4,500,000	4,500,000	
22615M-AL-6	CRESTLINE DENALI CLO XIV SERIES 2016-1A CLASS A1R 144A 2.477% 10/23/31	D	11/01/2018	BNP Paribas Securities Corp		13,100,000	13,100,000	
12636Y-AC-6	CRH AMERICA FINANCE INC SERIES 144A 3.950% 04/04/28		10/31/2018	Various		18,729,034	18,875,000	2,436
12626P-AM-5	CRH AMERICA INC SERIES 144A 3.875% 05/18/25		03/23/2018	Transfer in Kind		1,382,759	1,375,000	18,944
22822V-AA-9	CROWN CASTLE INTL CORP 3.400% 02/15/21		10/23/2018	Various		1,209,904	1,200,000	8,722
22822R-BH-2	CROWN CASTLE TOWERS LLC SERIES 144A 4.241% 07/15/28		06/26/2018	Morgan Stanley CO Incorporated		9,210,000	9,210,000	
12636L-AY-6	CSAIL COML MTG TR SERIES 2016-C5 CLASS A5 3.757% 11/15/48		08/02/2018	Bank of America Securities		1,000,195	1,000,000	522
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018-CX11 CLASS A5 4.033% 04/15/51		04/03/2018	Credit Suisse Securities USA		339,898	330,000	628
12595X-AQ-6	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018-CX12 CLASS A1 3.220% 08/15/51		08/08/2018	Credit Suisse Securities USA		2,197,153	2,197,157	4,127
12636M-AJ-7	CSAIL SERIES 2016-C6 CLASS AS 3.346% 01/15/49		12/11/2018	Cantor Fitzgerald & Co		2,144,180	2,250,000	2,510
126408-HH-9	CSX CORP 3.250% 06/01/27		03/23/2018	Transfer in Kind		2,279,580	2,400,000	24,917
126408-HF-3	CSX CORP 3.800% 11/01/46		09/20/2018	Credit Suisse Securities USA		731,960	800,000	12,076
126408-HK-2	CSX CORP 4.300% 03/01/48		09/12/2018	Credit Suisse Securities USA		583,374	600,000	932
126408-HN-6	CSX CORP 4.750% 11/15/48		11/07/2018	Citibank N.A.		7,326,079	7,395,000	
126408-GS-6	CSX CORP 6.220% 04/30/40		09/10/2018	Pershing LLC		981,896	800,000	18,245
126650-CT-5	CVS CAREMARK CORP 2.125% 06/01/21		04/24/2018	Various		921,141	950,000	7,517
126650-CL-2	CVS CAREMARK CORP 3.875% 07/20/25		01/25/2018	Credit Suisse Securities USA		153,164	150,000	1,876

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
126650-CN-8	CVS CAREMARK CORP 5.125% 07/20/45		07/05/2018	Various		1,415,592	1,375,000	12,841
126650-BR-0	CVS CAREMARK CORP 6.125% 09/15/39		04/13/2018	Millennium Advisors Llc		479,380	400,000	2,178
126650-CV-0	CVS HEALTH CORP 3.700% 03/09/23		10/23/2018	Various		5,706,300	5,745,000	12,225
126650-CX-6	CVS HEALTH CORP 4.300% 03/25/28		03/23/2018	Various		15,386,160	15,588,000	5,939
126650-CZ-1	CVS HEALTH CORP 5.050% 03/25/48		09/12/2018	Various		17,312,089	17,250,000	64,994
233851-DG-6	DAIMLER FINANCE NA LLC SERIES 144A 3.100% 05/04/20		04/30/2018	Goldman Sachs		1,024,252	1,025,000	
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A 3.980% 02/20/45		09/12/2018	Various		6,984,667	6,978,125	18,515
233046-AE-1	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2I 144A 3.629% 11/20/47		08/01/2018	Chase Sec		1,446,309	1,485,000	10,928
23307D-AX-1	DBGS MORTGAGE TRUST SERIES 2018-C1 CLASS A2 4.358% 10/15/51		10/17/2018	Deutsche Bank		669,493	650,000	2,282
24381K-AC-8	DEEPHAVEN RESIDENTIAL MORTGA SERIES 2018-3A CLASS A3 144A 3.963% 08/25/58		10/31/2018	Various		1,113,996	1,114,632	2,261
24380P-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A1 144A 2.976% 12/25/57		12/19/2018	Various		8,695,565	8,702,934	21,075
24380P-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A2 144A 3.027% 12/25/57		01/26/2018	Credit Suisse Securities USA		921,582	921,596	2,325
24380P-AC-8	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A3 144A 3.202% 12/25/57		01/26/2018	Credit Suisse Securities USA		1,597,425	1,597,432	4,262
24381H-AC-5	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-2A CLASS A3 144A 3.684% 04/25/58		05/23/2018	Nomura Securities/Fixed Income		1,790,528	1,790,547	5,497
24381L-AA-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A1 144A 4.080% 10/25/58		11/21/2018	Nomura Securities/Fixed Income		9,445,846	9,445,989	27,834
24381L-AC-6	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A3 144A 4.285% 10/25/58		11/21/2018	Nomura Securities/Fixed Income		2,436,273	2,436,278	7,540
244199-BF-1	DEERE & CO 3.900% 06/09/42		08/16/2018	Morgan Stanley CO Incorporated		845,737	840,000	6,461
24422E-UF-4	DEERE JOHN CAPITAL CORP SERIES GMTN 2.946% 01/07/20		06/04/2018	RBC Capital Markets		1,410,000	1,410,000	
250847-DZ-0	DETROIT EDISON CO SERIES BR 5.450% 02/15/35		01/04/2018	Amherst Sec Group Inc		187,796	155,000	3,356
251526-BP-3	DEUTSCHE BANK NY 3.150% 01/22/21	D	04/03/2018	Various		17,103,732	17,240,000	63,236
251526-BL-2	DEUTSCHE BANK NY 3.300% 11/16/22	D	07/19/2018	Mitsubishi Sec, USA		99,406	105,000	645
251526-BZ-1	DEUTSCHE BANK NY 4.100% 01/13/26	D	05/30/2018	Taxable Exchange		395,240	420,000	6,553
25160P-AC-1	DEUTSCHE BANK NY 4.250% 02/04/21	D	10/01/2018	DEUTSCHE BANK SECURITI		978,991	980,000	
25156P-BB-8	DEUTSCHE TELEKOM INT FIN SERIES 144A 4.375% 06/21/28	D	06/14/2018	RBC Capital Markets		423,096	425,000	
25179M-AN-3	DEVON ENERGY CORP 4.750% 05/15/42		09/10/2018	Pershing LLC		192,900	200,000	3,088
25179M-AV-5	DEVON ENERGY CORP 5.850% 12/15/25		11/30/2018	Various		134,476	128,000	3,499
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 4.420% 06/15/21		11/16/2018	Various		9,448,992	9,350,000	155,439
25272K-AR-4	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 8.350% 07/15/46		11/28/2018	Various		9,143,675	7,155,000	17,406
252724-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2018-1 CLASS A 144A 3.700% 01/21/31		08/14/2018	Credit Suisse Securities USA		17,635,468	17,635,653	
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A 4.750% 11/01/24		09/18/2018	Bank of America Securities		10,118,640	10,144,000	192,736
25466A-AK-7	DISCOVER BANK 3.350% 02/06/23		04/20/2018	Various		11,781,141	11,836,000	22,879
25466A-AD-3	DISCOVER BANK 4.200% 08/08/23		10/23/2018	Various		19,990,832	19,451,000	70,113
25466A-AN-1	DISCOVER BANK SERIES BKNT 4.682% 08/09/28		08/06/2018	Salomon Brothers		19,025,000	19,025,000	
254683-BY-0	DISCOVER CARD EXEC TR SERIES 2017-A3 CLASS A3 2.685% 10/17/22		04/06/2018	BMO Capital Markets Corp Bonds		5,002,148	5,000,000	7,246
254683-BK-0	DISCOVER CARD MASTER TR SERIES 2014-4 CLASS A 2.120% 12/15/21		08/27/2018	Bank of America Securities		572,529	575,000	474
25470V-AM-0	DISCOVER FINANCIAL SERVICES 4.100% 02/09/27		04/16/2018	Various		545,771	550,000	6,048
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.950% 03/20/28		09/05/2018	Various		8,486,160	8,850,000	154,513
25470D-AJ-8	DISCOVERY COMMUNICATIONS 4.875% 04/01/43		07/31/2018	Goldman Sachs		1,884,680	2,000,000	32,771
25470D-AS-8	DISCOVERY COMMUNICATIONS 5.000% 09/20/37		06/13/2018	Wachovia Capital Markets		962,460	1,000,000	11,806
25470D-AT-6	DISCOVERY COMMUNICATIONS 5.200% 09/20/47		08/15/2018	Morgan Stanley CO Incorporated		1,339,983	1,370,000	29,090
25468P-DB-9	DISNEY WALT CO 4.125% 06/01/44		01/11/2018	Barclays Bank PLC		646,326	600,000	3,094
256746-AF-5	DOLLAR TREE INC 3.700% 05/15/23		05/11/2018	Various		12,103,888	12,190,000	31,649
256746-AG-3	DOLLAR TREE INC 4.000% 05/15/25		12/07/2018	Various		8,157,073	8,500,000	84,085
256746-AH-1	DOLLAR TREE INC 4.200% 05/15/28		10/22/2018	Various		23,405,719	23,650,000	92,620
25746U-CC-1	DOMINION ENERGY INC 4.700% 12/01/44		08/16/2018	MARKETAXESS CORP		685,324	660,000	6,807
25746U-BQ-1	DOMINION ENERGY INC SERIES C 4.050% 09/15/42		10/30/2018	National Financial Services Co		134,463	150,000	776
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		04/18/2018	Guggenheim Capital Markets		14,328,000	14,328,000	
260543-CM-3	DOW CHEMICAL CO THE SERIES 144A 4.550% 11/30/25		11/28/2018	Morgan Stanley CO Incorporated		279,717	280,000	
260543-CH-4	DOW CHEMICAL CORPORATION 3.000% 11/15/22		03/23/2018	Transfer in Kind		2,106,265	2,150,000	23,471
260543-CG-6	DOW CHEMICAL CORPORATION 4.375% 11/15/42		12/20/2018	Various		1,905,912	2,050,000	17,457
26078J-AC-4	DOWDUPONT INC 4.493% 11/15/25		11/14/2018	Credit Suisse Securities USA		540,000	540,000	
26078J-AE-0	DOWDUPONT INC 5.319% 11/15/38		12/11/2018	Various		20,758,250	20,755,000	222
26078J-AF-7	DOWDUPONT INC 5.419% 11/15/48		12/10/2018	Various		1,385,477	1,350,000	1,949
26138E-AT-6	DR PEPPER SNAPPLE GROUP 4.500% 11/15/45		10/11/2018	Credit Suisse Securities USA		406,211	450,000	8,438
26208G-AD-1	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-1 CLASS A3 2.420% 01/15/21		02/14/2018	Wells Fargo Securities		1,433,572	1,433,636	
26208G-AE-9	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-1 CLASS B 2.880% 02/15/22		03/23/2018	Transfer in Kind		1,467,597	1,470,000	1,294
26208J-AE-3	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-2 CLASS B 3.220% 04/15/22		05/16/2018	SG Americas Securities LLC		1,329,824	1,330,000	
26209B-AF-6	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-4 CLASS C 3.660% 11/15/24		09/11/2018	Barclays Capital Inc		4,709,172	4,710,000	
26208M-AC-0	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-5 CLASS A2B 2.609% 07/15/21		12/04/2018	RBC Capital Markets		299,707	300,000	321
26208M-AE-6	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-5 CLASS B 3.680% 07/15/23		11/15/2018	Salomon Brothers		1,429,873	1,430,000	
26251B-AQ-9	DRYDEN SENIOR LOAN FUND SERIES 2013-28A CLASS A3LR 144 4.766% 08/15/30	D	05/01/2018	Salomon Brothers		1,283,840	1,280,000	10,920
23342W-AA-6	DT AUTO OWNER TRUST SERIES 2018-1A CLASS A 144A 2.590% 05/17/21		03/06/2018	Wells Fargo Securities		879,998	880,013	
23342W-AC-2	DT AUTO OWNER TRUST SERIES 2018-1A CLASS B 144A 3.040% 01/18/22		03/06/2018	Wells Fargo Securities		879,925	880,000	
23343C-AA-9	DT AUTO OWNER TRUST SERIES 2018-3A CLASS A 144A 3.020% 02/15/22		10/10/2018	Citibank N.A.		2,421,751	2,421,884	
23343C-AC-5	DT AUTO OWNER TRUST SERIES 2018-3A CLASS B 144A 3.560% 09/15/22		10/10/2018	Salomon Brothers		774,994	775,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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26442C-AU-8	DUKE ENERGY CAROLINAS 3.950% 03/15/48		09/20/2018	Various		1,105,961	1,150,000	9,123
26442C-AH-7	DUKE ENERGY CAROLINAS 5.300% 02/15/40		04/04/2018	Wachovia Capital Markets		119,277	100,000	751
26441C-AS-4	DUKE ENERGY CORP 2.650% 09/01/26		05/30/2018	Morgan Stanley CO Incorporated		409,316	450,000	2,981
26441C-AT-2	DUKE ENERGY CORP 3.750% 09/01/46		02/07/2018	Goldman Sachs		776,259	825,000	13,578
26441C-AY-1	DUKE ENERGY CORP 3.950% 08/15/47		06/06/2018	JPMorgan Securities Inc		549,108	600,000	7,439
277432-AK-6	EASTMAN CHEMICAL CO 4.500% 01/15/21		03/23/2018	Transfer in Kind		6,205	6,000	53
277432-AW-0	EASTMAN CHEMICAL CO 4.500% 12/01/28		10/30/2018	Chase Sec		857,440	865,000	
27831B-AE-3	EATON VANCE CDO LTD SERIES 2018-1A CLASS B 144A 4.186% 10/15/30	D	09/21/2018	Wells Fargo Securities		5,650,000	5,650,000	
26828M-AA-5	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-1A CLASS A 144A 3.065% 02/27/68		03/01/2018	JPMorgan Securities Inc		7,012,898	7,012,898	
26829G-AA-6	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-2A CLASS A 144A 3.306% 09/25/68		10/04/2018	Various		25,519,947	25,552,757	
278865-BA-7	ECOLAB INC SERIES WI 3.950% 12/01/47		04/17/2018	Tax Free Exchange		92,726	93,000	1,429
26835P-AF-7	EDP FINANCE BV SERIES 144A 3.625% 07/15/24	D	04/16/2018	Various		393,664	400,000	3,484
26835P-AE-0	EDP FINANCE BV SERIES 144A 4.125% 01/15/20	D	10/23/2018	JP Morgan Securities PLC		201,166	200,000	2,292
28140D-AC-7	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS B1 144A 3.506% 11/25/33		03/16/2018	Bank of America Securities		154,030	158,793	254
28148W-AE-3	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2012-1 CLASS B 6.006% 12/28/48		06/04/2018	BMO Capital Markets Corp Bonds		7,056,000	6,400,000	12,618
28368E-AE-6	EL PASO CORP 7.750% 01/15/32		07/19/2018	Barclays Capital Inc		620,000	500,000	861
283837-AA-0	EL PUERTO DE LIVERPOL SERIES 144A 3.950% 10/02/24	D	02/07/2018	Credit Suisse Securities USA		908,500	920,000	12,820
268571-AA-4	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A1 144A 3.256% 08/25/42		04/11/2018	Salomon Brothers		5,908,726	5,908,726	
268571-AC-0	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS B 144A 4.000% 08/25/42		04/11/2018	Salomon Brothers		2,666,473	2,720,000	
26867L-AG-5	EMD FINANCE LLC SERIES 144A 2.950% 03/19/22		03/23/2018	Transfer in Kind		1,377,576	1,400,000	803
29245V-AA-3	EMPRESA NACIONAL DE TELE SERIES 144A 4.875% 10/30/24	D	10/16/2018	Morgan Stanley CO Incorporated		2,936,250	3,000,000	68,250
29250N-AH-8	ENBRIDGE INC 3.500% 06/10/24	A	03/23/2018	Transfer in Kind		140,585	145,000	1,494
292505-AG-9	ENCANA CORP 6.500% 02/01/38	A	10/03/2018	Morgan Stanley CO Incorporated		1,478,050	1,250,000	14,444
292505-AH-7	ENCANA CORP 6.500% 05/15/19	A	03/23/2018	Transfer in Kind		700,869	675,000	15,966
29278G-AJ-7	ENEL FINANCE INTL NV SERIES 144A 4.625% 09/14/25	D	09/11/2018	Chase Sec		814,826	820,000	
29273V-AD-2	ENERGY TRANSFER LP 5.875% 01/15/24		07/16/2018	Various		5,084,951	4,920,000	69,043
29273V-AC-4	ENERGY TRANSFER LP 7.500% 10/15/20		12/18/2018	Various		13,453,573	12,672,000	141,089
29273R-BK-4	ENERGY TRANSFER PARTNERS 4.200% 04/15/27		06/13/2018	Various		1,082,282	1,125,000	8,447
29273R-AY-5	ENERGY TRANSFER PARTNERS 4.900% 02/01/24		03/23/2018	Transfer in Kind		256,020	250,000	1,872
29273R-AT-6	ENERGY TRANSFER PARTNERS 5.150% 02/01/43		09/19/2018	National Financial Services Co		23,468	25,000	179
29273R-BF-5	ENERGY TRANSFER PARTNERS 5.150% 03/15/45		09/10/2018	Salomon Brothers		474,350	500,000	12,660
29273R-BL-2	ENERGY TRANSFER PARTNERS 5.300% 04/15/47		08/14/2018	Various		2,138,268	2,230,000	35,043
29273R-BJ-7	ENERGY TRANSFER PARTNERS 6.125% 12/15/45		10/31/2018	Various		2,466,149	2,450,000	8,971
29278N-AF-0	ENERGY TRANSFER PARTNERS SERIES 10Y 4.950% 06/15/28		11/29/2018	Morgan Stanley CO Incorporated		97,332	100,000	2,406
29278N-AE-3	ENERGY TRANSFER PARTNERS SERIES 30Y 6.000% 06/15/48		11/29/2018	Various		241,381	245,000	4,866
29278N-AC-7	ENERGY TRANSFER PARTNERS SERIES 5Y 4.200% 09/15/23		06/05/2018	Mizuho Securities USA/Fixed I		1,443,931	1,445,000	
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.150% 06/01/25		05/02/2018	Chase Sec		8,187,370	8,500,000	149,919
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.850% 07/15/26		02/07/2018	UBS Securities LLC		1,374,197	1,325,000	4,284
29359U-AA-7	ENSTAR GROUP LTD 4.500% 03/10/22	D	07/24/2018	Various		10,911,231	10,945,000	185,728
29364W-AV-0	ENTERGY LOUISIANA LLC 4.950% 01/15/45		09/21/2018	Various		1,294,215	1,275,000	17,222
29365T-AF-1	ENTERGY TEXAS INC 3.450% 12/01/27		03/23/2018	Transfer in Kind		654,646	670,000	8,283
29379V-BQ-5	ENTERPRISE PRODUCTS 4.250% 02/15/48		02/01/2018	JP Morgan Securities PLC		1,453,036	1,455,000	
29379V-BU-6	ENTERPRISE PRODUCTS 4.800% 02/01/49		10/03/2018	Salomon Brothers		521,798	525,000	
268787-AH-1	EP ENER/EVEREST ACQ FIN SERIES 144A 9.375% 05/01/24		01/03/2018	Taxable Exchange		238,219	275,000	
268787-AH-1	EP ENER/EVEREST ACQ FIN SERIES 144A 9.375% 05/01/24		01/03/2018	Tax Free Exchange		293,965	454,000	7,330
26884L-AF-6	EQT CORP 3.900% 10/01/27		09/11/2018	Various		12,135,890	12,435,000	159,761
26885B-AE-0	EQT MIDSTREAM PARTNERS L SERIES 30Y 6.500% 07/15/48		09/10/2018	Various		612,151	581,000	5,721
26885B-AD-2	EQT MIDSTREAM PARTNERS L SERIES 5Y 4.750% 07/15/23		06/20/2018	Deutsche Bank AG		9,462,331	9,485,000	
294829-AA-4	ERICSSON LM 4.125% 05/15/22	D	10/22/2018	Various		739,057	745,000	12,690
26884A-BA-0	ERP OPERATING LP 3.000% 04/15/23		03/23/2018	Transfer in Kind		2,084,401	2,110,000	28,309
30040W-AF-5	EVERSOURCE ENERGY SERIES O 4.250% 04/01/29		12/10/2018	Goldman Sachs		600,795	605,000	
30040W-AG-3	EVERSOURCE ENERGY SERIES N 3.800% 12/01/23		12/10/2018	Various		8,289,882	8,320,000	
30161N-AT-8	EXELON CORP 2.450% 04/15/21		03/23/2018	Transfer in Kind		971,718	995,000	10,902
30161N-AV-3	EXELON CORP 4.450% 04/15/46		12/20/2018	DEUTSCHE BANK SECURITI		1,907,909	1,975,000	16,845
30161N-AC-5	EXELON CORP 5.625% 06/15/35		09/12/2018	SUMRIDGE PARTNERS LLC		733,454	650,000	9,039
30161M-AP-8	EXELON GENERATION CO LLC 2.950% 01/15/20		03/23/2018	Transfer in Kind		965,806	970,000	5,644
30161M-AL-7	EXELON GENERATION CO LLC 4.250% 06/15/22		03/23/2018	Transfer in Kind		520,623	505,000	6,021
30167B-AA-9	EXETER AUTOMOBILE REC TR SERIES 2018-2 CLASS A 144A 2.790% 07/15/21		04/17/2018	Barclays Capital Inc		156,642	156,649	
30167B-AB-7	EXETER AUTOMOBILE REC TR SERIES 2018-2 CLASS B 144A 3.270% 05/16/22		04/17/2018	Barclays Capital Inc		389,936	390,000	
30166E-AA-4	EXETER AUTOMOBILE RECEIVABLE SERIES 2018-4A CLASS A 144A 3.050% 12/15/21		10/23/2018	Citibank N.A.		670,010	670,015	
301656-AC-8	EXETER AUTOMOBILE RECEIVABLES SERIES 2018-1A CLASS B 144A 2.750% 04/15/22		03/23/2018	Various		937,118	940,000	319
30212P-AH-8	EXPEDIA GROUP INC 5.950% 08/15/20		04/16/2018	Morgan Stanley CO Incorporated		63,458	60,000	625
30212P-AP-0	EXPEDIA GROUP INC SERIES WI 3.800% 02/15/28		03/23/2018	Transfer in Kind		671,096	730,000	3,159
30219G-AQ-1	EXPRESS SCRIPTS HOLDING CO 3.000% 07/15/23		03/23/2018	Transfer in Kind		124,138	130,000	769
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO 3.300% 02/25/21		10/23/2018	Various		2,247,134	2,250,000	15,826

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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30219G-AE-8	EXPRESS SCRIPTS HOLDING CO 4.750% 11/15/21		08/22/2018	Various		280,763	270,000	4,245
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/46		12/11/2018	Various		3,364,164	3,435,000	35,671
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO SERIES 10YR 4.500% 02/25/26		07/18/2018	Various		1,065,181	1,060,000	18,275
31428X-BQ-8	FEDEX CORP 4.050% 02/15/48		09/10/2018	Bank of America Securities		454,105	500,000	1,519
31428X-BE-5	FEDEX CORP 4.750% 11/15/45		11/16/2018	Various		1,631,502	1,675,000	12,010
314890-AA-2	FERGUSON FINANCE PLC SERIES 144A 4.500% 10/24/28	D	10/17/2018	Barclays Capital Inc		737,410	740,000	
31572U-AG-1	FIBRIA OVERSEAS FINANCE 4.000% 01/14/25	D	09/11/2018	Various		10,341,059	11,210,000	73,488
320517-AB-1	FIRST HORIZON NATIONAL CORP 3.500% 12/15/20		08/24/2018	Various		705,883	700,000	7,010
32059R-AC-7	FIRST INVESTORS AUTO OWNER TR SERIES 2018-1A CLASS A2 144A 3.220% 01/17/23		05/08/2018	Wachovia Capital Markets		799,927	800,000	
335934-AR-6	FIRST QUANTUM MINERALS LTD SERIES 144A 6.875% 03/01/26	A	07/31/2018	Various		10,902,500	11,000,000	149,149
335934-AK-1	FIRST QUANTUM MINERALS LTD SERIES 144A 7.250% 04/01/23	A	10/01/2018	RBC Capital Markets		950,000	1,000,000	403
335934-AL-9	FIRST QUANTUM MINERALS LTD SERIES 144A 7.500% 04/01/25	A	09/17/2018	Barclays Capital Inc		713,438	750,000	26,250
33616C-AB-6	FIRST REPUBLIC BANK/SAN FRAN 4.375% 08/01/46		12/11/2018	Various		1,654,583	1,750,000	21,541
337932-AC-1	FIRSTENERGY CORPORATION 7.375% 11/15/31		12/20/2018	Pershing LLC		728,772	575,000	4,594
33844M-AC-6	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-1 CLASS B 144A 3.130% 01/17/23		02/14/2018	JPMorgan Securities Inc		7,648,374	7,650,000	
33844N-AA-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-2 CLASS A 144A 2.970% 10/17/22		05/16/2018	Wachovia Capital Markets		2,291,224	2,291,236	
33845D-AB-7	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-4 CLASS B 144A 3.880% 10/16/23		11/15/2018	Salomon Brothers		1,464,724	1,465,000	
341081-FQ-5	FLORIDA POWER & LIGHT 3.950% 03/01/48		08/14/2018	Various		1,316,013	1,335,000	20,055
34354P-AD-7	FLOWSERVE CORP 4.000% 11/15/23		05/22/2018	Morgan Stanley CO Incorporated		5,454,861	5,519,000	5,519
34530R-AA-6	FORD CREDIT AUTO OWNER TRUST SERIES 2015-1 CLASS A 144A 2.120% 07/15/26		03/23/2018	Transfer in Kind		3,466,960	3,510,000	2,274
34532E-AD-7	FORD CREDIT AUTO OWNER TRUST SERIES 2016-B CLASS A3 1.330% 10/15/20		03/23/2018	Transfer in Kind		120,937	121,894	50
34531E-AD-8	FORD CREDIT AUTO OWNER TRUST SERIES 2017-A CLASS A3 1.670% 06/15/21		03/08/2018	Toronto Dominion Securities		1,996,556	2,021,509	2,251
34531H-AD-1	FORD CREDIT AUTO OWNER TRUST SERIES 2017-B CLASS A3 1.690% 11/15/21		05/24/2018	SG Americas Securities LLC		244,521	250,000	164
34532A-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2017-C CLASS A3 2.010% 03/15/22		03/23/2018	Transfer in Kind		439,348	445,000	273
34532R-AA-4	FORD CREDIT AUTO OWNER TRUST SERIES 2018-1 CLASS A 144A 3.190% 07/15/31		03/23/2018	Transfer in Kind		661,881	670,000	653
345370-CS-7	FORD MOTOR COMPANY 5.291% 12/08/46		01/11/2018	Deutsche Bank AG		481,181	450,000	2,513
345370-CA-6	FORD MOTOR COMPANY 7.450% 07/16/31		08/29/2018	Various		6,352,130	5,545,000	51,038
345397-XW-8	FORD MOTOR CREDIT CO LLC 3.336% 03/18/21		12/21/2018	Various		22,359,706	23,000,000	178,547
345397-YG-2	FORD MOTOR CREDIT CO LLC 3.810% 01/09/24		09/18/2018	Morgan Stanley CO Incorporated		5,225,304	5,467,000	41,080
345397-ZB-2	FORD MOTOR CREDIT CO LLC 4.140% 02/15/23		04/30/2018	Amherst Sec Group Inc		26,545,000	26,545,000	
345397-WK-5	FORD MOTOR CREDIT CO LLC 4.375% 08/06/23		10/17/2018	Various		10,519,334	10,694,000	84,557
345397-ZH-9	FORD MOTOR CREDIT CO LLC SERIES FXD 3.813% 10/12/21		08/15/2018	Various		4,990,711	4,990,000	614
349553-AK-3	FORTIS INC SERIES WI 2.100% 10/04/21	A	03/23/2018	Transfer in Kind		281,819	295,000	2,960
34964C-AB-2	FORTUNE BRANDS HOME & SECURITY 3.000% 06/15/20		03/23/2018	Transfer in Kind		393,202	395,000	3,325
302635-AA-5	FS INVESTMENT CORP 4.000% 07/15/19		10/23/2018	Various		12,987,366	12,885,000	39,813
36320M-AL-2	GALAXY CLO LTD SERIES 2015-20A CLASS AR 144A 3.469% 04/20/31	D	02/23/2018	Goldman Sachs		14,445,000	14,445,000	63,640
36361W-AC-0	GALLATIN FUNDING LTD SERIES 2018-1A CLASS A 1.000% 01/21/28	D	08/03/2018	Morgan Stanley CO Incorporated		2,796,500	2,800,000	
361448-AT-0	GATX CORP 2.500% 07/30/19		06/22/2018	Barclays Capital LE		248,498	250,000	2,535
361448-BD-4	GATX CORP 4.350% 02/15/24		11/01/2018	Salomon Brothers		1,014,350	1,015,000	
361448-BC-6	GATX CORP 4.550% 11/07/28		05/03/2018	Salomon Brothers		2,275,000	2,275,000	
36164Q-MS-4	GE CAPITAL INTL FUNDING SERIES WI 2.342% 11/15/20	D	06/25/2018	Various		2,677,882	2,742,000	21,776
36164Q-NA-2	GE CAPITAL INTL FUNDING SERIES WI 4.418% 11/15/35	D	09/11/2018	Various		14,668,034	15,315,000	294,533
36962G-4Y-7	GENERAL ELEC CAP CORP 4.625% 01/07/21		03/23/2018	Transfer in Kind		907,349	877,000	8,901
36962G-XZ-2	GENERAL ELEC CAP CORP 6.750% 03/15/32		12/20/2018	DEUTSCHE BANK SECURITI		1,875,660	1,775,000	32,948
36962G-4B-7	GENERAL ELEC CAP CORP 6.875% 01/10/39		09/20/2018	Wachovia Capital Markets		727,996	575,000	8,126
369604-BD-4	GENERAL ELECTRIC CO 2.700% 10/09/22		11/19/2018	Bank of America Securities		10,498,374	11,865,000	36,806
369604-BF-9	GENERAL ELECTRIC CO 4.125% 10/09/42		04/23/2018	Goldman Sachs		392,642	430,000	788
369604-BH-5	GENERAL ELECTRIC CO 4.500% 03/11/44		01/11/2018	JP Morgan Securities PLC		757,750	700,000	10,938
370334-CA-0	GENERAL GROWTH PPTYS INC 2.600% 10/12/22		03/23/2018	Transfer in Kind		1,422,370	1,480,000	17,530
370334-CH-5	GENERAL GROWTH PPTYS INC 4.550% 04/17/38		08/14/2018	Salomon Brothers		1,346,730	1,375,000	20,680
37045V-AN-0	GENERAL MOTORS CO 4.200% 10/01/27		04/03/2018	BNP Paribas Securities Bond		2,792,516	2,850,000	1,330
37045V-AS-9	GENERAL MOTORS CO 5.000% 10/01/28		09/05/2018	Barclays Capital Inc		284,900	285,000	
37045V-AP-5	GENERAL MOTORS CO 5.150% 04/01/38		10/03/2018	BNP Paribas Securities Bond		2,056,479	2,225,000	1,273
37045X-AY-2	GENERAL MOTORS FINANCIAL 3.200% 07/13/20		06/21/2018	SG Americas Securities LLC		497,785	500,000	7,200
37045X-CF-1	GENERAL MOTORS FINANCIAL 3.250% 01/05/23		11/20/2018	Various		38,310,742	39,085,000	186,696
37045X-BS-4	GENERAL MOTORS FINANCIAL 3.450% 01/14/22		03/23/2018	Transfer in Kind		1,081,045	1,090,000	7,521
37045X-CD-6	GENERAL MOTORS FINANCIAL 3.500% 11/07/24		04/13/2018	Various		6,649,170	6,900,000	89,155
37045X-CL-8	GENERAL MOTORS FINANCIAL 4.150% 06/19/23		10/24/2018	Various		24,262,155	24,494,000	117,620
37045X-CJ-3	GENERAL MOTORS FINL CO 3.550% 04/09/21		12/11/2018	BNP Paribas Securities Bond		5,286,980	5,370,000	33,891
37254B-AB-6	GENPACT LUXEMBOURG SARL SERIES WI 3.700% 04/01/22	D	07/23/2018	Tax Free Exchange		26,170,331	26,070,000	300,095
375558-BA-0	GILEAD SCIENCES INC 4.500% 02/01/45		12/12/2018	Bank of America Securities		96,196	100,000	1,663
375558-BD-4	GILEAD SCIENCES INC 4.750% 03/01/46		08/15/2018	Goldman Sachs		674,579	640,000	14,018
378272-AQ-1	GLENCORE FUNDING LLC SERIES 144A 3.875% 10/27/27		02/07/2018	JP Morgan Securities PLC		1,344,200	1,375,000	15,096
378272-AH-1	GLENCORE FUNDING LLC SERIES 144A 4.625% 04/29/24		07/23/2018	Various		2,509,124	2,500,000	29,728
36255X-AA-1	GLS AUTO RECEIVABLES TRUST SERIES 2018-3A CLASS A 144A 3.350% 08/15/22		10/02/2018	Chase Sec		792,265	792,282	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36256G-AE-9	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2018-3 CLASS A4 3.300% 07/20/22		09/18/2018	RBC Capital Markets		129,983	130,000	
36186C-BY-8	GMAC LLC 8.000% 11/01/31		09/05/2018	Barclays Capital LE		5,823,461	4,749,000	132,972
38141G-WT-7	GOLDMAN SACHS GROUP INC 3.200% 02/23/23		12/06/2018	Various		56,853,500	57,795,000	265,073
38141G-WV-2	GOLDMAN SACHS GROUP INC 3.814% 04/23/29		01/18/2018	Goldman Sachs		14,320,000	14,320,000	
38141G-VS-0	GOLDMAN SACHS GROUP INC 4.750% 10/21/45		11/16/2018	MARKETAXESS CORP		1,464,946	1,525,000	5,835
38148L-AF-3	GOLDMAN SACHS GROUP INC 5.150% 05/22/45		12/10/2018	Various		2,634,704	2,610,000	22,208
38141G-GS-7	GOLDMAN SACHS GROUP INC 5.750% 01/24/22		04/13/2018	BNP Paribas Securities Bond		1,298,604	1,200,000	15,908
38141G-ES-9	GOLDMAN SACHS GROUP INC 5.950% 01/15/27		10/31/2018	SUMRIDGE PARTNERS LLC		434,044	400,000	7,074
38141G-GM-0	GOLDMAN SACHS GROUP INC 6.250% 02/01/41		09/12/2018	HSBC Securities Inc		876,554	725,000	5,412
38141G-FD-1	GOLDMAN SACHS GROUP INC 6.750% 10/01/37		06/27/2018	Various		4,767,487	4,015,000	66,067
38218G-AA-0	GOODGREEN TRUST SERIES 2018-1A CLASS A 144A 3.930% 10/15/53		04/20/2018	Various		17,869,944	17,871,790	
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONA 4.750% 04/15/21		06/22/2018	SUMRIDGE PARTNERS LLC		304,461	300,000	2,810
39154T-AK-4	GREAT AMERICA LEASING RECEIVA SERIES 2017-1 CLASS A4 144A 2.360% 01/20/23		03/23/2018	Transfer in Kind		697,183	705,000	277
39138Q-AC-9	GREAT WEST LIFECO FIN 18 SERIES 144A 4.581% 05/17/48		05/14/2018	JPMorgan Securities Inc		250,000	250,000	
40049J-AV-9	GRUPO TELEVISA SA-SPONS 6.625% 03/18/25	D	05/17/2018	Various		4,349,724	3,897,000	45,181
36253B-AV-5	GS MORTGAGE SEC TRUST SERIES 2014-GC22 CLASS AAB 3.467% 06/10/47		03/23/2018	Transfer in Kind		1,616,990	1,600,000	3,852
36198F-AD-4	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC14 CLASS A4 3.955% 08/10/46		04/10/2018	Pershing LLC		206,156	200,000	242
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB 3.813% 11/10/46		08/01/2018	Credit Suisse Securities USA		2,500,610	2,463,466	522
36252H-AK-7	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS C 4.299% 03/10/50		09/13/2018	Goldman Sachs		1,287,559	1,300,000	2,484
36250S-AM-1	GS MORTGAGE SECURITIES TRUST SERIES 2018-GS10 CLASS D 144A 3.000% 07/10/51		11/08/2018	Various		4,584,035	5,611,000	9,310
36252A-AC-0	GS MTG SECS TR SERIES 2015-GS1 CLASS A-3 3.734% 11/10/48		07/24/2018	Morgan Stanley CO Incorporated		2,510,156	2,500,000	6,483
36252R-AF-6	GS MTG SECS TRUST SERIES 2014-GC18 CLASS A2 2.924% 01/10/47		03/23/2018	Transfer in Kind		5,774	5,768	12
40139L-AE-3	GUARDIAN LIFE GLOB FUND SERIES 144A 3.400% 04/25/23		04/18/2018	DEUTSCHE BANK SECURITI		1,443,280	1,445,000	
40573L-AL-0	HALFMOON PARENT INC SERIES 144A 3.750% 07/15/23		09/06/2018	Morgan Stanley CO Incorporated		1,024,457	1,025,000	
40573L-AU-0	HALFMOON PARENT INC SERIES 144A 4.800% 08/15/38		09/10/2018	Various		1,149,159	1,150,000	
40573L-AW-6	HALFMOON PARENT INC SERIES 144A 4.900% 12/15/48		09/20/2018	Various		2,522,493	2,525,000	1,691
406216-BD-2	HALLIBURTON CO 3.500% 08/01/23		08/30/2018	Various		19,477,767	19,400,000	58,717
406216-BJ-9	HALLIBURTON CO 4.850% 11/15/35		09/10/2018	Various		641,864	600,000	8,299
41154X-AG-0	HARBOR PARK CLO LTD SERIES 2018-1A CLASS B1 144A 4.169% 01/20/31	D	11/15/2018	Morgan Stanley Bank, NA		3,630,000	3,630,000	
41283L-AS-4	HARLEY-DAVIDSON FINANCIAL SVCS SERIES 144A 3.350% 02/15/23		03/23/2018	Transfer in Kind		559,906	565,000	2,471
41283L-AT-2	HARLEY-DAVIDSON FINANCIAL SVCS SERIES 144A 3.499% 03/02/21		11/26/2018	Salomon Brothers		885,000	885,000	
404119-BS-7	HCA INC 5.875% 02/15/26		12/17/2018	Chase Sec		1,037,133	1,016,000	20,560
42225U-AD-6	HEALTHCARE TRUST OF AMERICA 3.500% 08/01/26		06/21/2018	Various		380,441	400,000	3,617
423452-AB-7	HELMERICH & PAYNE INC SERIES 144A 4.650% 03/15/25		12/18/2018	Taxable Exchange		11,451,063	11,290,000	
427096-AG-7	HERCULES CAPITAL INC 4.625% 10/23/22		04/24/2018	MARKETAXESS CORP		100,291	100,000	39
42772G-AB-8	HERO FUNDING TRUST SERIES 2018-1A CLASS A2 144A 4.670% 09/20/48		05/15/2018	Barclays Capital Inc		10,473,254	10,217,903	
427866-AY-4	HERSHEY CO 2.900% 05/15/20		05/03/2018	RBC Capital Markets		494,673	495,000	
42806D-AY-5	HERTZ VEHICLE FINANCING LLC SERIES 2016-3A CLASS A 144A 2.270% 07/25/20		03/23/2018	Transfer in Kind		977,986	990,000	62
428040-CV-9	HERTZ VEHICLE FINANCING LLC SERIES 2017-1A CLASS B 144A 3.560% 10/25/21		09/27/2018	Goldman Sachs		6,277,827	6,330,000	3,756
42806D-BQ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS A 144A 3.290% 02/25/24		04/20/2018	Bank of America Securities		69,126,345	69,465,000	42,853
42806D-BR-9	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS B 144A 3.600% 02/25/24		09/28/2018	Various		17,574,499	17,660,000	1,995
42806D-BS-7	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS C 144A 4.390% 02/25/24		01/17/2018	Bank of America Securities		7,708,396	7,710,000	
42806D-BZ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-3A CLASS A 144A 4.030% 07/25/24		06/21/2018	Barclays Capital Inc		16,158,539	16,160,000	
42809H-AC-1	HESS CORP 6.000% 01/15/40		01/11/2018	Barclays Bank PLC		800,009	700,000	117
42981C-AA-6	HIGH STREET FNDG TRUST I 4.111% 02/15/28		03/08/2018	Credit Suisse Securities USA		800,000	800,000	
44330Q-AD-3	HIGHBRIDGE LOAN MANAGEMENT SERIES 12A-18 CLASS B 144A 4.295% 07/18/31	D	05/16/2018	Bank of America Securities		7,850,000	7,850,000	
40437L-AJ-1	HIGHBRIDGE LOAN MANAGEMENT SERIES 2013A-18 CLASS C 144A 4.586% 10/15/30	D	08/30/2018	DEPOSITORY TRUST COMP		8,400,000	8,400,000	
431282-AQ-5	HIGHWOODS REALTY LIMITED 4.125% 03/15/28		02/22/2018	Wells Fargo Securities		988,180	1,000,000	
43283A-AB-1	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS B 144A 2.960% 12/26/28		03/22/2018	Barclays Bank PLC		144,084	147,141	12
43284B-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS A 144A 3.540% 02/25/32		09/11/2018	Bank of America Securities		1,733,863	1,733,903	
43284B-AC-6	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS C 144A 4.000% 02/25/32		09/11/2018	Bank of America Securities		3,505,566	3,505,913	
436440-AM-3	HOLOGIC INC SERIES 144A 4.625% 02/01/28		01/16/2018	Goldman Sachs		4,900,000	4,900,000	
437076-BH-4	HOME DEPOT 4.250% 04/01/46		12/11/2018	Various		1,055,055	1,050,000	8,429
437076-BF-8	HOME DEPOT 4.400% 03/15/45		09/25/2018	Salomon Brothers		284,482	275,000	403
437076-BD-3	HOME DEPOT 4.875% 02/15/44		09/10/2018	Pershing LLC		441,152	400,000	1,463
43815H-AD-9	HONDA AUTO RECEIVABLES OWNE SERIES 2018-3 CLASS A4 3.070% 11/21/24		08/21/2018	Bank of America Securities		279,922	280,000	
440405-AE-8	HORIZON AIRCRAFT FINANCE I LTD SERIES 2018-1 CLASS A 144A 4.458% 12/15/38		11/16/2018	MIZUHO INTERNATIONAL PLC		14,369,693	14,370,000	
44106M-AY-8	HOSPITALITY PROP TRUST 4.375% 02/15/30		01/31/2018	Various		879,759	900,000	
44107T-AX-4	HOST HOTELS & RESORTS LP 3.875% 04/01/24		10/31/2018	Goldman Sachs		244,200	250,000	4,494
42824C-AZ-2	HP ENTERPRISE CO SERIES 144A 2.100% 10/04/19		03/23/2018	Transfer in Kind		508,154	515,000	5,588
42824C-AW-9	HP ENTERPRISE CO SERIES WI 4.900% 10/15/25		03/23/2018	Transfer in Kind		375,654	365,000	7,960
42824C-AY-5	HP ENTERPRISE CO SERIES WI 6.350% 10/15/45		09/20/2018	Wachovia Capital Markets		719,208	700,000	19,632
404280-BR-9	HSBC HOLDING PLC 3.640% 05/18/24	D	05/10/2018	Various		18,000,000	18,000,000	
404280-BS-7	HSBC HOLDING PLC 3.950% 05/18/24	D	05/10/2018	Various		3,585,000	3,585,000	
404280-AP-4	HSBC HOLDING PLC 4.250% 03/14/24	D	10/31/2018	Various		10,464,451	10,375,000	213,234

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
404280-AU-3	HSBC HOLDING PLC 4.250% 08/18/25	D	03/23/2018	Transfer in Kind		986,437	1,000,000	4,486
404280-BX-6	HSBC HOLDING PLC 4.292% 09/12/26	D	09/05/2018	HSBC Securities Inc		735,000	735,000	
404280-BT-5	HSBC HOLDING PLC 4.583% 06/19/29	D	08/01/2018	Various		15,806,840	15,800,000	2,101
404280-AK-5	HSBC HOLDING PLC 5.100% 04/05/21	D	03/23/2018	Transfer in Kind		3,154,941	3,000,000	72,675
404280-AH-2	HSBC HOLDING PLC 6.500% 09/15/37	C	08/15/2018	BNP Paribas Securities Corp		1,652,401	1,365,000	37,462
40428H-PN-6	HSBC USA INC 2.375% 11/13/19		03/23/2018	Transfer in Kind		634,041	640,000	5,616
G463PC-AC-3	HUARONG FINANCE II SERIES EMTN 5.500% 01/16/25	D	09/27/2018	Wachovia Securities, LLC		294,649	290,000	3,323
44422P-BN-1	HUDSONS BAY SIMON JV TRUST SERIES 2015-HB10 CLASS A10 144 4.155% 08/05/34		07/02/2018	Bank of America Securities		877,834	895,000	413
444454-AB-8	HUGHES SATELLITE SYSTEMS 6.500% 06/15/19		04/06/2018	Morgan Stanley CO Incorporated		518,125	500,000	10,382
444859-BF-8	HUMANA INC 3.950% 03/15/27		06/13/2018	Various		2,290,356	2,324,000	21,359
447010-BD-3	HUNTSMAN INTERNATIONAL LLC SERIES WI 5.125% 11/15/22		11/01/2018	Salomon Brothers		4,825,450	4,760,000	114,377
44929E-AE-5	HYUNDAI AUTO LEASE SEC SERIES 2016-C CLASS A4 144A 1.650% 07/15/20		03/23/2018	Transfer in Kind		689,167	695,000	350
44891F-AD-8	HYUNDAI AUTO LEASE SECURITIZAT SERIES 2017-A CLASS A3 144A 1.880% 08/17/20		03/23/2018	Transfer in Kind		400,734	402,978	231
44933A-AD-9	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2018-B CLASS A4 3.290% 01/15/25		12/04/2018	Barclays Capital Inc		239,955	240,000	
449230-AJ-3	HYUNDAI CAPITAL AMERICA SERIES 144A 2.550% 02/06/19		04/09/2018	MARKETAXESS CORP		199,312	200,000	921
44891A-AQ-0	HYUNDAI CAPITAL AMERICA SERIES 144A 2.750% 09/18/20		03/23/2018	Transfer in Kind		1,203,205	1,220,000	746
451102-BJ-5	ICAHN ENTERPRISES FIN SERIES WI 6.250% 02/01/22		10/17/2018	Various		13,106,382	12,820,000	149,259
451102-BQ-9	ICAHN ENTERPRISES FIN SERIES WI 6.375% 12/15/25		09/17/2018	Jefferies & Company Inc		2,020,000	2,000,000	33,292
451102-BM-8	ICAHN ENTERPRISES FIN SERIES WI 6.750% 02/01/24		09/17/2018	Goldman Sachs		2,880,500	2,800,000	25,200
45174X-AA-0	IHC HEALTH SERVICES INC 4.131% 05/15/48		06/27/2018	Raymond James & Assoc		1,779,793	1,768,000	
453140-AD-7	IMPERIAL TOBACCO FINANCE SERIES 144A 2.950% 07/21/20	D	11/20/2018	Various		1,129,839	1,140,000	12,627
453140-AE-5	IMPERIAL TOBACCO FINANCE SERIES 144A 3.750% 07/21/22	D	03/23/2018	Transfer in Kind		3,501,180	3,500,000	23,698
456829-AA-8	INFRAESTRUCTURA ENERGETI SERIES 144A 3.750% 01/14/28	D	10/09/2018	Merrill Lynch International		1,623,530	1,790,000	16,222
456837-AK-9	ING GROEP NV 4.100% 10/02/23	D	09/25/2018	Goldman Sachs		22,105,136	22,110,000	
456837-AM-5	ING GROEP NV 4.550% 10/02/28	D	09/25/2018	Goldman Sachs		568,051	570,000	
45685N-AA-4	ING GROEP NV SERIES 144A 4.625% 01/06/26	D	11/08/2018	Bank of America Securities		1,466,237	1,470,000	
45687A-AM-4	INGERSOLL RAND GL HLD CO 2.900% 02/21/21		03/23/2018	Transfer in Kind		1,196,233	1,200,000	3,383
458140-BG-4	INTEL CORP SERIES WI 3.734% 12/08/47		09/12/2018	Pierpont Securities Llc		731,569	775,000	7,717
458140-BG-4	INTEL CORP SERIES WI 3.734% 12/08/47		06/08/2018	Tax Free Exchange		1,905,932	1,928,000	
460690-BM-1	INTERPUBLIC GROUP OF COMPANIES 3.500% 10/01/20		09/18/2018	Citibank N.A.		2,385,387	2,390,000	
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES SERIES 3YR 3.750% 10/01/21		09/18/2018	Various		5,076,495	5,080,000	
459506-AE-1	INTL FLAVORS & FRAGRANCE 4.375% 06/01/47		08/20/2018	Barclays Capital Inc		737,024	800,000	7,875
462613-AK-6	IPALCO ENTERPRISES INC SERIES WI 3.450% 07/15/20		06/29/2018	Various		3,151,823	3,150,000	27,648
462613-AM-2	IPALCO ENTERPRISES INC SERIES WI 3.700% 09/01/24		03/20/2018	Chase Sec		2,723,912	2,775,000	5,989
462613-AM-2	IPALCO ENTERPRISES INC SERIES WI 3.700% 09/01/24		01/04/2018	Tax Free Exchange		8,111,961	8,120,000	110,161
465077-AL-9	ISRAEL ELECTRIC CORP LTD SERIES GMTN 4.250% 08/14/28	D	07/24/2018	Various		23,157,834	23,600,000	129,507
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS A 144A 3.960% 10/15/75		10/02/2018	Barclays Capital Inc		9,144,718	9,149,528	
46590U-AB-8	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS B 144A 4.700% 10/15/77		10/02/2018	Barclays Capital Inc		1,989,357	1,990,000	
466313-AF-0	JABIL INC 5.625% 12/15/20		03/23/2018	Transfer in Kind		515,676	490,000	7,733
47215T-AA-6	JB Y CO SA DE CV SERIES 144A 3.750% 05/13/25	D	01/22/2018	Various		3,010,599	3,025,000	21,143
46620J-AB-7	JGWPT LLC SERIES 2017-1A CLASS B 144A 5.430% 08/15/62		12/03/2018	Various		1,478,453	1,450,000	3,085
47788B-AD-6	JOHN DEERE OWNER TRUST SERIES 2017-B CLASS A3 1.820% 10/15/21		03/23/2018	Transfer in Kind		423,317	430,000	239
478160-BV-5	JOHNSON & JOHNSON 3.700% 03/01/46		09/10/2018	Various		1,158,120	1,195,000	15,517
46625H-JH-4	JP MORGAN CHASE & CO 3.200% 01/25/23		01/25/2018	Morgan Stanley CO Incorporated		2,221,472	2,200,000	782
46625H-NJ-5	JP MORGAN CHASE & CO 4.250% 10/01/27		03/23/2018	Transfer in Kind		728,020	725,000	14,978
46625H-JD-3	JP MORGAN CHASE & CO 4.500% 01/24/22		12/06/2018	Various		10,382,692	9,850,000	137,631
46625H-HQ-6	JP MORGAN CHASE & CO 4.950% 03/25/20		03/23/2018	Transfer in Kind		1,297,548	1,250,000	172
46625H-LL-2	JP MORGAN CHASE & CO 4.950% 06/01/45		04/16/2018	JPMorgan Securities Inc		189,166	175,000	3,297
46625H-HV-5	JP MORGAN CHASE & CO 5.500% 10/15/40		05/18/2018	JPMorgan Securities Inc		141,221	125,000	707
46625H-JB-7	JP MORGAN CHASE & CO 5.600% 07/15/41		08/14/2018	Goldman Sachs		1,737,136	1,500,000	12,950
48126B-AA-1	JP MORGAN CHASE CO 5.400% 01/06/42		06/13/2018	Salomon Brothers		839,445	750,000	17,888
46590M-AR-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS A4 2.822% 08/15/49		07/24/2018	DEUTSCHE BANK SECURITI		2,346,387	2,500,000	4,899
46590M-AV-2	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS AS 3.056% 08/15/49		12/21/2018	Various		5,364,066	5,740,000	11,518
46590M-AX-8	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016-JP2 CLASS C 3.792% 08/15/49		12/18/2018	JPMorgan Securities Inc		2,519,965	2,700,000	5,403
46649V-AA-9	JP MORGAN CHASE COMMERCIAL MOR SERIES 2018- LAQ CLASS A 144A 3.455% 06/15/32		06/27/2018	Chase Sec		10,950,000	10,950,000	
46648R-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A5 144A 3.500% 06/25/48		10/24/2018	Various		7,894,744	7,869,256	22,217
46649T-AE-6	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A5 144A 3.500% 09/25/48		03/23/2018	JPMorgan Securities Inc		10,562,094	10,595,204	28,842
46649C-AQ-6	JP MORGAN MORTGAGE TRUST SERIES 2018-4 CLASS A15 144A 3.500% 10/25/48		04/25/2018	Various		5,926,975	5,956,405	16,794
46641J-AU-0	JPMBB COMM MORTGAGE SEC SERIES 2014-C18 CLASS A3 3.578% 02/15/47		03/23/2018	Transfer in Kind		1,925,772	1,900,000	4,721
46640U-AE-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C17 CLASS ASB 3.705% 01/15/47		08/01/2018	Cantor Fitzgerald & Co		2,061,518	2,037,167	419
46642E-AZ-9	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C21 CLASS ASB 3.428% 08/15/47		03/23/2018	Transfer in Kind		2,001,202	1,985,000	4,726
46642E-BE-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C21 CLASS C 4.654% 08/15/47		12/21/2018	Chase Sec		493,281	500,000	1,616
46642N-BE-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C22 CLASS ASB 3.504% 09/15/47		03/23/2018	Transfer in Kind		758,037	750,000	1,825
46643A-BF-9	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2014-C23 CLASS ASB 3.657% 09/15/47		03/23/2018	Transfer in Kind		1,991,409	1,960,000	4,978
46648K-AY-2	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C7 CLASS AS 3.713% 10/15/50		12/18/2018	Goldman Sachs		3,208,863	3,300,000	6,466

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46648K-BA-3	JPMDB COMMERCIAL MORTGAGE SECU SERIES 2017-C7 CLASS C 4.185% 10/15/50		12/19/2018	JPMorgan Securities Inc		2,908,818	3,050,000	7,091
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		04/16/2018	Chase Sec		4,160,000	4,160,000	
46647P-AX-4	JPMORGAN CHASE & CO 4.452% 12/05/29		12/03/2018	JPMorgan Securities Inc		827,417	825,000	102
48299A-NF-9	JUPITER RESOURCES INC 8.500% 10/01/22	A	12/14/2018	DIRECT ACCESS PARTNERS		23,449	5,517	
48667Q-AS-4	KAZMUNAYGAS NATIONAL CO SERIES 144A 6.375% 10/24/48	D	04/17/2018	Salomon Brothers		316,816	320,000	
489170-AE-0	KENNAMETAL INC 4.625% 06/15/28		06/04/2018	Bank of America Securities		694,897	700,000	
49255P-AA-1	KESTREL AIRCRAFT FUNDING LIMIT SERIES 2018-1A CLASS A 144A 4.250% 12/15/38		12/11/2018	MIZUHO INTERNATIONAL PLC		11,233,872	11,560,000	
49306S-AA-4	KEY BANK NA SERIES BKNT 3.180% 05/22/22		03/23/2018	Transfer in Kind		617,734	625,000	6,846
49327M-2U-7	KEY BANK NA SERIES BKNT 3.375% 03/07/23		12/06/2018	Various		29,601,448	29,700,000	174,455
494550-BS-4	KINDER MORGAN ENER PART 4.150% 02/01/24		03/23/2018	Transfer in Kind		452,912	455,000	2,885
494550-BU-9	KINDER MORGAN ENERGY 5.500% 03/01/44		09/20/2018	Millennium Advisors Llc		1,423,263	1,375,000	4,832
494550-BB-1	KINDER MORGAN ENERGY 6.850% 02/15/20		03/23/2018	Transfer in Kind		914,322	860,000	6,709
494550-AW-6	KINDER MORGAN ENERGY 6.950% 01/15/38		12/12/2018	Various		3,622,604	3,125,000	55,354
49456B-AF-8	KINDER MORGAN INC 4.300% 06/01/25		03/23/2018	Transfer in Kind		1,450,170	1,450,000	19,917
49456B-AQ-4	KINDER MORGAN INC 5.200% 03/01/48		02/22/2018	Mizuho Securities USA/Fixed I		1,346,747	1,350,000	
49456B-AB-7	KINDER MORGAN INC SERIES 144A 5.625% 11/15/23		03/23/2018	Transfer in Kind		2,028,166	1,900,000	38,891
496902-AJ-6	KINROSS GOLD CORP 5.125% 09/01/21	A	10/23/2018	Various		7,126,605	6,899,000	59,536
496902-AN-7	KINROSS GOLD CORP 5.950% 03/15/24	A	10/05/2018	Morgan Stanley CO Incorporated		10,043,813	9,775,000	40,390
496902-AQ-0	KINROSS GOLD CORP SERIES WI 4.500% 07/15/27	A	07/24/2018	Various		5,016,206	5,445,000	7,487
496902-AQ-0	KINROSS GOLD CORP SERIES WI 4.500% 07/15/27	A	07/10/2018	Tax Free Exchange		4,037,442	4,038,000	88,331
500255-AV-6	KOHLS CORPORATION 5.550% 07/17/45		04/18/2018	Barclays Capital Inc		220,577	225,000	3,226
50065A-AB-0	KOREA SOUTHERN POWER SERIES 144A 3.000% 01/29/21	D	03/23/2018	Transfer in Kind		1,163,319	1,170,000	5,558
50077L-AS-5	KRAFT HEINZ FOODS CO 4.000% 06/15/23		06/04/2018	Barclays Capital Inc		893,237	895,000	
48275P-AC-5	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS AS 144A 3.805% 06/15/36	D	11/07/2018	Wells Fargo Securities		3,000,000	3,000,000	
48275P-AG-6	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS C 144A 4.455% 06/15/36	D	11/07/2018	Wells Fargo Securities		3,410,000	3,410,000	
48275P-AJ-0	KREF 2018 FL1 LTD SERIES 2018-FL1 CLASS D 144A 5.005% 06/15/36	D	11/07/2018	Wells Fargo Securities		1,450,000	1,450,000	
501044-DG-3	KROGER CO 4.450% 02/01/47		08/14/2018	Goldman Sachs		840,863	905,000	1,678
50208X-AJ-1	LATITUDE MANAGEMENT REAL ESTAT SERIES 2015-CRE1 CLASS AR 144A 3.484% 02/22/32		04/17/2018	Wells Fargo Securities		900,000	900,000	
518887-AB-0	LAUREL PRIME STUDENT LOAN SERIES 2017-B CLASS A2FX 144A		10/22/2018	Credit Suisse Securities USA		640,623	660,702	1,474
51888R-AB-6	LAUREL ROAD PRIME STUDENT LOA SERIES 2018-B CLASS A2 144A 3.540% 05/26/43		04/26/2018	Credit Suisse Securities USA		2,851,565	2,854,000	
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOA SERIES 2018-B CLASS B 144A 3.720% 05/26/43		04/26/2018	Credit Suisse Securities USA		2,796,269	2,797,000	
521070-AH-8	LAZARD GROUP LLC 3.625% 03/01/27		05/30/2018	Chase Sec		189,084	200,000	1,813
521070-AF-2	LAZARD GROUP LLC 4.250% 11/14/20		06/28/2018	Various		7,477,670	7,239,000	82,827
521070-AJ-4	LAZARD GROUP LLC 4.500% 09/19/28		09/12/2018	Salomon Brothers		10,556,867	10,655,000	
521865-AV-7	LEAR CORP 5.375% 03/15/24		10/31/2018	Bank of America Securities		308,250	300,000	2,105
524901-AR-6	LEGG MASON INC 5.625% 01/15/44		08/01/2018	Mitsubishi Sec, USA		1,025,580	1,000,000	2,813
52603V-AA-1	LENDMARK FUNDING TRUST SERIES 2018-1A CLASS A 144A 3.810% 12/21/26		05/08/2018	Various		11,279,383	11,280,000	
526057-BU-7	LENNAR CORP 4.500% 11/15/19		04/16/2018	Various		370,648	365,000	6,574
526057-BX-1	LENNAR CORP 4.750% 04/01/21		10/23/2018	Various		1,682,630	1,650,000	18,908
526057-BV-5	LENNAR CORP 4.750% 05/30/25		07/23/2018	Various		5,624,025	5,765,000	8,470
526057-CD-4	LENNAR CORP SERIES WI 4.750% 11/29/27		07/31/2018	Various		10,456,258	11,070,000	43,269
526057-CD-4	LENNAR CORP SERIES WI 4.750% 11/29/27		06/11/2018	Tax Free Exchange		2,705,320	2,878,000	4,557
526057-CV-4	LENNAR CORP SERIES WI 5.000% 06/15/27		07/31/2018	FTN Financial Securities		1,064,000	1,120,000	7,311
53217V-AC-3	LIFE TECHNOLOGIES CORP 6.000% 03/01/20		03/23/2018	Transfer in Kind		636,941	605,000	2,521
534187-BH-1	LINCOLN NATIONAL CORP 3.800% 03/01/28		02/07/2018	Goldman Sachs		3,007,975	3,015,000	
534187-BD-0	LINCOLN NATIONAL CORP 4.000% 09/01/23		10/04/2018	Various		3,159,294	3,068,000	45,950
53944Y-AF-0	LLOYDS BANK PLC 4.450% 05/08/25	D	05/01/2018	Morgan Stanley CO Incorporated		499,700	500,000	
53944Y-AA-1	LLOYDS BANK PLC 4.500% 11/04/24	D	03/23/2018	Transfer in Kind		1,406,230	1,400,000	24,850
53944Y-AB-9	LLOYDS BANK PLC 4.650% 03/24/26	D	03/23/2018	Transfer in Kind		447,111	450,000	116
000000-00-0	LLOYDS BANK PLC SERIES EMTN 7.500% 04/02/32	D	08/08/2018	Barclays Bank PLC		306,000	400,000	10,667
539439-AS-8	LLOYDS TSB GROUP PLC 4.050% 08/16/23	D	08/09/2018	Barclays Capital Inc		964,739	965,000	
539439-AM-1	LLOYDS TSB GROUP PLC 4.582% 12/10/25	D	03/23/2018	Transfer in Kind		248,031	250,000	3,373
539439-AN-9	LLOYDS TSB GROUP PLC SERIES WI 5.300% 12/01/45	D	04/17/2018	JPMorgan Securities Inc		377,556	350,000	7,111
539830-BL-2	LOCKHEED MARTIN CORP 4.700% 05/15/46		08/14/2018	Goldman Sachs		1,348,238	1,250,000	14,851
548661-DQ-7	LOWES COS INC 4.050% 05/03/47		08/14/2018	Salomon Brothers		1,672,671	1,710,000	19,815
548661-DJ-3	LOWES COS INC 4.375% 09/15/45		09/10/2018	J.P. Morgan Clearing Corp		405,116	400,000	8,604
50247V-AC-3	LYB INTL FINANCE BV 4.875% 03/15/44	D	09/11/2018	Bank of America Securities		572,832	575,000	13,860
552081-AD-3	LYONDELLBASELL IND NV 6.000% 11/15/21	D	10/04/2018	Various		913,564	850,000	21,108
55608P-AV-6	MACQUARIE BANK LTD SERIES 144A 2.850% 01/15/21	D	06/01/2018	Various		345,395	350,000	3,416
55608J-AP-3	MACQUARIE GROUP LTD SERIES 144A 5.033% 01/15/30	D	10/04/2018	Bank of America Securities		1,180,000	1,180,000	
55820C-AJ-4	MADIASON PARK FUNDING LTD SERIES 2018-29 CLASS C 1.000% 10/18/30	D	09/28/2018	Morgan Stanley Bank, NA		4,150,000	4,150,000	
55818R-BC-9	MADISON PARK FUNDING LTD SERIES 2014-14A CLASS CRR 144A 4.669% 10/22/30	D	10/12/2018	MORGAN STANLEY AND CO INTERNA		1,510,000	1,510,000	
55819B-AP-5	MADISON PARK FUNDING LTD SERIES 2015-18A CLASS CR 144A 4.419% 10/21/30	D	05/08/2018	Barclays Capital Inc		2,780,203	2,775,000	5,650
55819Y-AE-0	MADISON PARK FUNDING LTD SERIES 2017-26A CLASS CR 144A 4.400% 07/29/30		05/08/2018	Barclays Capital Inc		1,756,017	1,750,000	2,143
55821A-AE-8	MADISON PARK FUNDING LTD SERIES 2018-28A CLASS B 144A 3.911% 07/15/30	D	06/01/2018	Wachovia Capital Markets		4,365,000	4,365,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55819D-AG-1	MADISON PARK FUNDING LTD SERIES 2018-31A CLASS B 144A 4.177% 01/23/31	D	11/08/2018	Bank of America Securities		5,500,000	5,500,000	
55953M-AU-6	MAGNETITE CLO LTD SERIES 2015-15A CLASS CR 144A 4.135% 07/25/31	D	05/18/2018	Pershing LLC		6,180,000	6,180,000	
565122-AC-2	MAPLE ESCROW SUB SERIES 144A 4.057% 05/25/23		06/21/2018	Various		7,932,409	7,925,000	10,481
565122-AB-4	MAPLE ESCROW SUB SERIES 144A 4.597% 05/25/28		06/27/2018	Chase Sec		3,969,908	3,950,000	17,149
565122-AG-3	MAPLE ESCROW SUB SERIES 144A 5.085% 05/25/48		09/13/2018	Barclays Capital Inc		1,680,039	1,625,000	25,708
56585A-AF-9	MARATHON PETROLEUM CORP 6.500% 03/01/41		07/18/2018	Various		2,873,692	2,400,000	55,629
56585A-AS-1	MARATHON PETROLEUM CORP SERIES 144A 3.800% 04/01/28		11/30/2018	Various		161,471	175,000	1,153
56585A-AT-9	MARATHON PETROLEUM CORP SERIES 144A 4.500% 04/01/48		09/12/2018	Tax Free Exchange		4,884,342	4,955,000	619
56846P-AA-2	MARINER FINANCE ISSUANCE TRUST SERIES 2018-AA CLASS A 144A 4.200% 11/20/30		11/06/2018	Various		21,917,393	21,919,000	
57109D-AA-9	MARLETTE FUNDING TRUST SERIES 2017-3A CLASS A 144A 2.360% 12/15/24		04/10/2018	Salomon Brothers		269,276	270,396	479
57109T-AA-4	MARLETTE FUNDING TRUST SERIES 2018-1A CLASS A 144A 2.610% 03/15/28		01/17/2018	Goldman Sachs		622,652	622,682	
57109E-AA-7	MARLETTE FUNDING TRUST SERIES 2018-2A CLASS A 144A 3.060% 07/17/28		05/08/2018	Goldman Sachs		440,639	440,639	
57109F-AA-4	MARLETTE FUNDING TRUST SERIES 2018-3A CLASS A 144A 3.200% 09/15/28		07/20/2018	Goldman Sachs		1,238,650	1,238,754	
571903-AN-3	MARRIOTT INTERNATIONAL 2.875% 03/01/21		04/06/2018	BB&T Securities LLC		198,242	200,000	623
571903-BB-8	MARRIOTT INTERNATIONAL SERIES AA 4.650% 12/01/28		11/13/2018	Chase Sec		727,664	730,000	
571903-BA-0	MARRIOTT INTERNATIONAL SERIES Z 4.150% 12/01/23		11/13/2018	Chase Sec		728,803	730,000	
573284-AR-7	MARTIN MARIETTA MATERIALS INC 2.928% 05/22/20		10/23/2018	Wachovia Capital Markets		251,578	250,000	1,315
57385L-AA-6	MARVELL TECHNOLOGY GROUP 4.200% 06/22/23	C	06/20/2018	Goldman Sachs		11,082,235	11,105,000	
574599-BK-1	MASCO CORP 3.500% 04/01/21		11/20/2018	Various		1,105,569	1,100,000	8,575
579780-AL-1	MCCORMICK & CO INC 2.700% 08/15/22		10/23/2018	Various		1,749,903	1,800,000	13,644
58013M-FA-7	MCDONALDS CORP 4.875% 12/09/45		09/12/2018	Various		2,075,156	1,925,000	29,084
58013M-EC-4	MCDONALDS CORP 6.300% 10/15/37		09/20/2018	Millennium Advisors Llc		721,698	600,000	16,695
581557-BN-4	MCKESSON CORP 4.750% 05/30/29		11/28/2018	Salomon Brothers		1,208,911	1,210,000	
585055-BT-2	MEDTRONIC INC SERIES WI 4.375% 03/15/35		04/10/2018	Morgan Stanley CO Incorporated		744,121	700,000	2,297
585055-BU-9	MEDTRONIC INC SERIES WI 4.625% 03/15/45		12/10/2018	MARKETAXESS CORP		964,525	925,000	10,339
59022C-AJ-2	MERRILL LYNCH & CO 6.110% 01/29/37		12/11/2018	Various		13,302,321	11,316,000	117,454
59151K-AH-1	METHANEX CORP 3.250% 12/15/19	A	03/23/2018	Transfer in Kind		179,019	180,000	1,641
59156R-BG-2	METLIFE INC 4.875% 11/13/43		09/11/2018	Various		1,983,985	1,825,000	35,154
59156R-AM-0	METLIFE INC 5.700% 06/15/35		12/20/2018	MARKETAXESS CORP		945,335	825,000	1,176
000000-00-0	MEXICO CITY ARPT TRUST SERIES REGS 5.500% 10/31/46	D	12/12/2018	Salomon Brothers		185,000	200,000	1,344
552953-CA-7	MGM MIRAGE INC 6.625% 12/15/21		07/06/2018	Various		5,069,275	4,805,000	22,106
595017-AJ-3	MICROCHIP TECHNOLOGY INC SERIES 144A 3.922% 06/01/21		12/06/2018	Various		18,864,151	18,920,000	5,005
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		12/11/2018	Various		3,540,303	3,285,000	35,141
59562V-AM-9	MIDAMERICA ENERGY 6.125% 04/01/36		12/20/2018	Various		2,302,369	1,900,000	44,823
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP 2.665% 07/25/22	D	12/06/2018	Various		28,939,827	29,705,000	63,229
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/23	D	09/04/2018	Morgan Stanley CO Incorporated		1,372,137	1,370,000	6,441
60871R-AF-7	MOLSON COORS BREWING CO 2.100% 07/15/21		07/09/2018	Morgan Stanley CO Incorporated		95,946	100,000	1,027
60871R-AC-4	MOLSON COORS BREWING CO 3.500% 05/01/22		09/25/2018	Various		7,239,989	7,300,000	103,619
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		06/19/2018	Various		12,451,580	13,872,000	225,911
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		06/13/2018	Salomon Brothers		3,738,033	3,715,000	22,703
61237W-AE-6	MONTEFIORE MEDICAL CENT SERIES 18-C 5.246% 11/01/48		07/26/2018	Merrill Lynch Pierce Fenner Sm		280,000	280,000	
615394-AK-9	MOOG INC SERIES 144A 5.250% 12/01/22		09/17/2018	Wachovia Capital Markets		2,726,599	2,683,000	42,257
61747Y-DW-2	MORGAN STANLEY 2.650% 01/27/20		03/23/2018	Transfer in Kind		427,245	430,000	1,868
61744Y-AK-4	MORGAN STANLEY 3.591% 07/22/28		09/10/2018	US Bancorp Investments Inc		666,253	700,000	3,491
61746B-DJ-2	MORGAN STANLEY 3.750% 02/25/23		12/06/2018	Various		39,564,920	38,625,000	481,405
61744Y-AL-2	MORGAN STANLEY 3.971% 07/22/38		12/10/2018	Bank of America Securities		965,622	1,050,000	16,215
61747Y-DY-8	MORGAN STANLEY 4.300% 01/27/45		09/12/2018	US Bancorp Investments Inc		868,419	900,000	5,053
61744Y-AR-9	MORGAN STANLEY 4.457% 04/22/39		04/19/2018	Morgan Stanley CO Incorporated		275,000	275,000	
617482-4M-3	MORGAN STANLEY 4.875% 11/01/22		12/13/2018	Salomon Brothers		4,691,617	4,575,000	28,498
617446-7X-1	MORGAN STANLEY 5.000% 11/24/25		12/11/2018	Various		14,034,905	13,685,000	252,460
61762M-BU-4	MORGAN STANLEY BAML TRUST SERIES 2013-C10 CLASS ASB 3.912% 07/15/46		08/01/2018	SG Americas Securities LLC		2,294,452	2,258,284	491
61764X-BG-9	MORGAN STANLEY BAML TRUST SERIES 2015-C21 CLASS ASB 3.150% 03/15/48		03/23/2018	Transfer in Kind		992,610	1,000,000	2,188
61690F-AK-9	MORGAN STANLEY BAML TRUST SERIES 2015-C22 CLASS ASB 3.040% 04/15/48		03/23/2018	Transfer in Kind		1,974,960	2,000,000	4,222
61764R-BF-4	MORGAN STANLEY BANK OF AMERICA SERIES 2015-C20 CLASS A4 3.249% 02/15/48		07/23/2018	Bank of America Securities		2,445,020	2,500,000	5,415
61767Y-AU-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS A1 3.176% 07/15/51		06/27/2018	Morgan Stanley Bank, NA		207,031	207,033	201
61767Y-BD-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS B 4.620% 07/15/51		06/27/2018	Various		4,387,762	4,260,000	6,014
617446-7Y-9	MORGAN STANLEY MTN 4.350% 09/08/26		07/19/2018	Various		36,026,157	36,185,000	311,868
61746B-EH-5	MORGAN STANLEY SERIES 3NC2 3.418% 02/14/20		03/23/2018	Transfer in Kind		1,444,608	1,440,000	4,213
61945C-AG-8	MOSAIC CO 4.050% 11/15/27		05/17/2018	Various		5,793,174	6,133,000	4,538
61946E-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2017-1A CLASS A 144A 4.450% 06/20/42		12/18/2018	Credit Suisse Securities USA		1,715,435	1,713,828	
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		04/11/2018	Deutsche Bank		1,383,628	1,383,700	
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		06/25/2018	Goldman Sachs		7,213,803	7,214,971	
55336V-AM-2	MPLX LP 4.500% 04/15/38		02/06/2018	Various		11,134,865	11,270,000	
55336V-AN-0	MPLX LP 4.700% 04/15/48		09/10/2018	Various		1,569,799	1,605,000	11,176
55336V-AS-9	MPLX LP 4.800% 02/15/29		11/30/2018	Various		6,536,056	6,575,000	303

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55336V-AT-7	MPLX LP 5.500% 02/15/49		11/30/2018	Various		362,948	375,000	420
55336V-AE-0	MPLX LP SERIES WI 4.500% 07/15/23		10/23/2018	Various		27,873,438	26,900,000	208,431
55358P-AA-4	MSCG TRUST SERIES 2018-SELF CLASS A 144A 3.355% 10/15/37		10/09/2018	Various		2,500,000	2,500,000	
55358P-AG-1	MSCG TRUST SERIES 2018-SELF CLASS B 144A 3.535% 10/15/37		10/09/2018	Various		3,505,000	3,505,000	
55358P-AJ-5	MSCG TRUST SERIES 2018-SELF CLASS C 144A 3.270% 10/15/37		10/09/2018	Morgan Stanley Bank, NA		4,885,000	4,885,000	
553894-AB-2	MVW OWNER TRUST SERIES 2016-1A CLASS B 144A 2.640% 12/20/33		05/01/2018	Credit Suisse Securities USA		637,816	650,755	620
62848B-AA-9	MVW OWNER TRUST SERIES 2018-1A CLASS A 144A 3.450% 01/21/36		06/19/2018	Credit Suisse Securities USA		2,097,673	2,098,140	
628530-AV-9	MYLAN INC SERIES 144A 3.125% 01/15/23		10/01/2018	Credit Suisse Securities USA		6,800,743	7,120,000	47,883
62854A-AP-9	MYLAN NV SERIES WI 5.250% 06/15/46	D	06/13/2018	Goldman Sachs		1,977,160	2,000,000	
62856R-AC-9	MYRIAD INTL HOLDINGS BV SERIES 144A 5.500% 07/21/25	D	03/23/2018	Transfer in Kind		3,032,400	2,850,000	28,302
62957H-AC-9	NABORS INDUSTRIES INC SERIES WI 5.500% 01/15/23		12/12/2018	RBC Capital Markets		174,374	199,000	4,530
62957H-AF-2	NABORS INDUSTRIES INC SERIES WI 5.750% 02/01/25		09/27/2018	Tax Free Exchange		1,988,000	1,988,000	17,782
63254A-BB-3	NATIONAL AUSTRALIA BK NY 3.700% 11/04/21	D	11/26/2018	RBC Capital Markets		1,293,576	1,295,000	
637071-AK-7	NATIONAL OILWELL VARCO INC 3.950% 12/01/42		02/26/2018	Pershing LLC		108,798	125,000	1,193
637417-AL-0	NATIONAL RETAIL PROPERTIES INC 4.300% 10/15/28		09/18/2018	Barclays Capital LE		8,444,444	8,505,000	
637417-AM-8	NATIONAL RETAIL PROPERTIES INC 4.800% 10/15/48		09/18/2018	Wells Fargo Securities		320,408	325,000	
63861V-AC-1	NATIONWIDE BLDG SOCIETY SERIES 144A 4.363% 08/01/24	D	07/25/2018	Salomon Brothers		1,050,000	1,050,000	
63940D-AC-6	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS A3 144A 3.226% 03/25/67		01/23/2018	JPMorgan Securities Inc		37,220,000	37,220,000	
63940D-AD-4	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS B 144A 3.706% 03/25/67		01/25/2018	Bank of America Securities		3,572,188	3,550,000	
63941D-AC-5	NAVIENT STUDENT LOAN TRUST SERIES 2018-2A CLASS A3 144A 3.256% 03/25/67		03/20/2018	RBC Capital Markets		27,780,000	27,780,000	
63940T-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A 3.306% 03/25/67		06/20/2018	RBC Capital Markets		37,200,000	37,200,000	
63941N-AD-1	NAVIENT STUDENT LOAN TRUST SERIES 2018-4A CLASS B 144A 3.620% 06/27/67		09/10/2018	RBC Capital Markets		550,000	550,000	
63940Q-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-BA CLASS A2B 144A 3.175% 12/15/59		05/15/2018	Various		7,070,000	7,070,000	
63940V-AC-6	NAVIENT STUDENT LOAN TRUST SERIES 2018-CA CLASS B 4.220% 06/16/42		07/18/2018	Various		12,159,343	12,160,000	
63890B-AC-0	NAVIENT STUDENT LOAN TRUST SERIES 2018-EA CLASS B 144A 4.440% 12/15/59		11/06/2018	Bank of America Securities		1,999,874	2,000,000	
63938P-BD-0	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS A 144A 3.136% 09/25/23		09/17/2018	Bank of America Securities		220,000	220,000	
63938P-BF-5	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS C 144A 3.556% 09/25/23		09/17/2018	Bank of America Securities		1,210,000	1,210,000	
63938P-BG-3	NAVISTAR FINANCIAL DEALER NOTE SERIES 2018-1 CLASS D 144A 4.056% 09/25/23		09/17/2018	Bank of America Securities		610,000	610,000	
64031Q-BE-0	NELNET STUDENT LOAN TR SERIES 2004-3 CLASS B 2.840% 10/25/40		06/21/2018	BNP Paribas Securities Bond		238,527	250,545	1,150
64031Q-BR-1	NELNET STUDENT LOAN TR SERIES 2005-1 CLASS A5 2.600% 10/25/33		07/10/2018	Bank of America Securities		7,958,170	8,006,962	42,843
64031Q-BX-8	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS A5 2.924% 03/23/37		07/10/2018	Bank of America Securities		9,645,185	9,711,954	13,121
640315-AH-0	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS B 2.690% 01/25/38		01/26/2018	RBC Capital Markets		4,913,081	5,233,641	1,414
64032F-AH-7	NELNET STUDENT LOAN TRUST SERIES 2007-2A CLASS A4A2 144A 3.313% 06/25/35		08/16/2018	JPMorgan Securities Inc		3,846,375	3,900,000	6,508
64031M-AB-6	NELNET STUDENT LOAN TRUST SERIES 2015-1A CLASS B 144A 4.006% 06/26/51		04/20/2018	Bank of America Securities		5,158,594	5,000,000	13,580
64031K-AB-0	NELNET STUDENT LOAN TRUST SERIES 2018-1A CLASS A2 144A 3.266% 05/25/66		03/26/2018	BMO Capital Markets Corp Bonds		24,040,000	24,040,000	
64034A-AC-7	NELNET STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A 3.256% 09/27/66		07/17/2018	RBC Capital Markets		15,850,000	15,850,000	
64034A-AD-5	NELNET STUDENT LOAN TRUST SERIES 2018-3A CLASS B 144A 3.706% 09/27/66		07/17/2018	RBC Capital Markets		6,893,086	7,000,000	
64034B-AB-7	NELNET STUDENT LOAN TRUST SERIES 2018-5A CLASS B 3.956% 02/25/67		12/06/2018	RBC Capital Markets		800,000	800,000	
641062-AL-8	NESTLE HOLDINGS INC SERIES 144A 3.900% 09/24/38		09/17/2018	JPMorgan Securities Inc		469,922	475,000	
641062-AN-4	NESTLE HOLDINGS INC SERIES 144A 4.000% 09/24/48		09/17/2018	JPMorgan Securities Inc		591,942	600,000	
64128X-AG-5	NEUBERGER BERMAN GRP FIN SERIES 144A 4.500% 03/15/27		06/21/2018	MARKETAXESS CORP		198,592	200,000	2,500
62946U-AL-4	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2017-T1 CLASS AT1 144A 3.214% 02/15/51		10/31/2018	Bank of America Securities		4,715,592	4,770,000	7,240
65120F-AC-8	NEWCREST FINANCE PTY LTD SERIES 144A 4.200% 10/01/22	D	04/05/2018	Nomura Securities Intl Inc		410,574	400,000	2,497
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		10/02/2018	BNP Paribas Securities Bond		5,310,568	5,395,000	1,731
651229-AY-2	NEWELL BRANDS INC 5.500% 04/01/46		08/14/2018	Salomon Brothers		1,340,360	1,400,000	28,875
651290-AQ-1	NEWFIELD EXPLORATION CO 5.625% 07/01/24		11/08/2018	Various		418,031	400,000	8,066
651290-AP-3	NEWFIELD EXPLORATION CO 5.750% 01/30/22		12/11/2018	Various		4,190,911	4,060,000	86,247
65341K-AK-2	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-1A CLASS A2 144A 2.740% 04/15/21		03/23/2018	Transfer in Kind		155,091	155,000	130
65341K-AT-3	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2017-1A CLASS A2 144A 2.540% 04/18/22		03/23/2018	Transfer in Kind		583,715	590,000	458
65341K-AX-4	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2017-2A CLASS A2 144A 2.574% 10/17/22		03/23/2018	Transfer in Kind		305,670	310,000	242
65341K-BC-9	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2018-2A CLASS A1 144A 2.887% 10/16/23		10/09/2018	RBC Capital Markets		930,000	930,000	
65341K-BD-7	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2018-2A CLASS A2 144A 3.690% 10/16/23		10/09/2018	RBC Capital Markets		509,879	510,000	
65364U-AL-0	NIAGARA MOHAWK POWER SERIES 144A 4.278% 12/15/28		11/29/2018	Chase Sec		689,993	690,000	
65473Q-BC-6	NISOURCE FINANCE CORPORATION 4.800% 02/15/44		11/28/2018	Various		7,840,541	8,000,000	104,907
65478V-AD-9	NISSAN AUTO RECEIVABLES OWNER SERIES 2016-B CLASS A3 1.320% 01/15/21		03/23/2018	Transfer in Kind		184,711	186,576	75
65474V-AP-6	NISSAN MASTER OWNER TRUST RECE SERIES 2017-C CLASS A 2.775% 10/17/22		09/14/2018	Barclays Capital Inc		2,303,594	2,300,000	152
655044-AG-0	NOBLE ENERGY INC 5.250% 11/15/43		09/13/2018	UBS Securities LLC		674,858	675,000	12,009
65557C-AY-9	NORDEA BANK AB SERIES 144A 3.750% 08/30/23	D	08/22/2018	Goldman Sachs		4,059,512	4,065,000	
65557F-AH-9	NORDEA BANK AB SERIES 144A 4.625% 09/13/33	D	09/06/2018	BNP Paribas Securities Corp		12,725,000	12,725,000	
655844-BV-9	NORFOLK SOUTHERN CORPORATION SERIES WI 4.050% 08/15/52		05/23/2018	Tax Free Exchange		439,478	431,000	4,752
664675-AS-4	NORTHEASTERN UNIVERSITY SERIES B 4.119% 10/01/48		06/20/2018	Morgan Stanley CO Incorporated		715,000	715,000	
666807-BJ-0	NORTHROP GRUMMAN CORPORATION 3.850% 04/15/45		09/27/2018	Various		181,390	200,000	2,700
666807-BP-6	NORTHROP GRUMMAN CORPORATION 4.030% 10/15/47		12/20/2018	Various		1,304,483	1,400,000	14,410
666807-BH-4	NORTHROP GRUMMAN CORPORATION 4.750% 06/01/43		10/04/2018	Merrill Lynch Pierce Fenner Sm		128,183	125,000	2,111
66989H-AH-1	NOVARTIS CAPITAL CORP 4.400% 05/06/44		01/11/2018	Wells Fargo Securities		1,247,224	1,100,000	9,411

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67077M-AS-7	NUTRIEN LTD SR GLBL DEB 45 5.250% 01/15/45	A	03/23/2018	Taxable Exchange		486,626	450,000	5,578
67080L-AA-3	NUVEEN LLC SERIES 144A 4.000% 11/01/28		10/17/2018	Chase Sec		7,937,330	7,985,000	
62947Q-AU-2	NXP FUNDING LLC SERIES 144A 4.125% 06/01/21	D	06/22/2018	RBC Capital Markets		302,700	300,000	859
62947Q-AZ-1	NXP FUNDING LLC SERIES 144A 4.875% 03/01/24	D	12/03/2018	Credit Suisse Securities USA		899,739	900,000	
67103H-AF-4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/27		07/19/2018	Bank of America Securities		2,385,550	2,500,000	35,500
67103H-AC-1	O'REILLY AUTOMOTIVE INC 3.800% 09/01/22		11/05/2018	Credit Suisse Securities USA		3,784,211	3,775,000	26,299
67103H-AD-9	O'REILLY AUTOMOTIVE INC 3.850% 06/15/23		11/20/2018	Various		10,738,558	10,719,000	150,637
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/28		05/10/2018	Chase Sec		1,860,002	1,865,000	
674599-CN-3	OCCIDENTAL PETROLEUM 4.200% 03/15/48		02/28/2018	Barclays Bank PLC		1,340,172	1,350,000	
67112K-AC-3	OCP CLO Ltd SERIES 2018-15A CLASS A3 144A 4.169% 07/20/31	D	05/23/2018	Bank of America Securities		8,000,000	8,000,000	
67592C-AG-1	OCTAGON INVESTMENT PARTNE SERIES 2018-3A CLASS C 144A 4.669% 10/20/30	D	10/12/2018	Goldman Sachs		2,320,000	2,320,000	
67109F-AN-5	OHA CREDIT PARTNERS LTD SERIES 2015-11A CLASS CR 144A 4.619% 01/20/32	D	10/31/2018	Wells Fargo Securities		9,400,000	9,400,000	
681936-BD-1	OMEGA HLTHCARE INVESTORS 4.500% 01/15/25		04/04/2018	Chase Sec		1,018,358	1,040,000	10,530
68233J-AS-3	ONCOR ELECTRIC DELIVERY 5.300% 06/01/42		05/21/2018	Various		1,388,947	1,200,000	30,152
68233J-BF-0	ONCOR ELECTRIC DELIVERY SERIES 144A 4.100% 11/15/48		08/07/2018	Salomon Brothers		249,755	250,000	
682680-AU-7	ONEOK INC 4.550% 07/15/28		11/29/2018	Salomon Brothers		97,097	100,000	1,908
682680-AV-5	ONEOK INC 5.200% 07/15/48		09/10/2018	Pershing LLC		308,562	300,000	3,033
68268N-AG-8	ONEOK PARTNERS LP 6.125% 02/01/41		04/05/2018	Barclays Capital Inc		566,040	500,000	5,785
68268N-AM-5	ONEOK PARTNERS LP 6.200% 09/15/43		01/19/2018	JPMorgan Securities Inc		72,304	60,000	1,323
68389X-BJ-3	ORACLE CORP 4.000% 07/15/46		12/10/2018	US Bancorp Investments Inc		955,146	1,025,000	16,742
68389X-BF-1	ORACLE CORP 4.125% 05/15/45		09/11/2018	Millennium Advisors Llc		734,618	750,000	10,141
68389X-AV-7	ORACLE CORP 4.300% 07/08/34		01/11/2018	Wells Fargo Securities		1,539,650	1,400,000	1,338
68389X-AH-8	ORACLE CORP 6.125% 07/08/39		09/10/2018	Pershing LLC		749,046	600,000	6,533
686330-AK-7	ORIX CORP 3.250% 12/04/24	D	03/23/2018	Transfer in Kind		586,759	605,000	6,117
22663A-AA-7	ORTHO-CLINICAL DIAGNOSTICS INC SERIES 144A 6.625% 05/15/22		03/06/2018	Bank Of America INTL NY US		6,062,435	6,122,000	127,064
687846-AE-5	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A4 144A 3.300% 05/10/24		08/31/2018	Barclays Bank PLC London Br		179,522	180,000	413
68784C-AB-8	OSCAR US FUNDING TRUST SERIES 2018-1A CLASS A2A 144A 2.910% 04/12/21		03/14/2018	MIZUHO INTERNATIONAL PLC		631,056	631,103	
68784X-AE-6	OSCAR US FUNDING TRUST SERIES 2018-2A CLASS A4 144A 3.630% 09/10/25	D	07/19/2018	Mizuho Securities USA/Fixed I		3,179,271	3,180,000	
69371R-N3-6	PACCAR FINANCIAL CORP SERIES MTN 1.200% 08/12/19		03/23/2018	Transfer in Kind		250,681	255,000	374
694308-HM-2	PACIFIC GAS & ELECTRIC 3.500% 06/15/25		03/23/2018	Transfer in Kind		516,034	530,000	5,204
694308-HR-1	PACIFIC GAS & ELECTRIC 4.000% 12/01/46		06/27/2018	Morgan Stanley CO Incorporated		43,342	50,000	156
694308-HN-0	PACIFIC GAS & ELECTRIC 4.250% 03/15/46		08/28/2018	J.P. Morgan Clearing Corp		91,994	100,000	1,948
694308-HY-6	PACIFIC GAS & ELECTRIC SERIES WI 3.950% 12/01/47		09/11/2018	Various		1,254,343	1,425,000	15,114
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A 5.250% 08/15/22	D	05/16/2018	Morgan Stanley CO Incorporated		10,589,975	10,670,000	144,712
70109H-AN-5	PARKER HANNIFIN CORP MTN 4.450% 11/21/44		09/10/2018	Pershing LLC		103,554	100,000	1,372
703481-AB-7	PATTERSON-UTI ENERGY INC SERIES WI 3.950% 02/01/28		09/07/2018	Tax Free Exchange		13,235,490	13,531,000	53,447
69327R-AJ-0	PDC ENERGY INC SERIES WI 5.750% 05/15/26		07/25/2018	Tax Free Exchange		3,345,000	3,345,000	37,399
70462G-AA-6	PEACEHEALTH OBLIGATED GR SERIES 2018 4.787% 11/15/48		10/25/2018	Salomon Brothers		165,000	165,000	
706451-BG-5	PEMEX PROJ FDG MASTER TRUST 6.625% 06/15/35		02/07/2018	Morgan Stanley CO Incorporated		527,950	500,000	4,969
708696-BX-6	PENNSYLVANIA ELECTRIC CO SERIES 144A 4.150% 04/15/25		04/24/2018	Chase Sec		75,212	75,000	95
69346K-AA-1	PENNSYLVANIA HIGHER EDUCATION SERIES 2018-1A CLASS A1 144A 2.806% 10/25/68		10/24/2018	BMO Capital Markets Corp Bonds		2,526,093	2,526,093	
709599-AY-0	PENSKE TRUCK LEASING/PLT SERIES 144A 2.700% 03/14/23		10/04/2018	Various		674,647	700,000	4,080
709599-BC-7	PENSKE TRUCK LEASING/PLT SERIES 144A 4.125% 08/01/23		06/26/2018	Wachovia Capital Markets		859,923	860,000	
709599-AH-7	PENSKE TRUCK LEASING/PLT SERIES 144A 4.875% 07/11/22		11/14/2018	Various		22,028,435	21,410,000	356,940
713448-DP-0	PEPSICO INC 3.450% 10/06/46		12/20/2018	Barclays Capital Inc		570,675	625,000	4,672
713448-EC-8	PEPSICO INC 144A 7.000% 03/01/29		10/24/2018	Tax Free Exchange		431,339	330,000	3,401
71654Q-BG-6	PETROLEOS MEXICANOS 3.500% 01/30/23	D	08/28/2018	BANCO SANTANDER BRASI		9,546,360	10,070,000	29,371
71654Q-AX-0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	12/11/2018	Various		13,516,336	13,470,000	285,578
71654Q-CK-6	PETROLEOS MEXICANOS SERIES WI 5.350% 02/12/28	D	12/18/2018	Tax Free Exchange		10,981,175	11,130,000	208,409
71654Q-CL-4	PETROLEOS MEXICANOS SERIES WI 6.350% 02/12/48	D	12/18/2018	Tax Free Exchange		2,261,896	2,645,000	58,785
71654Q-BR-2	PETROLEOS MEXICANOS SERIES WI 6.375% 01/23/45	D	09/12/2018	MARKETAXESS CORP		444,045	500,000	4,516
71654Q-CG-5	PETROLEOS MEXICANOS SERIES WI 6.500% 03/13/27	D	05/11/2018	JP Morgan Securities PLC		103,900	100,000	1,119
71654Q-CG-5	PETROLEOS MEXICANOS SERIES WI 6.500% 03/13/27	D	03/23/2018	Tax Free Exchange		7,733,328	7,795,000	14,074
71654Q-CC-4	PETROLEOS MEXICANOS SERIES WI 6.750% 09/21/47	D	03/23/2018	Tax Free Exchange		88,285	90,000	34
717081-CY-7	PFIZER INC 7.200% 03/15/39		12/10/2018	Various		3,138,136	2,200,000	20,280
718172-AC-3	PHILIP MORRIS INTERNATIONAL 6.375% 05/16/38		06/22/2018	Credit Suisse Securities USA		602,545	500,000	3,542
718549-AE-8	PHILLIPS 66 PARTNERS LP 4.900% 10/01/46		09/20/2018	Chase Sec		880,830	900,000	21,193
724479-AK-6	PITNEY BOWES INC 3.625% 10/01/21		10/23/2018	Various		4,628,185	4,835,000	29,725
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE 4.500% 12/15/26		07/23/2018	Various		421,263	425,000	3,219
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE 4.700% 06/15/44		09/20/2018	US Bancorp Investments Inc		1,437,298	1,575,000	20,357
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE 5.150% 06/01/42		01/25/2018	JPMorgan Securities Inc		454,896	450,000	3,734
72703P-AB-9	PLANET FITNESS MASTER ISSUER SERIES 2018-1A CLASS A2II 144A 4.666% 09/05/48		07/19/2018	Guggenheim Capital Markets		18,354,000	18,354,000	
69353R-DZ-8	PNC BANK NA 2.400% 10/18/19		03/23/2018	Transfer in Kind		606,525	610,000	6,425
69354W-AC-0	PNMAC GMSR ISSUER TRUST SERIES 2018-GT1 CLASS A 144A 5.165% 02/25/23		02/21/2018	Credit Suisse Securities USA		4,860,000	4,860,000	
737446-AN-4	POST HOLDINGS INC SERIES 144A 5.625% 01/15/28		02/28/2018	Morgan Stanley CO Incorporated		1,470,000	1,500,000	21,328

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74114N-AA-5	PRESTIGE AUTO RECEIVABLES TRUS SERIES 2018-1A CLASS A1 144A 2.528% 10/15/19		09/18/2018	Wells Fargo Securities		565,923	565,923	
743315-AS-2	PROGRESSIVE CORP 4.125% 04/15/47		08/14/2018	MARKETAXESS CORP		674,629	675,000	9,359
74340X-BJ-9	PROLOGIS LP 4.375% 09/15/48		06/12/2018	Various		174,270	175,000	
743756-AE-8	PROV ST JOSEPH HLTH OBL SERIES A 3.930% 10/01/48		01/30/2018	Salomon Brothers		400,000	400,000	
744320-AQ-8	PRUDENTIAL FINANCIAL INC MTN 5.700% 12/14/36		09/10/2018	Wells Fargo Securities		806,792	700,000	9,753
744320-AY-8	PRUDENTIAL FINANCIAL INC SERIES WI 3.905% 12/07/47		05/18/2018	Salomon Brothers		112,660	125,000	2,237
69362B-BC-5	PSEG POWER LLC 3.850% 06/01/23		06/04/2018	Barclays Capital Inc		904,520	905,000	
693680-AA-8	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A1 144A 3.500% 06/25/48		05/18/2018	Credit Suisse Securities USA		21,132,042	21,741,833	44,390
693680-AC-4	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A3 144A 3.500% 06/25/48		05/18/2018	Credit Suisse Securities USA		7,768,777	7,898,359	16,126
69371V-AC-1	PSMC TRUST SERIES 2018-1A CLASS A3 144A 3.500% 02/25/48		03/08/2018	Credit Suisse Securities USA		7,127,009	7,135,928	10,407
744560-BW-5	PUBLIC SERVICE ELEC & GAS SERIES MTN 3.250% 09/01/23		09/05/2018	Mitsubishi Sec, USA		10,581,238	10,600,000	
744560-AZ-9	PUBLIC SERVICE ELEC & GAS SERIES MTN 3.950% 05/01/42		05/17/2018	US Bancorp Investments Inc		1,458,795	1,500,000	3,292
745310-AD-4	PUGET ENERGY INC 6.000% 09/01/21		10/22/2018	Various		6,935,873	6,365,000	8,959
745310-AH-5	PUGET ENERGY INC SERIES WI 3.650% 05/15/25		04/03/2018	Various		1,543,291	1,533,000	13,005
745332-CH-7	PUGET SOUND ENERGY INC 4.223% 06/15/48		06/04/2018	JPMorgan Securities Inc		25,000	25,000	
745867-AX-9	PULTE HOMES INC 5.000% 01/15/27		10/10/2018	Various		9,304,411	9,923,000	113,076
747525-AK-9	QUALCOMM INC 4.800% 05/20/45		08/14/2018	Goldman Sachs		1,005,440	1,000,000	11,467
747262-AK-9	QVC INC 4.375% 03/15/23		10/23/2018	Various		7,735,314	7,860,000	168,943
74913G-AX-3	QWEST CORP 6.750% 12/01/21		12/18/2018	Salomon Brothers		3,308,005	3,158,000	11,250
751212-AC-5	RALPH LAUREN CORP 3.750% 09/15/25		08/07/2018	Bank of America Securities		796,168	800,000	
758202-AK-1	REED ELSEVIER 3.125% 10/15/22		03/23/2018	Transfer in Kind		1,071,480	1,089,000	15,220
75888F-AE-5	REGATTA XIII FUNDING LLC SERIES 2018-2A CLASS A2 144A 4.186% 07/15/31		07/02/2018	Salomon Brothers		8,900,000	8,900,000	
75888M-AG-5	REGATTA XIV FUNDING LTD SERIES 2018-3A CLASS B 144A 4.340% 10/25/31	D	08/20/2018	BNP Paribas Securities Corp		4,320,000	4,320,000	
759187-CB-1	REGIONS BANK 2.750% 04/01/21		01/30/2018	Suntrust Robinson Humphrey		2,298,942	2,300,000	878
7591EP-AK-6	REGIONS FINANCIAL CORP 3.200% 02/08/21		04/05/2018	Raymond James & Assoc		299,523	300,000	1,627
7591EP-AM-2	REGIONS FINANCIAL CORP SERIES FXD 2.750% 08/14/22		07/09/2018	Various		2,233,039	2,320,000	18,266
75951A-AJ-7	RELIANCE STD LIFE GLOB FDG II SERIES 144A 3.850% 09/19/23		09/12/2018	Credit Suisse Securities USA		1,204,349	1,205,000	
74949L-AB-8	RELX CAPITAL INC 3.500% 03/16/23		03/23/2018	Transfer in Kind		1,097,700	1,100,000	1,069
749521-AA-8	RETL SERIES 2018-RVP CLASS A 144A 3.555% 03/15/33		03/07/2018	Credit Suisse Securities USA		2,000,516	2,000,516	
761713-BF-2	REYNOLDS AMERICAN INC 4.000% 06/12/22		10/23/2018	Various		16,307,797	16,200,000	209,390
761713-BG-0	REYNOLDS AMERICAN INC 4.450% 06/12/25		10/18/2018	DEUTSCHE BANK SECURITI		3,410,615	3,425,000	55,038
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		11/08/2018	Various		8,937,766	8,345,000	76,824
771196-BB-7	ROCHE HLDGS INC SERIES 144A 2.875% 09/29/21		03/23/2018	Transfer in Kind		2,687,928	2,700,000	38,166
77578J-AA-6	ROLLS-ROYCE PLC SERIES 144A 2.375% 10/14/20	D	03/23/2018	Transfer in Kind		1,171,634	1,190,000	12,718
776743-AE-6	ROPER TECHNOLOGIES INC 3.650% 09/15/23		08/14/2018	Bank of America Securities		833,647	835,000	
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP 3.498% 05/15/23	D	10/31/2018	Various		12,259,032	12,700,000	181,567
780097-BG-5	ROYAL BANK OF SCOTLAND GROUP 4.892% 05/18/29	D	05/23/2018	Various		674,362	675,000	190
78009P-EH-0	ROYAL BANK OF SCOTLAND PLC 5.076% 01/27/30	D	09/24/2018	Credit Suisse Securities USA		300,000	300,000	
749685-AS-2	RPM INTERNATIONAL INC 3.450% 11/15/22		10/23/2018	Various		478,938	484,000	7,169
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		07/13/2018	Various		924,888	964,000	11,252
749685-AR-4	RPM INTERNATIONAL INC 6.125% 10/15/19		04/25/2018	Various		208,735	200,000	384
74972F-AJ-4	RR 1 LTD SERIES 2018-4A CLASS B 144A 4.289% 04/15/30	D	04/26/2018	Salomon Brothers		4,500,000	4,500,000	
74988L-AA-2	RR3 LTD SERIES 2014-14A CLASS A1R2 144	D	01/18/2018	BNP Paribas Securities Corp		19,695,000	19,695,000	
78355H-KF-5	RYDER SYSTEM INC SERIES MTN 2.500% 09/01/22		07/18/2018	Various		1,326,318	1,385,000	13,369
78355H-KG-3	RYDER SYSTEM INC SERIES MTN 3.400% 03/01/23		07/31/2018	Morgan Stanley CO Incorporated		3,550,170	3,595,000	52,966
78355H-KH-1	RYDER SYSTEM INC SERIES MTN 3.750% 06/09/23		10/23/2018	Various		11,656,314	11,637,000	47,553
78355H-KK-4	RYDER SYSTEM INC SERIES MTN 3.875% 12/01/23		10/30/2018	Bank of America Securities		769,523	770,000	
78409V-AJ-3	S&P GLOBAL INC 3.300% 08/14/20		03/23/2018	Transfer in Kind		347,083	345,000	1,328
78520L-AA-8	SABIC CAPITAL II BV SERIES 144A 4.000% 10/10/23	D	10/02/2018	Various		11,419,219	11,466,000	
78520L-AB-6	SABIC CAPITAL II BV SERIES 144A 4.500% 10/10/28	D	10/02/2018	Various		11,122,364	11,215,000	
785592-AU-0	SABINE PASS LIQUEFACTION LLC SERIES 144A 4.200% 03/15/28		10/31/2018	Goldman Sachs		238,593	250,000	1,371
78390X-AA-9	SAIC INC 4.450% 12/01/20		10/23/2018	Various		1,980,198	1,930,000	23,987
80007R-AC-9	SANDS CHINA LTD SERIES 144A 5.125% 08/08/25	D	08/02/2018	Goldman Sachs International		599,478	600,000	
80284T-AH-8	SANTANDER DRIVE AUTO REC SERIES 2017-1 CLASS B 2.100% 06/15/21		03/23/2018	Transfer in Kind		258,971	260,137	167
80285F-AE-4	SANTANDER DRIVE AUTO REC SERIES 2018-2 CLASS B 3.030% 09/15/22		04/10/2018	Chase Sec		904,864	905,000	
80282K-AT-3	SANTANDER HOLDINGS USA SERIES WI 3.700% 03/28/22		03/23/2018	Transfer in Kind		666,264	665,000	12,166
80281L-AJ-4	SANTANDER UK GROUP HLDGS 4.796% 11/15/24	D	11/07/2018	Bank of America Securities		1,290,000	1,290,000	
808513-AY-1	SCHWAB CHARLES CORP 3.550% 02/01/24		10/29/2018	Salomon Brothers		24,715,598	24,750,000	
81180W-AT-8	SEAGATE HDD CAYMAN 4.875% 03/01/24	D	04/26/2018	Tax Free Exchange		297,378	300,000	2,234
81376R-AA-4	SECURITIZED EQUIPMENT RECEIVE 3.510% 10/11/24		07/23/2018	JPMorgan Securities Inc		11,958,989	11,960,000	
81618T-AE-0	SELECT INCOME REIT 4.250% 05/15/24		03/23/2018	Transfer in Kind		379,721	390,000	6,031
816851-BH-1	SEMPRA ENERGY 3.800% 02/01/38		01/09/2018	RBC Capital Markets		568,779	575,000	
816851-BJ-7	SEMPRA ENERGY 4.000% 02/01/48		01/09/2018	RBC Capital Markets		221,972	225,000	
81746V-AD-2	SEQUOIA MORTGAGE TRUST SERIES 2018-3 CLASS A4 144A 3.500% 03/25/48		02/20/2018	Wells Fargo Securities		9,811,229	9,826,583	24,839
81747G-AD-4	SEQUOIA MORTGAGE TRUST SERIES 2018-5 CLASS A4 144A 3.500% 05/25/48		04/25/2018	Wachovia Capital Markets		6,248,889	6,318,990	15,973

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
81747W-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2018-7 CLASS A4 144A 4.000% 09/25/48		08/08/2018	Wachovia Capital Markets		3,276,199	3,259,899	7,244
81747D-AK-5	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A10 144A 4.000% 02/25/48		02/08/2018	Wells Fargo Securities		8,470,483	8,323,637	24,971
81747E-AM-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A12 144A 4.000% 06/25/48		05/10/2018	Wachovia Securities, LLC		12,995,846	12,862,884	32,872
81747E-AC-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A3 144A 4.000% 06/25/48		11/16/2018	Various		21,857,802	21,731,200	55,091
81746W-AL-2	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A11 144A 4.000% 08/25/48		07/19/2018	Wachovia Securities, LLC		6,290,337	6,236,456	17,324
81747L-AB-7	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A2 144A 4.000% 10/25/48		09/20/2018	Wachovia Securities, LLC		3,205,986	3,201,962	9,606
824348-AU-0	SHERWIN-WILLIAMS CO/THE 2.750% 06/01/22		10/23/2018	Various		2,666,779	2,750,000	25,014
824348-AW-6	SHERWIN-WILLIAMS CO/THE 3.450% 06/01/27		03/23/2018	Transfer in Kind		716,889	750,000	8,266
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.400% 09/23/21	D	10/23/2018	Various		2,404,901	2,500,000	12,307
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	08/30/2018	Morgan Stanley CO Incorporated		1,280,571	1,340,000	17,229
82652F-AB-1	SIERRA RECEIVABLES FUNDING CO SERIES 2015-1A CLASS B 144A 3.050% 03/22/32		03/12/2018	Credit Suisse Securities USA		646,237	648,669	1,319
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS B 144A 2.780% 07/20/33		03/09/2018	Credit Suisse Securities USA		2,266,730	2,288,182	4,064
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO SERIES 2018-2A CLASS C 144A 3.940% 06/20/35		07/11/2018	Credit Suisse Securities USA		4,835,187	4,836,531	
828807-DA-2	SIMON PROPERTY GROUP LP 2.350% 01/30/22		10/23/2018	Various		319,255	330,000	1,313
828807-CZ-8	SIMON PROPERTY GROUP LP 4.250% 11/30/46		08/14/2018	Wachovia Capital Markets		671,328	675,000	6,056
82967N-AY-4	SIRIUS XM HOLDINGS INC SERIES 144A 3.875% 08/01/22		11/20/2018	Various		1,453,203	1,500,000	15,527
78440P-AE-8	SK TELECOM CO LTD SERIES 144A 3.750% 04/16/23	D	04/09/2018	Bank of America Securities		304,338	305,000	
784420-AR-2	SLC STUDENT LOAN TRUST SERIES 2005-3 CLASS B 3.038% 06/15/55		02/08/2018	Pershing LLC		1,395,500	1,484,574	4,473
784427-AF-3	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS A6 2.948% 03/15/55		12/12/2018	Bank of America Securities		6,317,756	6,582,000	20,749
784427-AG-1	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS B 2.998% 03/15/55		03/28/2018	Bank of America Securities		7,114,598	7,523,172	521
784428-AG-9	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS B 3.018% 12/15/39		01/18/2018	Credit Suisse Securities USA		3,895,367	4,131,262	8,139
784424-AE-3	SLC STUDENT LOAN TRUST SERIES 2007-1 CLASS B 2.816% 08/15/37		03/01/2018	Bank of America Securities		3,483,380	3,705,723	3,778
831350-AA-1	SLIDE 2018-FUN SERIES 2018-FUN CLASS A 144A 3.355% 06/15/31		09/17/2018	Various		4,444,966	4,444,966	
78442G-KG-0	SLM STUDENT LOAN TRUST SERIES 2003-14 CLASS A7 144A 3.090% 10/25/65		03/13/2018	Various		150,064,847	150,520,000	323,407
78442G-KV-7	SLM STUDENT LOAN TRUST SERIES 2004-1 CLASS B 2.990% 07/25/39		11/16/2018	Various		767,575	804,749	3,427
78442G-NK-8	SLM STUDENT LOAN TRUST SERIES 2004-10 CLASS A7B 144A 2.936% 10/25/29		04/20/2018	Bank of America Securities		600,000	600,000	
78442G-MT-0	SLM STUDENT LOAN TRUST SERIES 2004-8A CLASS A6 144A 3.120% 01/25/40		03/13/2018	JPMorgan Securities Inc		4,847,727	4,850,000	15,677
78442G-PG-5	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS A3 2.610% 01/25/27		07/11/2018	Barclays Capital Inc		492,795	494,301	2,690
78442G-PL-4	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS B 144A 2.670% 07/25/55		10/25/2018	Various		2,327,074	2,451,669	5,703
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A5 3.240% 10/25/40		12/12/2018	Bank of America Securities		1,972,453	1,996,000	8,982
78442G-PS-9	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS B 2.740% 10/25/40		02/14/2018	Janney Montgomery Scott Inc		88,286	95,059	116
78442G-QA-7	SLM STUDENT LOAN TRUST SERIES 2005-6 CLASS B 2.780% 01/25/44		03/06/2018	Bank of America Securities		14,823,038	15,552,040	36,927
78442G-QK-5	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS AS 3.240% 01/25/40		02/15/2018	Bank of America Securities		24,912,031	25,000,000	34,794
78442G-QL-3	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS B 2.800% 01/25/40		08/01/2018	Credit Suisse Securities USA		650,251	683,576	452
78442G-QT-6	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS B 2.800% 01/25/55		02/12/2018	Janney Montgomery Scott Inc		124,379	133,115	152
78442G-RA-6	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS A7A 3.090% 01/25/41		01/12/2018	DEPOSITORY TRUST COMP		38,808,750	39,300,000	
78442G-RC-2	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS B 2.790% 01/25/41		06/22/2018	Credit Suisse Securities USA		7,548,198	7,911,689	29,380
78443B-AG-1	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS A6 2.640% 03/25/44		09/28/2018	Various		84,498,900	87,670,000	294,127
78443B-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS B 2.710% 03/25/44		06/20/2018	Various		21,289,766	22,573,552	56,405
78442G-RX-6	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A6 2.660% 01/25/41		01/24/2018	Bank of America Securities		9,886,744	10,145,534	540
78442G-SL-1	SLM STUDENT LOAN TRUST SERIES 2006-4 CLASS B 2.690% 01/25/70		01/18/2018	Credit Suisse Securities USA		2,096,914	2,216,391	8,685
83149E-AJ-6	SLM STUDENT LOAN TRUST SERIES 2006-5 CLASS A6B 3.085% 10/25/40		08/16/2018	Wells Fargo Securities		12,354,538	12,370,000	27,564
78443G-AJ-4	SLM STUDENT LOAN TRUST SERIES 2006-7 CLASS B 2.690% 01/27/42		06/14/2018	Various		2,638,354	2,786,774	6,530
78443V-AG-7	SLM STUDENT LOAN TRUST SERIES 2007-1 CLASS A6 2.475% 01/27/42		03/08/2018	Bank of America Securities		14,354,920	14,950,000	32,384
78444E-AE-9	SLM STUDENT LOAN TRUST SERIES 2007-7 CLASS B 3.240% 10/27/70		02/14/2018	Credit Suisse Securities USA		7,307,813	7,795,000	11,886
78444X-AF-4	SLM STUDENT LOAN TRUST SERIES 2007-8 CLASS B 3.490% 04/27/83		04/03/2018	Bank of America Securities		10,770,739	10,934,760	45,351
78445R-AA-7	SLM STUDENT LOAN TRUST SERIES 2009-3 CLASS A 3.256% 01/25/45		11/29/2018	Various		5,592,450	5,566,149	9,454
78448G-AD-2	SLM STUDENT LOAN TRUST SERIES 2014-2 CLASS B 4.006% 01/25/72		12/03/2018	Credit Suisse Securities USA		150,234	150,000	159
78448R-AB-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-C CLASS A2A 144A 2.750% 07/15/27		10/22/2018	Credit Suisse Securities USA		1,240,830	1,255,643	863
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-B CLASS A2B 144A 3.228% 01/15/37		06/13/2018	Credit Suisse Securities USA		8,650,000	8,650,000	
78449L-AD-0	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-B CLASS B 144A 4.000% 07/15/42		06/13/2018	Credit Suisse Securities USA		17,943,430	18,350,000	
78449Q-AD-9	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-C CLASS B 144A 4.000% 11/17/42		09/12/2018	Chase Sec		4,497,807	4,600,000	
832248-AY-4	SMITHFIELD FOODS INC SERIES 144A 3.350% 02/01/22		03/23/2018	Transfer in Kind		239,443	245,000	1,254
78490D-AC-8	SOCIAL PROFESSIONAL LOAN PROG SERIES 2018-C CLASS BFX 144A 4.130% 01/25/48		08/07/2018	Deutsche Bank AG		139,986	140,000	
83404F-AC-8	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS A2B 144A 2.400% 03/26/40		03/23/2018	Transfer in Kind		535,572	550,000	37
83404K-AC-7	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-E CLASS A2B 144A 2.720% 11/26/40		03/23/2018	Transfer in Kind		352,671	360,000	27
83406E-AC-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2018-A CLASS A2B 144A 2.950% 02/25/42		03/23/2018	Transfer in Kind		127,871	130,000	11
78471W-AB-1	SOFI CONSUMER LN PROGRAM SERIES 2018-2 CLASS A2 144A 3.350% 04/26/27		04/10/2018	Chase Sec		1,209,705	1,210,000	
83405X-AA-2	SOFI CONSUMER LOAN PROGRA SERIES 2018-3 CLASS A1 144A 3.200% 08/25/27		07/31/2018	Salomon Brothers		1,668,495	1,668,510	
83401L-AA-2	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2015-A CLASS A1 144A 3.706% 03/25/33		03/15/2018	Credit Suisse Securities USA		276,660	273,625	450
842400-FZ-1	SOUTHERN CAL EDISON 4.650% 10/01/43		08/14/2018	US Bancorp Investments Inc		1,341,326	1,275,000	22,233
842400-GK-3	SOUTHERN CAL EDISON SERIES C 4.125% 03/01/48		07/30/2018	Salomon Brothers		336,504	350,000	5,895
842587-CM-7	SOUTHERN CO 2.750% 06/15/20		03/23/2018	Transfer in Kind		1,000,935	1,010,000	7,792
842587-CX-3	SOUTHERN CO 4.400% 07/01/46		12/20/2018	Various		2,492,768	2,625,000	48,171
845437-BL-5	SOUTHWESTERN ELEC POWER 6.200% 03/15/40		11/09/2018	Bank of America Securities		5,192,966	4,405,000	44,760

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
845437-BR-2	SOUTHWESTERN ELEC POWER SERIES M 4.100% 09/15/28		09/11/2018	JP Morgan Securities PLC		3,980,000	3,980,000	
845743-BL-6	SOUTHWESTERN PUBLIC SERV 6.000% 10/01/36		01/04/2018	JP Morgan Securities PLC		521,373	415,000	6,709
85205T-AK-6	SPIRIT AEROSYSTEMS INC 4.600% 06/15/28		05/22/2018	Bank of America Securities		174,731	175,000	
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SERIES A 4.100% 10/01/29		05/31/2018	Cantor Fitzgerald & Co		416,539	415,500	2,981
852060-AT-9	SPRINT CAP CORP 8.750% 03/15/32		09/05/2018	Various		11,087,500	10,000,000	409,549
85207U-AH-8	SPRINT CORP SERIES WI 7.125% 06/15/24		02/09/2018	Deutsche Bank AG		10,944,518	11,000,000	125,698
85208N-AE-0	SPRINT SPECTRUM SPEC I SERIES 144A 5.152% 03/20/28		03/14/2018	Goldman Sachs		800,000	800,000	
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A 4.750% 01/15/28		07/31/2018	JP Morgan Securities PLC		1,757,368	1,918,000	4,302
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A 5.000% 02/15/27		05/31/2018	Various		646,638	665,000	11,217
853496-AB-3	STANDARD INDUSTRIES INC SERIES 144A 5.500% 02/15/23		07/09/2018	Morgan Stanley CO Incorporated		255,033	250,000	5,576
854502-AJ-0	STANLEY BLACK & DECKER I 4.850% 11/15/48		10/30/2018	JPMorgan Securities Inc		199,776	200,000	
855244-AS-8	STARBUCKS CORP 4.500% 11/15/48		09/20/2018	Various		1,165,270	1,175,000	4,156
85571B-AL-9	STARWOOD PROPERTY TRUST SERIES WI 4.750% 03/15/25		08/14/2018	Tax Free Exchange		6,746,947	6,798,000	133,647
85816L-AE-8	STEEL CREEK CLO LTD SERIES 2018-2A CLASS C 144A 4.940% 08/18/31	D	07/27/2018	Barclays Bank PLC		6,390,000	6,390,000	
86212V-AE-4	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A2 144A 4.290% 10/20/48		10/12/2018	Credit Suisse Securities USA		7,959,491	7,962,486	
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A4 144A 4.740% 10/20/48		10/12/2018	Credit Suisse Securities USA		3,227,098	3,227,308	
865622-CK-8	SUMITOMO MITSUI BANKING 2.799% 01/17/20	D	04/17/2018	Pershing LLC		1,498,920	1,500,000	788
86562M-AM-2	SUMITOMO MITSUI FINANCIAL GROU 2.846% 01/11/22	D	04/24/2018	Various		294,097	300,000	2,221
86562M-BB-5	SUMITOMO MITSUI FINANCIAL GROU 3.748% 07/19/23	D	10/23/2018	Various		15,442,332	15,420,000	13,297
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD 2.058% 07/14/21	D	07/09/2018	Various		437,349	450,000	4,536
86562M-AQ-3	SUMITOMO MITSUI FINL GRP 2.784% 07/12/22	D	03/23/2018	Transfer in Kind		340,468	350,000	2,003
86745J-AA-5	SUNNOVA HELIOS ISSUER LLC SERIES 2018-1A CLASS A 4.870% 07/20/48		10/26/2018	Credit Suisse Securities USA		5,283,873	5,285,000	
867655-AP-4	SUNOCO LOGISTICS PARTNER 5.300% 04/01/44		10/15/2018	Various		170,638	179,000	2,539
86765B-AV-1	SUNOCO LOGISTICS PARTNER 5.400% 10/01/47		08/08/2018	Various		319,369	325,000	6,180
86944B-AE-3	SUTTER HEALTH SERIES 2018 4.091% 08/15/48		04/10/2018	Various		445,489	450,000	409
784860-AD-3	SVB FINANCIAL GROUP 3.500% 01/29/25		04/16/2018	Various		269,697	275,000	1,755
784860-AC-5	SVB FINANCIAL GROUP 5.375% 09/15/20		07/09/2018	SUMRIDGE PARTNERS LLC		156,842	150,000	2,598
86960B-AX-0	SVENSKA HANDELSBANKEN AB SERIES BKNT 3.900% 11/20/23	D	11/13/2018	Chase Sec		1,093,577	1,095,000	
87166F-AA-1	SYNCHRONY BANK 3.000% 06/15/22		08/22/2018	Various		12,524,833	12,749,000	63,192
87165B-AE-3	SYNCHRONY FINANCIAL 2.700% 02/03/20		12/13/2018	Morgan Stanley CO Incorporated		4,697,406	4,775,000	47,989
87165B-AL-7	SYNCHRONY FINANCIAL 3.700% 08/04/26		08/15/2018	Credit Suisse Securities USA		1,440,448	1,575,000	2,104
87165B-AG-8	SYNCHRONY FINANCIAL 4.500% 07/23/25		08/14/2018	Chase Sec		1,574,092	1,611,000	4,632
87164K-AD-6	SYNGENTA FINANCE NV SEIRES 144A 3.698% 04/24/20	D	12/12/2018	Various		17,408,940	17,410,000	1,459
87164K-AE-4	SYNGENTA FINANCE NV SERIES 144A 3.933% 04/23/21	D	12/19/2018	Various		4,720,992	4,800,000	29,891
87164K-AH-7	SYNGENTA FINANCE NV SERIES 144A 4.441% 04/24/23	D	06/21/2018	Various		20,139,132	20,235,000	46,717
87164K-AC-8	SYNGENTA FINANCE NV SERIES 144A 5.182% 04/24/28	D	04/17/2018	JP Morgan Chase		200,000	200,000	
87164K-AJ-3	SYNGENTA FINANCE NV SERIES 144A 5.676% 04/24/48	D	04/17/2018	Salomon Brothers		225,000	225,000	
871829-BG-1	SYSCO CORPORATION 3.550% 03/15/25		03/23/2018	Transfer in Kind		522,125	525,000	362
871829-BH-9	SYSCO CORPORATION 4.450% 03/15/48		04/05/2018	Credit Suisse Securities USA		124,548	125,000	309
87342R-AC-8	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2III 144A 4.970% 05/25/46		12/19/2018	Credit Suisse Securities USA		9,879,872	9,677,625	34,737
87342R-AD-6	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2I 144A 4.300% 11/25/48		11/14/2018	Various		12,720,000	12,720,000	
87342R-AE-4	TACO BELL FUNDING LLC SERIES 2018-1 CLASS A2II 144A 4.990% 11/25/48		11/14/2018	Barclays Bank PLC		13,840,000	13,840,000	
874060-AR-7	TAKEDA PHARMACEUTICAL SERIES 144A 4.400% 11/26/23	D	11/19/2018	Chase Sec		629,748	630,000	
87407P-AP-5	TAL ADVANTAGE LLC SERIES 2014-2A CLASS A2 144A 3.330% 05/20/39		09/28/2018	Credit Suisse Securities USA		1,889,859	1,902,343	2,112
875127-AV-4	TAMPA ELECTRIC CO 6.550% 05/15/36		10/16/2018	Jefferies & Company Inc		1,202,930	1,000,000	27,838
87612E-BA-3	TARGET CORP 4.000% 07/01/42		08/27/2018	Goldman Sachs		1,702,972	1,725,000	11,117
878744-AB-7	TECK RESOURCES LIMITED 5.200% 03/01/42	A	09/18/2018	RBC Capital Markets		3,091,110	3,306,000	9,073
878742-AW-5	TECK RESOURCES LIMITED 6.250% 07/15/41	A	09/18/2018	Various		5,525,993	5,257,000	57,240
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A 5.303% 05/30/24	D	04/24/2018	Stifel, Nicolaus & Co, Inc		2,355,125	2,295,000	47,251
87938W-AV-5	TELEFONICA EMISIONES SAU 4.665% 03/06/38	D	04/03/2018	Various		10,095,984	10,095,000	564
87938W-AU-7	TELEFONICA EMISIONES SAU 5.213% 03/08/47	D	12/10/2018	Goldman Sachs		755,469	825,000	11,230
88032W-AE-6	TENCENT HOLDINGS LTD SERIES 144A 2.985% 01/19/23	D	08/24/2018	Various		10,846,313	10,950,000	17,794
88032W-AJ-5	TENCENT HOLDINGS LTD SERIES 144A 3.055% 01/19/23	D	01/11/2018	Bank of America Securities		1,135,000	1,135,000	
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A 3.595% 01/19/28	D	11/08/2018	Various		13,891,221	14,150,000	37,967
G8765X-AA-6	TESCO PROPERTY FIN 3 PLC 5.744% 04/13/40	B	04/11/2018	Various		640,438	551,692	
88161D-AB-7	TESLA AUTO LEASE TRUST SERIES 2018-A CLASS B 144A 2.750% 02/20/20		02/01/2018	Various		784,936	785,000	
88161N-AA-7	TESLA AUTO LEASE TRUST SERIES 2018-B CLASS A 144A 3.710% 08/20/21		12/14/2018	Various		4,235,687	4,236,000	
88166H-AD-9	TEVA PHARMACEUTICAL FINANCE IV 2.250% 03/18/20		03/16/2018	Credit Suisse Securities USA		5,002,419	5,245,000	656
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D	10/23/2018	Various		13,007,366	14,105,000	136,711
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	06/29/2018	JP Morgan Securities PLC		16,905	21,000	169
88315L-AA-6	TEXTAINER MARINE CONTAINERS SERIES 2018-1 CLASS A 4.110% 07/20/43		08/01/2018	Wells Fargo Securities		3,594,504	3,637,500	
88327H-AA-1	THARALDSON HOTEL PORTFOLIO TRU SERIES 2018-THL CLASS A 144A 3.150% 11/11/34		01/22/2018	JPMorgan Securities Inc		86,504	86,558	
88433B-AS-6	THL CREDIT WIND RIVER CLO SERIES 2016-2A CLASS BR 144A 4.341% 11/01/31	D	11/16/2018	Morgan Stanley CO Incorporated		5,600,000	5,600,000	
88434H-AG-8	THL CREDIT WIND RIVER CLO SERIES 2018-2A CLASS B 144A 4.186% 07/15/30	D	08/17/2018	Wells Fargo Securities		8,850,000	8,850,000	
88432U-AE-6	THL CREDIT WIND RIVER CLO SERIES 2018-3A CLASS B 144A 4.169% 01/20/31	D	10/26/2018	Salomon Brothers		6,570,000	6,570,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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886312-AD-9	TIAA BANK MORTGAGE LOAN TRUST SERIES 2018-2 CLASS A4 144A 3.500% 07/25/48		06/21/2018	Bank of America Securities		4,280,641	4,322,516	10,506
887317-AG-0	TIME WARNER INC 4.700% 01/15/21		03/23/2018	Transfer in Kind		2,850,438	2,743,000	25,426
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		09/10/2018	US Bancorp Investments Inc		186,454	200,000	1,536
887389-AK-0	TIMKEN CO 4.500% 12/15/28		08/22/2018	Bank of America Securities		464,386	465,000	
872720-AA-8	TLF NATIONAL TAX LIEN TRUST SERIES 2017-1A CLASS A 144A 3.090% 12/15/29		02/23/2018	Pershing LLC		1,328,573	1,328,620	
89237R-AD-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2017-C CLASS A3 1.780% 11/15/21		03/23/2018	Transfer in Kind		1,705,667	1,732,000	942
892331-AB-5	TOYOTA MOTOR CORP 3.183% 07/20/21	D	07/10/2018	Chase Sec		1,445,000	1,445,000	
89238K-AD-4	TOYOTO AUTO RECEIVABLES OWNER SERIES 2017-D CLASS A3 1.930% 01/18/22		03/23/2018	Transfer in Kind		3,319,483	3,373,000	1,989
892725-AJ-1	TRAFIGURA SEC FINANCE SERIES 2018-1A CLASS A1 144A 3.185% 03/15/22	D	09/19/2018	SG Americas Securities LLC		4,900,000	4,900,000	
892725-AM-4	TRAFIGURA SEC FINANCE SERIES 2018-1A CLASS B 144A 4.290% 03/15/22	D	09/19/2018	SG Americas Securities LLC		2,379,842	2,380,000	
89352H-AY-5	TRANS-CANADA PIPELINES SERIES 30YR 4.875% 05/15/48	A	05/03/2018	JPMorgan Securities Inc		694,099	700,000	
893647-BB-2	TRANSDIGM INC SERIES WI 6.375% 06/15/26		12/18/2018	MARKETAXESS CORP		1,466,620	1,520,000	1,169
89473L-AH-7	TREMAN PARK CLO LTD SERIES 2015-1A CLASS ARR 144A 3.539% 10/20/28	D	10/29/2018	Pershing LLC		1,730,000	1,730,000	
896239-AB-6	TRIMBLE INCORPORATED 4.150% 06/15/23		06/07/2018	Bank of America Securities		74,973	75,000	
89641U-AD-3	TRINITY ACQUISITION PLC 3.500% 09/15/21	D	12/06/2018	Various		3,451,170	3,460,000	25,219
89641U-AC-5	TRINITY ACQUISITION PLC 4.400% 03/15/26	D	08/09/2018	Wells Fargo Securities		645,001	643,000	10,570
89657A-AA-4	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A1 144A 3.820% 06/17/48		06/13/2018	Bank of America Securities		7,719,101	7,721,946	
89657A-AB-2	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A2 144A 4.620% 06/17/48		06/13/2018	Bank of America Securities		21,645,921	21,660,000	
89679H-AN-5	TRITON CONTAINER FINANCE LLC SERIES 2018-2A CLASS A 144A 4.190% 06/22/43		06/13/2018	RBC Capital Markets		8,898,327	8,901,500	
87305Q-CL-3	TTX CO SERIES 144A 2.250% 02/01/19		10/23/2018	MARKETAXESS CORP		349,272	350,000	1,838
902674-XK-1	UBS AG LONDON SERIES 144A 2.450% 12/01/20	D	03/23/2018	Transfer in Kind		1,154,245	1,175,000	9,276
90353K-AU-3	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018-C13 CLASS A1 3.366% 10/15/51		09/21/2018	UBS Warburg LLC CMO 652		4,900,823	4,900,824	4,582
904678-AA-7	UNICREDIT SPA SERIES 144A 3.750% 04/12/22	D	03/23/2018	Transfer in Kind		520,729	525,000	8,969
907818-EP-9	UNION PACIFIC CORP 3.000% 04/15/27		03/23/2018	Transfer in Kind		384,586	400,000	5,367
907818-EB-0	UNION PACIFIC CORP 3.375% 02/01/35		01/11/2018	Barclays Capital LE		898,866	900,000	13,922
907818-DR-6	UNION PACIFIC CORP 3.646% 02/15/24		03/23/2018	Transfer in Kind		1,015,710	1,000,000	4,152
907818-EC-8	UNION PACIFIC CORP 3.875% 02/01/55		09/20/2018	Chase Sec		711,848	800,000	4,564
907818-EW-4	UNION PACIFIC CORP 4.500% 09/10/48		06/05/2018	Morgan Stanley CO Incorporated		349,647	350,000	
90932N-AA-1	UNITED AIR 2018 1 B PTT SERIES B 4.600% 09/01/27		05/09/2018	Credit Suisse Securities USA		5,475,000	5,475,000	
91127K-AA-0	UNITED OVERSEAS BANK LTD SERIES 144A 3.200% 04/23/21	D	04/16/2018	HSBC Securities Inc		1,228,536	1,230,000	
911312-AJ-5	UNITED PARCEL SERVICE 6.200% 01/15/38		09/12/2018	Various		1,459,021	1,100,000	4,684
911365-BG-8	UNITED RENTALS NORTH AM 4.875% 01/15/28		09/18/2018	Bank of America Securities		3,790,000	4,000,000	34,938
911365-BK-9	UNITED RENTALS NORTH AM 6.500% 12/15/26		10/24/2018	Wachovia Securities, LLC		1,981,000	1,981,000	
913017-DA-4	UNITED TECHNOLOGIES CORP 3.350% 08/16/21		08/13/2018	Morgan Stanley CO Incorporated		249,695	250,000	
913017-DB-2	UNITED TECHNOLOGIES CORP 3.650% 08/16/23		08/13/2018	Morgan Stanley CO Incorporated		949,915	950,000	
913017-CJ-6	UNITED TECHNOLOGIES CORP 3.750% 11/01/46		10/31/2018	Various		232,710	275,000	1,799
913017-CP-2	UNITED TECHNOLOGIES CORP 4.050% 05/04/47		10/04/2018	Salomon Brothers		164,671	180,000	3,139
913017-CX-5	UNITED TECHNOLOGIES CORP 4.625% 11/16/48		08/14/2018	Salomon Brothers		203,044	200,000	
913017-BS-7	UNITED TECHNOLOGIES CORP 5.700% 04/15/40		10/04/2018	Salomon Brothers		271,997	240,000	6,612
913017-BK-4	UNITED TECHNOLOGIES CORP 6.050% 06/01/36		01/11/2018	Salomon Brothers		903,868	700,000	5,294
91324P-DE-9	UNITEDHEALTH GROUP INC 2.950% 10/15/27		03/23/2018	Transfer in Kind		3,726,580	3,950,000	48,876
91324P-DM-1	UNITEDHEALTH GROUP INC 3.500% 02/15/24		12/13/2018	Chase Sec		1,067,336	1,070,000	
91324P-CR-1	UNITEDHEALTH GROUP INC 4.750% 07/15/45		05/17/2018	Morgan Stanley CO Incorporated		2,168,388	2,050,000	34,081
91529Y-AH-9	UNUM GROUP 5.625% 09/15/20		03/23/2018	Transfer in Kind		603,490	570,000	980
90331H-NU-3	US BANK SERIES BKNT 3.055% 07/24/20		07/19/2018	US Bancorp Investments Inc		1,499,280	1,500,000	
90331H-NP-4	US BANK SERIES BKNT 3.150% 04/26/21		04/24/2018	US Bancorp Investments Inc		959,942	960,000	
91911T-AN-3	VALE OVERSEAS LIMITED 5.875% 06/10/21	D	06/13/2018	Various		1,161,935	1,100,000	2,905
91911T-AH-6	VALE OVERSEAS LIMITED 6.875% 11/21/36	D	08/15/2018	Various		2,092,733	1,795,000	39,335
91911X-AV-6	VALEANT PHARMACEUTICALS SERIES 144A 9.250% 04/01/26		03/12/2018	Deutsche Bank AG		4,992,000	4,992,000	
91913Y-AL-4	VALERO ENERGY CORP 6.625% 06/15/37		01/26/2018	Barclays Capital Inc		928,180	700,000	5,778
920253-AF-8	VALMONT INDUSTRIES INC 5.000% 10/01/44		06/08/2018	JP Morgan Securities PLC		1,168,875	1,250,000	13,542
92340L-AD-1	VEREIT OPERATING PARTNER 4.625% 11/01/25		10/31/2018	Various		16,339,354	16,450,000	617
92343V-EN-0	VERIZON COMMUNICATIONS 3.376% 02/15/25		03/23/2018	Transfer in Kind		1,567,670	1,608,000	6,183
92343V-CR-3	VERIZON COMMUNICATIONS INC 3.500% 11/01/24		03/23/2018	Transfer in Kind		3,434,158	3,500,000	49,340
92343V-EP-5	VERIZON COMMUNICATIONS INC 3.716% 05/15/25		05/08/2018	Goldman Sachs		1,355,000	1,355,000	
92343V-DC-5	VERIZON COMMUNICATIONS INC 4.125% 08/15/46		09/10/2018	Various		633,358	698,000	5,313
92343V-DU-5	VERIZON COMMUNICATIONS INC 5.250% 03/16/37		09/10/2018	Various		771,557	725,000	18,481
92343V-BT-0	VERIZON COMMUNICATIONS INC 6.550% 09/15/43		06/13/2018	Various		1,947,619	1,625,000	25,290
92343V-DQ-4	VERIZON COMMUNICATIONS INC SERIES WI 2.946% 03/15/22		04/11/2018	Wachovia Capital Markets		3,364,878	3,400,000	7,791
92343V-ER-1	VERIZON COMMUNICATIONS INC SERIES WI 4.329% 09/21/28		10/22/2018	Tax Free Exchange		580,652	575,000	8,366
92343V-CX-0	VERIZON COMMUNICATIONS INC SERIES WI 4.522% 09/15/48		09/11/2018	SUSQUEHANNA FINANCIAL GROUP LL		736,676	775,000	17,328
92343V-CZ-5	VERIZON COMMUNICATIONS INC SERIES WI 4.672% 03/15/55		08/21/2018	Various		5,059,619	5,370,000	107,840
92343V-CK-8	VERIZON COMMUNICATIONS INC SERIES WI 4.862% 08/21/46		05/01/2018	Various		538,514	550,000	3,457
92343V-DS-0	VERIZON COMMUNICATIONS INC SERIES WI 5.012% 04/15/49		01/29/2018	Various		339,925	320,000	4,688
92348N-AA-5	VERIZON OWNER TRUST SERIES 2017-1A CLASS A 144A 2.060% 09/20/21		03/23/2018	Transfer in Kind		1,178,315	1,190,000	409

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92553P-AP-7	VIACOM INC 4.375% 03/15/43		02/14/2018	Various		229,919	250,000	4,207
92553P-AU-6	VIACOM INC 5.850% 09/01/43		09/10/2018	Various		346,201	325,000	2,669
927804-FX-7	VIRGINIA ELEC & POWER CO 3.500% 03/15/27		03/23/2018	Transfer in Kind		1,470,741	1,500,000	1,604
927804-FA-7	VIRGINIA ELEC & POWER CO 6.000% 01/15/36		05/17/2018	KeyBanc Capital Markets Inc		1,456,716	1,200,000	25,200
927804-FG-4	VIRGINIA ELEC & POWER CO 8.875% 11/15/38		09/12/2018	SUMRIDGE PARTNERS LLC		742,283	475,000	13,935
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2018-1A CLASS A 144A 4.730% 04/30/48		06/04/2018	Credit Suisse Securities USA		24,307,751	24,315,589	
92857W-BJ-8	VODAFONE GROUP PLC 4.125% 05/30/25	D	05/23/2018	Bank of America Securities		232,718	235,000	
92857W-BD-1	VODAFONE GROUP PLC 4.375% 02/19/43	D	01/11/2018	Barclays Capital Inc		923,391	900,000	16,078
92857W-BK-5	VODAFONE GROUP PLC 4.375% 05/30/28	D	05/23/2018	Bank of America Securities		518,180	525,000	
92857W-BM-1	VODAFONE GROUP PLC 5.250% 05/30/48	D	09/11/2018	Various		907,974	900,000	10,890
928668-AR-3	VOLKSWAGEN GROUP AMERICA SERIES 144A 4.250% 11/13/23		11/07/2018	Salomon Brothers		715,745	720,000	
928668-AT-9	VOLKSWAGEN GROUP AMERICA SERIES 144A 4.625% 11/13/25		11/07/2018	Salomon Brothers		20,250,874	20,300,000	
92913U-AS-5	VOYA CLO LTD SERIES 2015-3A CLASS A3R 144A 4.169% 10/20/31	D	11/02/2018	The Bank of New York Mellon		8,200,000	8,200,000	
918286-AA-3	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS A 144A 3.560% 02/20/36		08/07/2018	Wells Fargo Securities		3,506,184	3,506,349	
918286-AC-9	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS C 144A 4.020% 02/20/36		08/07/2018	Wells Fargo Securities		603,258	603,337	
960386-AP-5	WABTEC 3.838% 09/15/21		09/12/2018	Chase Sec		295,000	295,000	
960386-AN-0	WABTEC 4.150% 03/15/24		09/12/2018	Various		3,343,468	3,350,000	
960386-AM-2	WABTEC 4.700% 09/15/28		09/12/2018	Goldman Sachs		824,084	825,000	
931142-DW-0	WALMART INC 3.625% 12/15/47		03/23/2018	Salomon Brothers		119,266	125,000	1,976
931142-EC-3	WALMART INC 4.050% 06/29/48		09/25/2018	Various		595,593	600,000	3,038
92928Q-AD-0	WEA FINANCE LLC SERIES 144A 4.625% 09/20/48		09/12/2018	Salomon Brothers		2,073,950	2,085,000	
94951M-AE-3	WELLFLEET CLO LTD SERIES 2017-2A CLASS B 144A 4.719% 10/20/29	D	04/24/2018	BNP Paribas Securities Corp		2,005,000	2,000,000	1,536
94974B-FP-0	WELLS FARGO & CO 5.375% 11/02/43		01/16/2018	Wells Fargo Securities		9,901,663	8,366,000	94,931
949746-RF-0	WELLS FARGO & CO 5.606% 01/15/44		01/16/2018	Wells Fargo Securities		7,514,937	6,156,000	2,876
94974B-FJ-4	WELLS FARGO & CO M 3.450% 02/13/23		04/20/2018	Various		1,669,775	1,700,000	7,810
94974B-GQ-7	WELLS FARGO & CO SERIES GMTN 4.900% 11/17/45		09/10/2018	Wells Fargo Securities		202,752	200,000	3,131
94988J-5T-0	WELLS FARGO BANK NA SERIES BKNT 3.625% 10/22/21		10/16/2018	Wachovia Capital Markets		1,449,841	1,450,000	
94988J-5G-8	WELLS FARGO BANK NA SERIES MTN 2.150% 12/06/19		03/23/2018	Transfer in Kind		1,782,342	1,800,000	11,825
94988J-5J-2	WELLS FARGO BANK NA SERIES MTN 3.389% 12/06/19		03/23/2018	Transfer in Kind		929,967	925,000	1,375
94989C-AY-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-C26 CLASS ASB 2.991% 02/15/48		03/23/2018	Transfer in Kind		1,341,928	1,360,000	2,825
94989H-AQ-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-NXS1 CLASS A5 3.148% 05/15/48		12/07/2018	Wells Fargo Securities		985,184	1,015,000	888
95001N-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS AS 4.405% 06/15/51		06/28/2018	Wachovia Capital Markets		9,588,779	9,310,000	18,227
95001N-BC-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS B 4.556% 06/15/51		06/28/2018	Wachovia Capital Markets		2,296,800	2,230,000	4,516
958254-AB-0	WESTERN GAS PARTNERS 4.000% 07/01/22		09/05/2018	Various		273,876	275,000	2,700
958254-AH-7	WESTERN GAS PARTNERS 4.500% 03/01/28		02/21/2018	Mizuho Securities USA/Fixed I		5,896,496	5,930,000	
958254-AJ-3	WESTERN GAS PARTNERS 5.300% 03/01/48		02/21/2018	Mizuho Securities USA/Fixed I		297,507	300,000	
959802-AX-7	WESTERN UNION CO THE 4.250% 06/09/23		06/06/2018	Bank of America Securities		869,304	870,000	
96033W-AA-6	WESTGATE RESORTS SERIES 2018-1A CLASS A 144A 3.380% 12/20/31		04/19/2018	Amherst Sec Group Inc		835,410	836,881	
92940P-AA-2	WESTROCK CO SERIES 144A 4.650% 03/15/26		11/27/2018	Bank of America Securities		933,635	935,000	
92939K-AB-4	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C24 CLASS A2 2.863% 11/15/47		07/06/2018	Various		215,653	216,401	247
92939K-AE-8	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C24 CLASS A5 3.607% 11/15/47		03/23/2018	Transfer in Kind		930,511	930,000	2,330
92936T-AH-5	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2012-C7 CLASS AFL 144A 3.067% 06/15/45		03/05/2018	Goldman Sachs		854,440	835,000	1,229
92938V-AQ-8	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C19 CLASS A5 4.101% 03/15/47		03/23/2018	Transfer in Kind		661,547	641,310	1,826
96525W-AN-3	WHITEHORSE LTD SERIES 2015-10A CLASS A1R 144A 3.266% 04/17/27	D	05/11/2018	Bank of America Securities		1,500,000	1,500,000	
96949L-AA-3	WILLIAMS PARTNERS L.P 3.600% 03/15/22		03/23/2018	Transfer in Kind		417,876	420,000	462
96950F-AN-4	WILLIAMS PARTNERS LP 5.400% 03/04/44		04/10/2018	JPMorgan Securities Inc		183,458	175,000	998
96950F-AF-1	WILLIAMS PARTNERS LP 6.300% 04/15/40		01/11/2018	UBS Securities LLC		1,548,100	1,250,000	19,906
97064E-AA-6	WILLIS ENGINE SECURITIZATION SERIES 2018-A CLASS A 144A 4.750% 09/15/43		08/16/2018	Bank of America Securities		11,083,051	11,083,601	
970648-AF-8	WILLIS NORTH AMERICA INC 3.600% 05/15/24		12/11/2018	Various		1,937,007	2,000,000	5,600
970648-AG-6	WILLIS NORTH AMERICA INC 4.500% 09/15/28		09/05/2018	Bank of America Securities		14,600,180	14,605,000	
974153-AA-6	WINGSTOP FUNDING LLC SERIES 2018-1 CLASS A2 144A 4.970% 12/05/48		11/06/2018	Barclays Bank PLC		5,835,000	5,835,000	
981464-GL-8	WORLD FINANCIAL NETWORK CREDIT SERIES 2018-A CLASS A 3.070% 12/16/24		03/23/2018	Transfer in Kind		2,341,140	2,345,000	5,199
98162K-AC-7	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2017-A CLASS A3 2.130% 04/15/20		03/23/2018	Transfer in Kind		391,896	395,000	257
92936M-AE-7	WPP FINANCE 2010 5.625% 11/15/43	D	02/26/2018	Stifel, Nicolaus & Co, Inc		16,806	15,000	241
983024-AN-0	WYETH 5.950% 04/01/37		09/11/2018	US Bancorp Investments Inc		1,453,704	1,200,000	32,130
98389B-AV-2	XCEL ENERGY INC 4.000% 06/15/28		10/31/2018	Goldman Sachs		397,244	400,000	5,644
98389B-AH-3	XCEL ENERGY INC 6.500% 07/01/36		06/13/2018	Various		13,782,445	10,184,000	74,700
98420E-AC-9	XLIT LTD 4.450% 03/31/25	D	09/25/2018	Various		17,943,030	17,997,000	296,839
98417E-AT-7	XSTRATA FINANCE CANADA SERIES 144A 4.250% 10/25/22	A	08/22/2018	Various		3,757,912	3,650,000	51,355
98417E-AR-1	XSTRATA FINANCE CANADA SERIES 144A 5.550% 10/25/42	A	06/20/2018	Various		8,769,114	8,734,000	72,584
984851-AF-2	YARA INTL SA SERIES 144A 4.750% 06/01/28	D	12/12/2018	Various		21,885,863	21,955,000	11,763
98956P-AH-5	ZIMMER BIOMET HOLDINGS, INC 4.450% 08/15/45		04/03/2018	Bank of America Securities		216,646	225,000	1,391
98978V-AB-9	ZOETIS INC 3.250% 02/01/23		03/23/2018	Transfer in Kind		668,178	675,000	3,352
98978V-AH-6	ZOETIS INC 4.700% 02/01/43		08/14/2018	Wachovia Securities, LLC		332,285	320,000	627
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,743,719,693	5,757,933,343	26,924,662

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		11/30/2018	Various		17,290,088	16,850,000	245,691
026874-DM-6	AMERICAN INTERNATIONAL GROUP SERIES A-9 HYB 5.750% 04/01/48		09/18/2018	Various		25,372,475	25,590,000	345,231
03350F-AA-4	ANDEAVOR LOGISTICS LP SERIES A 6.875% Perpet.		11/16/2018	Various		21,027,423	21,135,000	378,985
064159-KJ-4	BANK OF NOVA SCOTIA 4.650% Perpet.	A	09/11/2018	Various		8,139,134	8,435,000	147,353
29278N-AA-1	ENERGY TRANSFER PARTNERS SERIES A HYB 6.250% Perpet.		12/11/2018	Various		253,579	285,000	4,589
29336U-AH-0	ENLINK MIDSTREAM PARTNER SERIES C 6.000% Perpet.		11/09/2018	DEUTSCHE BANK SECURITI		3,040,046	3,500,000	86,554
29379V-BR-3	ENTERPRISE PRODUCTS 5.375% 02/15/78		02/01/2018	JP Morgan Securities PLC		10,795,000	10,795,000	
3128NH-K3-6	FHLMC POOL 1J1214 HYB 4.086% 09/01/35		03/23/2018	Transfer in Kind		151,462	147,462	307
446150-AL-8	HUNTINGTON BANCSHARES INC SERIES E 5.700% Perpet.		02/27/2018	Goldman Sachs		11,910,000	11,910,000	
726503-AE-5	PLAINS ALL AMERICAN PIPE SERIES B 6.125% Perpet.		05/31/2018	Various		345,375	350,000	2,561
743315-AU-7	PROGRESSIVE CORP SERIES B HYB 5.375% Perpet.		10/25/2018	Various		21,586,000	21,615,000	153,068
744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/48		11/28/2018	Various		30,956,674	31,185,000	59,952
929089-AF-7	VOYA FINANCIAL INC SERIES WI 4.700% 01/23/48		12/19/2018	Tax Free Exchange		4,375,000	4,375,000	83,392
4899999. Subtotal - Bonds - Hybrid Securities						155,242,256	156,172,462	1,507,683
963CHC-II-7	PETROLEO GLOBAL TRADING TERM LOAN 4.651% 02/19/20		01/25/2018	JPMorgan Securities Inc		(966,500)	(1,000,000)	
8299999. Subtotal - Bonds - Bank Loans						(966,500)	(1,000,000)	
8399997. Total - Bonds - Part 3						10,214,306,972	10,327,052,812	43,444,551
8399998. Total - Bonds - Part 5						10,690,848,286	10,882,152,191	47,808,670
8399999. Total - Bonds						20,905,155,258	21,209,205,003	91,253,221
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
003654-10-0	ABIOMED INC		01/04/2018	Jefferies & Company Inc	178.000	35,368		
00401C-10-8	ACACIA COMMUNICATIONS INC		11/20/2018	Jefferies & Company Inc	1,668.000	74,354		
00081T-10-8	ACCO BRANDS CORP		12/19/2018	Various	8,490.000	94,506		
00507V-10-9	ACTIVISION INC		10/25/2018	Various	2,074.000	148,397		
006739-10-6	ADDUS HOMECARE CORP		12/19/2018	Various	1,080.000	63,791		
00751Y-10-6	ADVANCE AUTO PARTS INC		12/28/2018	Jefferies & Company Inc	831.000	143,295		
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		12/19/2018	Various	3,260.000	80,318		
00846U-10-1	AGILENT TECHNOLOGIES INC		12/12/2018	Various	18,370.000	1,236,416		
011659-10-9	ALASKA AIR GROUP INC		11/27/2018	Jefferies & Company Inc	1,133.000	77,898		
012653-10-1	ALBEMARLE CORP		06/19/2018	Various	1,397.000	154,915		
015351-10-9	ALEXION PHARMACEUTICALS INC		10/31/2018	Various	4,477.000	539,680		
016255-10-1	ALIGN TECHNOLOGY INC		12/26/2018	Various	1,598.000	510,905		
01741R-10-2	ALLEGHENY TECHNOLOGIES		12/19/2018	Various	4,390.000	113,087		
G0176J-10-9	ALLEGION PLC	D	12/28/2018	Jefferies & Company Inc	954.000	78,985		
021369-10-3	ALTAIR ENGINEERING INC A		06/15/2018	Jefferies & Company Inc	2,007.000	73,036		
02156B-10-3	ALTERYX INC CLASS A		12/11/2018	Jefferies & Company Inc	1,440.000	86,634		
023135-10-6	AMAZON COM INC		12/12/2018	Various	1,720.000	2,794,090		
G02602-10-3	AMDOCS LTD	D	12/12/2018	Various	7,940.000	515,905		
03064D-10-8	AMERICOLD REALTY TRUST		12/28/2018	Jefferies & Company Inc	3,391.000	89,517		
00183L-10-2	ANGI HOMESERVICES INC		12/26/2018	Jefferies & Company Inc	3,245.000	49,405		
036752-10-3	ANTHEM INC		09/07/2018	Various	2,632.000	660,943		
G0408V-10-2	AON PLC	D	10/25/2018	Various	2,585.000	372,702		
037833-10-0	APPLE INC		12/12/2018	Various	1,830.000	337,311		
038222-10-5	APPLIED MATERIALS INC		12/21/2018	Various	7,670.000	284,225		
04016X-10-1	ARGENX SE	D	12/28/2018	Jefferies & Company Inc	1,022.000	106,085		
04269X-10-5	ARRAY BIOPHARMA INC		10/31/2018	Jefferies & Company Inc	1,713.000	27,746		
04351P-10-1	ASCENDIS PHARMA A S	D	07/06/2018	Jefferies & Company Inc	723.000	50,017		
00191U-10-2	ASGN INC		12/19/2018	Various	2,766.000	198,174		
00191U-10-2	ASGN INC		04/02/2018	Tax Free Exchange	8,832.000	383,789		
046353-10-8	ASTRAZENECA PLC ADR	D	12/28/2018	Various	5,168.000	192,632		
047649-10-8	ATKORE INTERNATIONAL GROUP I		12/28/2018	Various	6,010.000	113,986		
G06242-10-4	ATLASSIAN CORP PLC	D	12/19/2018	Jefferies & Company Inc	1,879.000	116,858		
04963C-20-9	ATRICURE INC		12/19/2018	Various	6,710.000	208,143		
05329W-10-2	AUTONATION INC		12/19/2018	Various	10,510.000	413,334		
053332-10-2	AUTOZONE INC		12/17/2018	Various	362.000	278,671		
054561-10-5	AXA EQUITABLE HOLDINGS INC		12/12/2018	Various	83,633.000	1,672,649		
058498-10-6	BALL CORP		12/24/2018	Various	4,817.000	220,314		
064058-10-0	BANK OF NEW YORK MELLON CORP		12/04/2018	Various	4,820.000	253,454		
G0772R-20-8	BANK OF NT BUTTERFIELD & SON	D	12/19/2018	Various	6,260.000	231,870		
06652K-10-3	BANKUNITED INC		11/20/2018	Various	2,190.000	87,481		
08171T-10-2	BENEFICIAL BANCORP INC		12/19/2018	Various	3,100.000	49,572		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
084670-70-2	BERKSHIRE HATHAWAY INC CLASS B		12/12/2018	Various	5,140.000	1,099,492		
084680-10-7	BERKSHIRE HILLS BANCORP INC		12/19/2018	Various	1,670.000	62,320		
086516-10-1	BEST BUY CO INC		12/06/2018	Various	24,945.000	1,822,489		
092113-10-9	BLACK HILLS CORP		11/20/2018	Various	1,790.000	105,597		
09228F-10-3	BLACKBERRY LTD	A	10/25/2018	Various	6,556.000	64,911		
09239B-10-9	BLACKLINE INC		12/19/2018	Various	7,890.000	320,681		
09857L-10-8	BOOKING HOLDINGS INC		12/12/2018	Various	420.000	787,692		
100557-10-7	BOSTON BEER CO INC		12/12/2018	Jefferies & Company Inc	282.000	83,361		
101137-10-7	BOSTON SCIENTIFIC		12/12/2018	Various	3,280.000	110,478		
105368-20-3	BRANDYWINE REALTY TRUST REIT		12/19/2018	Various	5,360.000	82,284		
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		11/30/2018	Jefferies & Company Inc	217.000	26,495		
114340-10-2	BROOKS AUTOMATION INC		12/19/2018	Various	2,490.000	72,179		
122017-10-6	BURLINGTON STORES INC		12/26/2018	Jefferies & Company Inc	833.000	119,275		
127190-30-4	CACI INTERNATIONAL INC		12/19/2018	Various	600.000	101,675		
135086-10-6	CANADA GOOSE HOLDINGS	A	04/19/2018	Jefferies & Company Inc	865.000	31,611		
147528-10-3	CASEYS GENERAL STORES INC		10/15/2018	Jefferies & Company Inc	873.000	111,583		
149150-10-4	CATHAY GENERAL BANCORP		12/26/2018	Various	6,360.000	207,014		
151020-10-4	CELGENE CORP		12/12/2018	Various	530.000	44,418		
156782-10-4	CERNER CORP		12/12/2018	Various	1,080.000	66,697		
163092-10-9	CHEGG INC		12/28/2018	Jefferies & Company Inc	2,584.000	70,635		
163731-10-2	CHEMICAL FINANCIAL CORP		12/19/2018	Various	1,470.000	76,660		
163851-10-8	CHEMOURS CO		09/17/2018	Various	14,565.000	705,644		
168905-10-7	CHILDRENS PLACE RETAIL STORES		12/19/2018	Various	5,410.000	671,338		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		07/27/2018	Jefferies & Company Inc	279.000	120,766		
171340-10-2	CHURCH & DWIGHT CO INC		12/12/2018	Various	19,169.000	981,182		
184496-10-7	CLEAN HARBORS INC		10/30/2018	Jefferies & Company Inc	1,674.000	107,286		
12572Q-10-5	CME GROUP INC		08/13/2018	Various	450.000	71,699		
197236-10-2	COLUMBIA BANKING SYSTEM INC		12/19/2018	Various	7,470.000	313,976		
20451N-10-1	COMPASS MINERALS INTERNATIONAL		12/19/2018	Various	1,140.000	67,316		
206787-10-3	CONDUENT INC		09/27/2018	Various	11,341.000	257,161		
21036P-10-8	CONSTELLATION BRANDS INC		12/12/2018	Various	2,880.000	638,475		
22160N-10-9	COSTAR GROUP INC		07/25/2018	Jefferies & Company Inc	153.000	58,397		
22266L-10-6	COUPA SOFTWARE INC		12/14/2018	Jefferies & Company Inc	892.000	58,210		
225447-10-1	CREE INC		11/01/2018	Various	6,843.000	260,402		
227046-10-9	CROCS INC		12/28/2018	Jefferies & Company Inc	3,045.000	79,477		
229050-30-7	CRYOPORT INC		12/19/2018	Various	1,500.000	17,409		
23204G-10-0	CUSTOMERS BANCORP INC		12/19/2018	Various	1,620.000	40,985		
23918K-10-8	DAVITA INC		12/12/2018	Various	6,410.000	454,143		
243537-10-7	DECKERS OUTDOOR CORP		12/26/2018	Jefferies & Company Inc	1,469.000	188,648		
000000-00-0	DELPHI AUTOMOTIVE PLC	D	02/14/2018	Merrill Lynch Pierce Fenner Sm	(90.000)	(7,649)		
252131-10-7	DEXCOM INC		08/02/2018	Jefferies & Company Inc	605.000	73,167		
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		12/19/2018	Various	10,010.000	111,981		
25456K-10-1	DIPLOMAT PHARMACY INC		12/19/2018	Various	15,180.000	328,753		
256163-10-6	DOCUSIGN INC		12/12/2018	Jefferies & Company Inc	2,500.000	117,007		
25754A-20-1	DOMINOS PIZZA INC		08/24/2018	Jefferies & Company Inc	200.000	58,510		
258278-10-0	DORMAN PRODUCTS INC		11/20/2018	Various	4,770.000	344,160		
26441C-20-4	DUKE ENERGY CORP		12/12/2018	Various	13,900.000	1,129,552		
23355L-10-6	DXC TECHNOLOGY CO		12/12/2018	Various	19,690.000	1,680,788		
267475-10-1	DYCOM INDUSTRIES INC		12/19/2018	Various	2,140.000	200,923		
278865-10-0	ECOLAB INC		12/12/2018	Various	6,880.000	985,718		
N14506-10-4	ELASTIC NV	D	10/05/2018	Jefferies & Company Inc	770.000	54,120		
28470R-10-2	ELDORADO RESORTS INC		11/09/2018	Jefferies & Company Inc	2,514.000	88,182		
29089Q-10-5	EMERGENT BIOSOLUTIONS INC		12/19/2018	Various	1,270.000	72,221		
29272W-10-9	ENERGIZER HOLDINGS INC		12/14/2018	Various	10,450.000	633,095		
29355X-10-7	ENPRO INDUSTRIES INC		12/19/2018	Various	4,750.000	358,319		
26884U-10-9	ENTERTAINMENT PROPERTIES TRUST REIT		12/19/2018	Various	4,800.000	309,558		
29404K-10-6	ENVESTNET INC		12/19/2018	Various	2,150.000	118,878		
29414B-10-4	EPAM SYSTEMS INC		06/12/2018	Jefferies & Company Inc	327.000	41,642		
26884L-10-9	EQT CORP		11/01/2018	Various	4,625.000	121,900		
294600-10-1	EQUITRANS MIDSTREAM CORP		12/26/2018	Various	4,852.000	102,525		
294600-10-1	EQUITRANS MIDSTREAM CORP		11/13/2018	Spin Off	6,012.000	171,767		
29786A-10-6	ETSY INC		08/06/2018	Various	1,340.000	42,252		
298736-10-9	EURONET WORLDWIDE INC		12/26/2018	Jefferies & Company Inc	1,701.000	181,620		
29978A-10-4	EVERBRIDGE INC		12/11/2018	Jefferies & Company Inc	2,779.000	147,336		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO		12/24/2018	Various	24,140.000	408,661		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30063P-10-5	EXACT SCIENCES CORP		12/14/2018	Jefferies & Company Inc	1,202.000	85,165		
30303M-10-2	FACEBOOK INC		12/12/2018	Various	12,840.000	2,103,512		
311900-10-4	FASTENAL CO		12/12/2018	Various	10,710.000	568,967		
314211-10-3	FEDERATED INVESTORS INC		12/27/2018	Various	8,180.000	207,704		
32008D-10-6	FIRST DATA CORP		12/12/2018	Various	53,450.000	1,054,539		
33829M-10-1	FIVE BELOW		08/07/2018	Jefferies & Company Inc	686.000	71,483		
338307-10-1	FIVE9 INC		12/11/2018	Jefferies & Company Inc	2,979.000	110,782		
34417P-10-0	FOCUS FINANCIAL PARTNERS A		12/19/2018	Various	5,090.000	169,378		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		12/19/2018	Various	4,730.000	118,518		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD		12/26/2018	Various	15,041.000	230,875		
35905A-10-9	FRONTDOOR INC		11/01/2018	Various	1,831.000	76,780		
35905A-10-9	FRONTDOOR INC		10/01/2018	Spin Off	2,661.000	105,268		
H2906T-10-9	GARMIN LTD	D	10/31/2018	Jefferies & Company Inc	1,301.000	82,842		
G39108-10-8	GATES INDUSTRIAL CORP PLC	D	09/05/2018	Jefferies & Company Inc	4,473.000	79,025		
368736-10-4	GENERAC HOLDINGS INC		12/19/2018	Various	3,498.000	189,068		
369550-10-8	GENERAL DYNAMICS CORPORATION		12/26/2018	Various	800.000	152,975		
371559-10-5	GENESEE & WYOMING INC		12/19/2018	Various	730.000	56,527		
375558-10-3	GILEAD SCIENCES INC		12/12/2018	Various	1,650.000	123,266		
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN		01/10/2018	Jefferies & Company Inc	1,468.000	71,705		
38388F-10-8	GRACE WR & CO		12/20/2018	Various	1,597.000	109,152		
38526M-10-6	GRAND CANYON EDUCATION INC		05/18/2018	Jefferies & Company Inc	590.000	63,278		
39304D-10-2	GREEN DOT CORP-CLASS A		07/18/2018	Jefferies & Company Inc	1,868.000	134,968		
393657-10-1	GREENBRIER COMPANIES INC		12/21/2018	Various	2,090.000	97,093		
400110-10-2	GRUBHUB INC		12/26/2018	Jefferies & Company Inc	1,158.000	111,635		
40637H-10-9	HALOZYME THERAPEUTICS INC		12/18/2018	Various	3,833.000	65,227		
40416M-10-5	HD SUPPLY HOLDINGS INC		12/26/2018	Various	6,810.000	256,745		
42722X-10-6	HERITAGE FINANCIAL CORP/WA		12/19/2018	Various	7,360.000	262,595		
40434L-10-5	HEWLETT-PACKARD CO		12/26/2018	Various	5,100.000	112,813		
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		12/19/2018	Various	11,970.000	89,172		
447011-10-7	HUNTSMAN CORP		11/30/2018	Various	6,716.000	216,008		
450828-10-8	IBERIABANK CORP		12/19/2018	Various	1,010.000	78,995		
45167R-10-4	IDEX CORP		08/29/2018	Jefferies & Company Inc	449.000	68,323		
45168D-10-4	IDEXX LABORATORIES INC		05/04/2018	Jefferies & Company Inc	344.000	67,888		
452308-10-9	ILLINOIS TOOL WORKS		12/12/2018	Various	8,440.000	1,325,219		
45688C-10-7	INGEVITY CORP		11/30/2018	Jefferies & Company Inc	1,365.000	119,827		
45780L-10-4	INOGEN INC		12/19/2018	Various	1,668.000	253,342		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		12/19/2018	Various	5,121.000	213,693		
45784P-10-1	INSULET CORP		10/16/2018	Jefferies & Company Inc	263.000	24,298		
45866F-10-4	INTERCONTINENTAL EXCHANGE		10/25/2018	Various	12,287.000	891,460		
46071F-10-3	INTERSECT ENT INC		12/19/2018	Various	7,930.000	317,518		
46122T-10-2	INTREXON CORP		05/08/2018	Various	4,298.000	58,733		
464287-68-9	ISHARES		10/29/2018	Weeden & Co	6,991.000	1,109,577		
48123V-10-2	J2 GLOBAL INC		12/19/2018	Various	1,320.000	104,882		
466367-10-9	JACK IN THE BOX INC		12/19/2018	Various	7,700.000	657,853		
469814-10-7	JACOBS ENGINEERING GROUP INC		12/26/2018	Jefferies & Company Inc	1,237.000	87,520		
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD	D	12/20/2018	Various	1,880.000	70,807		
46625H-10-0	JP MORGAN CHASE & CO		12/04/2018	Various	31,440.000	3,635,824		
483007-70-4	KAISER ALUMINUM CORP		12/19/2018	Various	1,140.000	116,331		
48242W-10-6	KBR INC		12/19/2018	Various	5,880.000	104,449		
500643-20-0	KORN FERRY		12/19/2018	Various	4,060.000	198,957		
500754-10-6	KRAFT HEINZ CO THE		12/12/2018	Various	2,200.000	130,875		
50540R-40-9	LABORATORY CORP OF AMERICA		10/18/2018	Various	3,165.000	573,516		
513272-10-4	LAMB WESTON HLD		12/04/2018	Jefferies & Company Inc	1,563.000	108,165		
526107-10-7	LENNOX INTERNATIONAL INC		12/28/2018	Jefferies & Company Inc	461.000	99,629		
50187A-10-7	LHC GROUP INC		12/19/2018	Various	5,060.000	479,431		
53220K-50-4	LIGAND PHARMACEUTICALS		12/19/2018	Various	860.000	143,694		
538034-10-9	LIVE NATION INC		11/02/2018	Jefferies & Company Inc	5,245.000	258,113		
539830-10-9	LOCKHEED MARTIN CORP		12/12/2018	Various	2,250.000	701,686		
548661-10-7	LOWES COS INC		12/12/2018	Various	1,930.000	183,742		
550021-10-9	LULULEMON ATHLETICA INC		06/14/2018	Jefferies & Company Inc	652.000	67,502		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		12/12/2018	Various	5,973.000	400,424		
563571-40-5	MANITOWOC CO INC		12/19/2018	Various	1,715.000	32,973		
563571-40-5	MANITOWOC CO INC		02/16/2018	Tax Free Exchange	(5,091.000)	(110,554)		
56585A-10-2	MARATHON PETROLEUM CORP		12/12/2018	Various	5,296.000	396,540		
57060D-10-8	MARKETAXESS HOLDINGS INC		11/26/2018	Jefferies & Company Inc	541.000	114,806		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
571748-10-2	MARSH & MCLENNAN COS INC		08/22/2018	Various	5,500.000	456,419		
573284-10-6	MARTIN MARIETTA MATERIALS INC		07/30/2018	Various	367.000	76,461		
574599-10-6	MASCO CORP		10/31/2018	Various	10,493.000	385,363		
575385-10-9	MASONITE INTERNATIONAL CORP	A	12/19/2018	Various	4,090.000	255,627		
576485-20-5	MATADOR RESOURCES CO		12/19/2018	Various	18,130.000	492,809		
57665R-10-6	MATCH GROUP INC		09/12/2018	Jefferies & Company Inc	2,346.000	111,698		
584688-10-5	MEDICINES CO		12/24/2018	Various	3,114.000	60,902		
58933Y-10-5	MERCK & CO INC		12/12/2018	Various	4,010.000	270,700		
59408Q-10-6	MICHAELS COS INC THE		12/19/2018	Various	17,130.000	282,278		
594918-10-4	MICROSOFT CORP		12/12/2018	Various	48,750.000	4,772,090		
55306N-10-4	MKS INSTRUMENTS INC		12/19/2018	Various	2,290.000	194,254		
60855R-10-0	MOLINA HEALTHCARE INC		12/21/2018	Various	1,974.000	211,473		
610236-10-1	MONRO INC		12/28/2018	Jefferies & Company Inc	2,652.000	193,953		
620076-30-7	MOTOROLA SOLUTIONS INC		12/12/2018	Various	10,010.000	1,062,568		
62857M-10-5	MYOKARDIA INC		12/26/2018	Jefferies & Company Inc	1,121.000	65,502		
G6S9A7-12-0	NATIONAL GRID PLC	B	10/19/2018	Various	62,110.000	707,485		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		12/19/2018	Various	4,070.000	112,280		
63934E-10-8	NAVISTAR INTERNATIONAL CORP		12/19/2018	Various	2,350.000	82,730		
64110D-10-4	NETAPP INC		12/12/2018	Various	9,260.000	750,193		
G6518L-10-8	NIELSEN HOLDINGS PLC	D	12/12/2018	Various	1,750.000	48,894		
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP		12/19/2018	Various	3,655.000	163,433		
655664-10-0	NORSTROM INC		10/29/2018	Jefferies & Company Inc	1,185.000	75,005		
668074-30-5	NORTHWESTERN CORP		11/20/2018	Various	1,540.000	88,077		
67018T-10-5	NU SKIN ENTERPRISES INC		12/19/2018	Various	6,070.000	448,304		
G6700G-10-7	NVENT ELECTRIC PLC	D	12/20/2018	Various	5,872.000	135,885		
G6700G-10-7	NVENT ELECTRIC PLC	D	05/01/2018	Spin Off	5,112.000	117,208		
67103H-10-7	O'REILLY AUTOMOTIVE INC		12/06/2018	Various	430.000	125,525		
675234-10-8	OCEANFIRST FINANCIAL CORP		12/19/2018	Various	2,610.000	71,457		
679295-10-5	OKTA INC		10/16/2018	Jefferies & Company Inc	2,323.000	132,193		
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/06/2018	Jefferies & Company Inc	468.000	74,261		
68213N-10-9	OMNICELL INC		12/11/2018	Jefferies & Company Inc	1,326.000	95,243		
69478X-10-5	PACIFIC PREMIER BANCORP INC		12/19/2018	Various	6,880.000	259,484		
70432V-10-2	PAYCOM SOFTWARE INC		12/11/2018	Jefferies & Company Inc	779.000	99,853		
70438V-10-6	PAYLOCITY HOLDING CORP		12/19/2018	Various	700.000	41,155		
705573-10-3	PEGASYSTEMS INC		12/19/2018	Various	970.000	54,519		
70975L-10-7	PENUMBRA INC		09/25/2018	Jefferies & Company Inc	432.000	58,017		
713448-10-8	PEPSICO INC		12/12/2018	Various	2,067.000	236,822		
G97822-10-3	PERRIGO COMPANY		08/31/2018	Goldman Sachs	221.000	16,899		
715347-10-0	PERSPECTA INC		12/19/2018	Various	16,885.000	366,946		
718172-10-9	PHILIP MORRIS INTERNATIONAL		12/12/2018	Various	12,570.000	1,078,108		
72703H-10-1	PLANET FITNESS INC		10/22/2018	Jefferies & Company Inc	1,364.000	69,504		
73278L-10-5	POOL CORP		12/26/2018	Jefferies & Company Inc	503.000	73,154		
737446-10-4	POST HOLIDINGS INC		10/25/2018	Various	1,342.000	103,317		
693506-10-7	PPG INDUSTRIES INC		12/12/2018	Various	730.000	80,794		
74267C-10-6	PROASSURANCE CORP		12/19/2018	Various	9,170.000	358,368		
743315-10-3	PROGRESSIVE CORP		10/18/2018	Various	1,600.000	98,868		
74340W-10-3	PROLOGIS INC REIT		12/12/2018	Various	34,244.000	2,247,631		
74736L-10-9	Q2 HOLDINGS INC		12/19/2018	Various	2,830.000	141,743		
74736K-10-1	QORVO INC		09/27/2018	Various	5,201.000	391,133		
74838J-10-1	QUIDEL CORP		11/20/2018	Various	1,460.000	80,118		
75972A-30-1	RENEWABLE ENERGY GROUP INC		12/19/2018	Various	4,110.000	79,769		
759916-10-9	REPLIGEN CORP		12/19/2018	Various	5,550.000	216,115		
760759-10-0	REPUBLIC SERVICES INC		12/12/2018	Various	5,360.000	377,444		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		11/05/2018	Jefferies & Company Inc	2,749.000	87,834		
76169B-10-2	REXNORD CORP		12/19/2018	Various	3,130.000	87,587		
74967X-10-3	RH		12/26/2018	Jefferies & Company Inc	671.000	93,221		
76680R-20-6	RINGCENTRAL INC-CLASS A		05/02/2018	Jefferies & Company Inc	922.000	62,795		
77543R-10-2	ROKU INC		08/24/2018	Jefferies & Company Inc	1,361.000	79,316		
78409V-10-4	S&P GLOBAL INC		12/10/2018	Various	1,920.000	365,380		
803607-10-0	SAREPTA THERAPEUTICS INC		06/19/2018	Jefferies & Company Inc	181.000	27,724		
806857-10-8	SCHLUMBERGER LTD	C	12/12/2018	Various	23,370.000	1,122,718		
816883-10-2	SENDGRID INC		12/19/2018	Various	4,135.000	117,989		
81727U-10-5	SENSEONICS HOLDINGS INC		12/19/2018	Various	39,381.000	156,991		
81761R-10-9	SERVICEMASTER GLOVAL HOLDING		10/04/2018	Various	7,136.000	286,051		
81762P-10-2	SERVICENOW INC		12/12/2018	Various	3,250.000	571,401		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/20/2018	Various	638.000	282,011		
82900L-10-2	SIMPLY GOOD FOODS CO THE		12/26/2018	Jefferies & Company Inc	6,251.000	115,894		
83175M-20-5	SMITH & NEPHEW PLC	D	12/21/2018	Various	5,121.000	187,899		
838518-10-8	SOUTH JERSEY INDUSTRIES INC		12/19/2018	Various	11,600.000	337,343		
848577-10-2	SPIRIT AIRLINES INC		12/26/2018	Various	2,966.000	143,932		
852234-10-3	SQUARE INC		05/21/2018	Jefferies & Company Inc	975.000	53,445		
855244-10-9	STARBUCKS CORP		12/28/2018	Various	12,590.000	785,319		
85917A-10-0	STERLING BANCORP/DE		12/19/2018	Various	2,500.000	54,589		
860630-10-2	STIFEL FINANCIAL CORP		12/19/2018	Various	1,600.000	85,107		
864482-10-4	SUBURBAN PROPANE PARTNERS LP		12/19/2018	Various	4,305.000	98,687		
86614U-10-0	SUMMIT MATERIALS INC		12/19/2018	Various	7,520.000	147,648		
867224-10-7	SUNCOR ENERGY INC	A	12/12/2018	Various	8,630.000	308,728		
867914-10-3	SUNTRUST BANK		12/12/2018	Various	1,840.000	118,838		
87918A-10-5	TELADOC HEALTH INC		12/19/2018	Various	7,080.000	348,490		
882508-10-4	TEXAS INSTRUMENTS INC		12/21/2018	Various	6,430.000	633,350		
882681-10-9	TEXAS ROADHOUSE INC		11/20/2018	Various	5,330.000	322,005		
88338N-10-7	THERAPUTICSMD INC		12/19/2018	Various	12,750.000	73,765		
89055F-10-3	TOPBUILD CORP		12/21/2018	Various	5,450.000	385,320		
892356-10-6	TRACTOR SUPPLY CO		12/26/2018	Jefferies & Company Inc	1,830.000	160,235		
90138F-10-2	TWILIO INC		10/26/2018	Jefferies & Company Inc	2,508.000	190,769		
902494-10-3	TYSON FOODS INC		12/26/2018	Various	3,287.000	218,271		
90384S-30-3	ULTA BEAUTY INC		12/12/2018	Various	3,274.000	850,446		
904311-10-7	UNDER ARMOUR INC		10/30/2018	Jefferies & Company Inc	3,296.000	71,379		
907818-10-8	UNION PACIFIC CORP		12/12/2018	Various	11,870.000	1,676,236		
N90064-10-1	UNIQURE NV	D	12/19/2018	Various	3,710.000	117,672		
911363-10-9	UNITED RENTALS INC		12/12/2018	Jefferies & Company Inc	476.000	52,363		
91324P-10-2	UNITEDHEALTH GROUP INC		12/12/2018	Various	3,120.000	774,128		
91336L-10-7	UNIVAR INC		12/20/2018	Various	10,110.000	254,374		
91879Q-10-9	VAIL RESORTS INC		11/26/2018	Jefferies & Company Inc	716.000	173,935		
922475-10-8	VEEVA SYSTEMS INC		10/26/2018	Jefferies & Company Inc	918.000	80,841		
92343V-10-4	VERIZON COMMUNICATIONS INC		12/21/2018	Various	5,520.000	300,229		
92532W-10-3	VERSUM MATERIALS INC		12/21/2018	Various	2,815.000	98,693		
92826C-83-9	VISA INC		10/18/2018	Various	6,520.000	869,394		
92839U-20-6	VISTEON CORP		12/19/2018	Various	3,869.000	341,970		
94106B-10-1	WASTE CONNECTIONS IN	A	12/11/2018	Jefferies & Company Inc	1,581.000	122,757		
G0177J-10-8	WATSON PHARMACEUTICALS INC		12/26/2018	Various	701.000	111,492		
948626-10-6	WEIGHT WATCHERS INTERNATIONAL		12/19/2018	Various	7,430.000	428,890		
949746-10-1	WELLS FARGO & CO		12/12/2018	Various	21,980.000	1,214,714		
95058W-10-0	WENDYS CO THE		12/19/2018	Various	26,840.000	456,873		
958102-10-5	WESTERN DIGITAL CORP		12/12/2018	Various	1,560.000	112,878		
N96617-11-8	WRIGHT MEDICAL GROUP NV	D	12/19/2018	Various	2,000.000	50,922		
929328-10-2	WSFS FINANCIAL CORP		12/19/2018	Various	10,520.000	526,876		
98310W-10-8	WYNDHAM DESTINATIONS INC		09/21/2018	Various	11,553.000	556,582		
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		10/31/2018	Various	2,414.000	142,176		
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		06/01/2018	Spin Off	4,671.000	294,215		
983919-10-1	XILINX INC		12/18/2018	Jefferies & Company Inc	1,718.000	143,401		
983793-10-0	XPO LOGISTICS INC		11/26/2018	Jefferies & Company Inc	1,013.000	102,711		
98986T-10-8	ZANGA INC		12/19/2018	Various	118,998.000	470,345		
98936J-10-1	ZENDESK INC		12/11/2018	Jefferies & Company Inc	2,443.000	149,138		
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		12/12/2018	Various	7,130.000	877,810		
98978L-20-4	ZOGENIX INC		12/19/2018	Various	2,570.000	131,418		
98980G-10-2	ZSCALER INC		09/26/2018	Jefferies & Company Inc	5,040.000	193,709		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						90,427,858	XXX	
018636-10-0	AB Discovery Growth Fund - A		12/11/2018	VA, VASA - BUYS/SELLS	1,020.899	11,408		
018636-40-7	AB Discovery Growth Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	4,270.831	53,402		
018914-10-1	AB Discovery Value Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	735.120	14,722		
018914-40-8	AB Discovery Value Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	61,575.821	1,395,167		
018914-50-7	AB Discovery Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	55.421	1,063		
01853W-10-5	AB Global Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	239,479.230	1,980,304		
01853W-70-9	AB Global Bond Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	297,325.732	2,453,781		
01853W-40-2	AB Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	10,062.565	83,348		
01859M-40-8	AB High Income Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	1,149,351.181	10,070,013		
01879X-10-3	AB International Growth Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	2,661.845	41,169		
01879X-40-0	AB International Growth Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	13,914.242	240,799		
023375-85-0	AMCAP Fund - R3		12/20/2018	VA, VASA - BUYS/SELLS	30,230.675	903,546		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00170J-20-1	AMG Managers Brandywine Blue Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,442.958	71,160		
00170K-84-4	AMG Renaissance Large Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	21,088.528	230,340		
015565-84-9	Alger Capital Appreciation Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	739,443.033	17,985,103		
015570-40-1	Alger Capital Appreciation Fund - Inst		12/18/2018	VA, VASA - BUYS/SELLS	63,237.720	2,190,884		
015570-87-2	Alger Capital Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	600,719.000	17,553,445		
015570-87-2	Alger Capital Appreciation Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	162,020.689	4,588,042		
015570-40-1	Alger Capital Appreciation Institutional Portfolio Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	215,377.000	7,098,931		
015566-76-3	Alger Spectra Fund - Z		12/18/2018	VA, VASA - BUYS/SELLS	46,573.366	1,093,260		
018636-10-0	Alliance Bernstein Discovery Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	242,757.000	2,755,890		
018636-50-6	Alliance Bernstein Discovery Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	81,407.000	867,955		
018636-80-3	Alliance Bernstein Discovery Growth Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	334,121.000	4,030,064		
018914-10-1	Alliance Bernstein Discovery Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	34,981.000	753,084		
018914-50-7	Alliance Bernstein Discovery Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,911.000	247,680		
018914-80-4	Alliance Bernstein Discovery Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	54,769.000	1,159,355		
01853W-10-5	Alliance Bernstein Global Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	165,776.000	1,368,350		
01853W-40-2	Alliance Bernstein Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	334,265.000	2,760,484		
01853W-80-8	Alliance Bernstein Global Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	807,749.000	6,659,526		
01859M-10-1	Alliance Bernstein High Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	228,196.000	1,929,141		
01859M-70-5	Alliance Bernstein High Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	300,565.000	2,538,977		
01859M-80-4	Alliance Bernstein High Income Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	73,296.000	622,488		
018920-62-9	AllianzGI Emerging Markets Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,789.000	1,114,403		
018920-62-9	AllianzGI Emerging Markets Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,127.917	29,323		
018922-47-6	AllianzGI Emerging Markets Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	175.000	4,636		
01900C-61-5	AllianzGI High Yield Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	28,905.000	257,585		
01900C-57-3	AllianzGI High Yield Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,850.000	134,484		
018922-64-1	AllianzGI Income And Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,409.000	71,606		
018920-49-6	AllianzGI Income Class And Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	301.000	3,404		
018918-24-3	AllianzGI NFJ Dividend Value Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	12,140.368	149,091		
018918-24-3	AllianzGI NFJ Dividend Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	94,819.000	1,178,668		
018918-28-4	AllianzGI NFJ Dividend Value Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	631.746	6,873		
018918-28-4	AllianzGI NFJ Dividend Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	50,913.000	673,092		
018922-51-8	AllianzGI NFJ Dividend Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	68,295.000	982,151		
018920-70-2	AllianzGI NFJ International Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	26,463.903	505,807		
018920-70-2	AllianzGI NFJ International Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,846.000	127,935		
018922-66-6	AllianzGI NFJ International Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,916.000	267,724		
018922-49-2	AllianzGI NFJ International Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	271.000	5,250		
018918-71-4	AllianzGI NFJ Small-Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	640,588.916	8,965,580		
939330-81-7	Am Funds Washington Mutual Investors Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	87,760.985	3,753,907		
024524-75-3	American Beacon Balanced Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	32,137.000	447,375		
02368A-82-8	American Beacon Balanced Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	150,261.315	2,001,358		
024524-13-4	American Beacon Bridgeway Large Cap Value Fund - Y		12/20/2018	VA, VASA - BUYS/SELLS	99,052.705	2,826,828		
02368A-35-6	American Beacon Large Cap Value Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	88,703.777	2,057,474		
02368A-35-6	American Beacon Large Cap Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	3,065.000	77,384		
024524-84-5	American Beacon Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,881.000	256,126		
02368A-43-0	American Beacon Small Cap Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	13,370.000	308,678		
024524-84-5	American Beacon Small Cap Value Fund A		12/24/2018	VA, VASA - BUYS/SELLS	19,879.615	442,756		
02368A-62-0	American Beacon Small Cap Value Fund-Inv		12/31/2018	VA, VASA - BUYS/SELLS	22,907.584	538,783		
024932-50-1	American Century Diversified Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,480.000	109,592		
024932-71-7	American Century Diversified Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	23,133.000	242,115		
025086-85-1	American Century Emerging Market Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	4,147.671	45,318		
025086-88-5	American Century Emerging Market Fund - INV		12/28/2018	VA, VASA - BUYS/SELLS	37,201.455	445,880		
025086-85-1	American Century Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	38,565.000	389,365		
025086-48-9	American Century Emerging Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,454.000	153,155		
025086-42-2	American Century Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	457,904.000	5,293,005		
02507M-60-0	American Century Equity Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	506,822.143	15,681,026		
02507M-70-9	American Century Equity Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,602.000	302,057		
02507M-76-6	American Century Equity Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,917.758	651,890		
02507M-76-6	American Century Equity Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	18,309.000	582,445		
025076-40-7	American Century Equity Income Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	83,544.031	689,344		
025076-40-7	American Century Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	82,385.000	722,606		
025076-10-0	American Century Equity Income Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	200,664.373	1,752,975		
025076-67-0	American Century Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	181,010.000	1,579,518		
025076-37-3	American Century Equity Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	614,852.000	5,343,559		
025081-83-7	American Century Ginnie Mae Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,338.000	206,770		
025081-77-9	American Century Ginnie Mae Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	202.433	2,057		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
025083-10-6	American Century Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	197,188.441	6,305,737		
025083-40-3	American Century Growth Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	5,136.666	164,915		
025083-40-3	American Century Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	36,292.000	1,192,022		
025083-20-5	American Century Growth Fund - I		12/21/2018	VA, VASA - BUYS/SELLS	3,605.484	118,124		
025083-18-9	American Century Growth Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	9,672.215	293,207		
025083-18-9	American Century Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	25,598.000	851,748		
02508H-51-9	American Century Growth Fund - R6		12/18/2018	VA, VASA - BUYS/SELLS	8,752.574	257,501		
02508H-51-9	American Century Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	33,822.000	1,152,183		
025083-76-7	American Century Heritage Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	3,454.120	61,541		
025083-79-1	American Century Heritage Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	2,470.120	49,849		
02508H-68-3	American Century Heritage Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	4,910.003	84,541		
025081-82-9	American Century Inflation Adjusted Bond Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	191,780.507	2,187,566		
025081-82-9	American Century Inflation Adjusted Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	136,501.000	1,517,126		
025081-71-2	American Century Inflation Adjusted Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	140,971.000	1,593,967		
025086-40-6	American Century International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	24,316.000	292,630		
025086-64-6	American Century International Growth Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	220,727.164	2,189,613		
025086-64-6	American Century International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	41,041.000	514,251		
025086-39-8	American Century International Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	25,297.000	327,015		
025081-77-9	American Century Investments Ginnie Mae Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	62,241.000	634,375		
02507F-66-2	American Century LIVESTRONG 2020 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	59,852.000	730,933		
02507F-67-0	American Century LIVESTRONG 2020 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	211,409.000	2,598,840		
02507F-60-5	American Century LIVESTRONG 2025 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	103,738.000	1,518,704		
02507F-80-3	American Century LIVESTRONG 2025 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	280,335.000	4,093,446		
02507F-62-1	American Century LIVESTRONG 2030 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	162,657.000	2,083,354		
02507F-63-9	American Century LIVESTRONG 2030 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	294,528.000	3,738,525		
02507F-87-8	American Century LIVESTRONG 2035 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	68,779.000	1,082,676		
02507F-85-2	American Century LIVESTRONG 2035 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	254,338.000	4,054,537		
02507F-57-1	American Century LIVESTRONG 2040 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	128,739.000	1,713,025		
02507F-58-9	American Century LIVESTRONG 2040 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	277,018.000	3,717,602		
02507F-83-7	American Century LIVESTRONG 2045 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	51,315.000	863,270		
02507F-81-1	American Century LIVESTRONG 2045 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	152,609.000	2,588,138		
02507F-53-0	American Century LIVESTRONG 2050 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	65,347.000	893,208		
02507F-54-8	American Century LIVESTRONG 2050 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	178,438.000	2,455,917		
02507F-39-9	American Century LIVESTRONG 2055 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	51,459.000	764,095		
02507F-37-3	American Century LIVESTRONG 2055 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	143,412.000	2,134,792		
025076-63-9	American Century Mid Cap Value Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	75,330.612	1,192,983		
025076-63-9	American Century Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	71,375.000	1,144,909		
025076-65-4	American Century Mid Cap Value Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	583,501.923	9,215,628		
025076-61-3	American Century Mid Cap Value Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	22,076.905	357,673		
025076-61-3	American Century Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	135,710.000	2,192,836		
025076-35-7	American Century Mid Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,672.000	72,703		
02507F-66-2	American Century One Choice 2020 Portfolio - A		12/28/2018	VA, VASA - BUYS/SELLS	323,818.269	3,836,495		
02507F-69-6	American Century One Choice 2020 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	159,262.504	1,874,815		
02507F-67-0	American Century One Choice 2020 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	40,175.982	484,053		
02507J-20-1	American Century One Choice 2020 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	23,189.418	248,145		
02507J-20-1	American Century One Choice 2020 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	153,599.000	1,732,298		
02507F-80-3	American Century One Choice 2025 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	33,915.406	480,131		
02507F-60-5	American Century One Choice 2025 Portfolio - A		12/27/2018	VA, VASA - BUYS/SELLS	408,320.364	5,818,528		
02507F-50-6	American Century One Choice 2025 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	238,127.505	3,380,162		
02507J-30-0	American Century One Choice 2025 Portfolio - R6		12/28/2018	VA, VASA - BUYS/SELLS	13,256.476	147,527		
02507J-30-0	American Century One Choice 2025 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	262,421.000	3,028,548		
02507F-62-1	American Century One Choice 2030 Portfolio - A		12/27/2018	VA, VASA - BUYS/SELLS	564,910.571	6,964,857		
02507F-65-4	American Century One Choice 2030 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	250,138.446	3,130,782		
02507F-63-9	American Century One Choice 2030 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	77,325.153	961,471		
02507J-40-9	American Century One Choice 2030 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	153,950.370	1,831,609		
02507J-40-9	American Century One Choice 2030 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	299,698.000	3,551,294		
02507F-87-8	American Century One Choice 2035 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	372,935.987	5,775,217		
02507F-88-6	American Century One Choice 2035 Portfolio - Inv		12/28/2018	VA, VASA - BUYS/SELLS	201,451.670	3,076,795		
02507F-85-2	American Century One Choice 2035 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	69,424.187	1,095,032		
02507J-50-8	American Century One Choice 2035 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	19,778.770	230,459		
02507J-50-8	American Century One Choice 2035 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	183,213.000	2,115,355		
02507F-57-1	American Century One Choice 2040 Portfolio - A		12/27/2018	VA, VASA - BUYS/SELLS	401,008.308	5,196,679		
02507F-61-3	American Century One Choice 2040 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	265,491.223	3,481,367		
02507F-58-9	American Century One Choice 2040 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	34,705.720	449,193		
02507J-60-7	American Century One Choice 2040 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	22,252.947	258,425		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
02507J-60-7	American Century One Choice 2040 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	344,702.000	4,164,322		
02507F-83-7	American Century One Choice 2045 Portfolio - A		12/27/2018	VA, VASA - BUYS/SELLS	232,382.593	3,800,795		
02507F-84-5	American Century One Choice 2045 Portfolio - Inv		12/27/2018	VA, VASA - BUYS/SELLS	151,119.122	2,416,666		
02507F-81-1	American Century One Choice 2045 Portfolio - R		12/28/2018	VA, VASA - BUYS/SELLS	38,037.939	626,920		
02507J-70-6	American Century One Choice 2045 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	17,561.456	210,654		
02507J-70-6	American Century One Choice 2045 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	175,787.000	2,154,055		
02507F-53-0	American Century One Choice 2050 Portfolio - A		12/28/2018	VA, VASA - BUYS/SELLS	193,896.244	2,613,912		
02507F-56-3	American Century One Choice 2050 Portfolio - Inv		12/28/2018	VA, VASA - BUYS/SELLS	136,490.937	1,846,933		
02507F-54-8	American Century One Choice 2050 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	44,610.405	600,981		
02507J-80-5	American Century One Choice 2050 Portfolio - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,631.110	361,937		
02507J-80-5	American Century One Choice 2050 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	158,065.000	1,987,770		
02507F-39-9	American Century One Choice 2055 Portfolio - A		12/27/2018	VA, VASA - BUYS/SELLS	124,425.246	1,822,516		
02507F-42-3	American Century One Choice 2055 Portfolio - Inv		12/28/2018	VA, VASA - BUYS/SELLS	85,441.730	1,253,259		
02507F-37-3	American Century One Choice 2055 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	19,470.844	290,208		
02507J-88-8	American Century One Choice 2055 Portfolio - R6		12/27/2018	VA, VASA - BUYS/SELLS	11,628.795	149,060		
02507J-88-8	American Century One Choice 2055 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	69,325.000	895,988		
02507F-16-7	American Century One Choice 2060 Portfolio - A		12/28/2018	VA, VASA - BUYS/SELLS	45,175.402	576,899		
02507F-19-1	American Century One Choice 2060 Portfolio - Inv		12/28/2018	VA, VASA - BUYS/SELLS	24,529.066	312,596		
02507F-14-2	American Century One Choice 2060 Portfolio - R		12/27/2018	VA, VASA - BUYS/SELLS	1,285.526	16,473		
02507J-87-0	American Century One Choice 2060 Portfolio - R6		12/28/2018	VA, VASA - BUYS/SELLS	491.685	6,264		
02507F-16-7	American Century One Choice 2060 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,812.000	150,712		
02507F-14-2	American Century One Choice 2060 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,612.000	265,067		
02507J-87-0	American Century One Choice 2060 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,058.000	369,422		
02507J-10-2	American Century One Choice In Ret Port Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,672.583	47,618		
02507F-78-7	American Century One Choice In Retirement - A		12/31/2018	VA, VASA - BUYS/SELLS	74,802.862	950,058		
02507F-79-5	American Century One Choice In Retirement - Inv		12/28/2018	VA, VASA - BUYS/SELLS	97,490.086	1,238,896		
02507F-76-1	American Century One Choice In Retirement - R		12/28/2018	VA, VASA - BUYS/SELLS	39,558.397	498,752		
02507F-78-7	American Century One Choice In Retirement Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	92,004.000	1,205,634		
02507F-76-1	American Century One Choice In Retirement Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	83,268.000	1,095,131		
02507J-10-2	American Century One Choice In Retirement Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	110,616.000	1,206,550		
025076-86-0	American Century Real Estate Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	30,411.649	802,854		
025076-88-6	American Century Real Estate Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	38,850.958	1,048,479		
025076-54-8	American Century Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,321.598	113,914		
025083-22-1	American Century Small Cap Growth - A		12/31/2018	VA, VASA - BUYS/SELLS	10,145.343	163,482		
025083-33-8	American Century Small Cap Growth - Inv		12/31/2018	VA, VASA - BUYS/SELLS	12,450.735	228,687		
025083-22-1	American Century Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	52,142.000	912,833		
02508H-72-5	American Century Small Cap Growth Fund - R Class		12/31/2018	VA, VASA - BUYS/SELLS	46,571.000	769,752		
02508H-48-5	American Century Small Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	176,334.000	3,298,314		
025076-83-7	American Century Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,119.000	28,205		
025076-52-2	American Century Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	18,525.000	135,512		
02507M-82-4	American Century Small Company Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,686.000	121,699		
02507M-82-4	American Century Small Company Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,892.923	26,771		
02507M-77-4	American Century Small Company Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,900.000	40,699		
02507M-77-4	American Century Small Company Fund - R		12/11/2018	VA, VASA - BUYS/SELLS	831.621	9,747		
025083-88-2	American Century Ultra Fund		12/31/2018	VA, VASA - BUYS/SELLS	287,408.789	13,249,239		
025083-17-1	American Century Ultra Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	23,748.782	1,045,775		
024936-60-1	American Century VP Income & Growth Fund		12/27/2018	VA, VASA - BUYS/SELLS	582,564.114	5,776,605		
024936-20-5	American Century VP International Fund		03/27/2018	VA, VASA - BUYS/SELLS	1,302.661	14,915		
024936-10-6	American Century VP Value Fund		12/27/2018	VA, VASA - BUYS/SELLS	172,905.094	1,919,190		
025076-80-3	American Century Value Fund - Adv		12/20/2018	VA, VASA - BUYS/SELLS	184,173.148	1,520,543		
025076-80-3	American Century Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	94,797.000	808,354		
025076-50-6	American Century Value Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	126,916.156	1,075,797		
025076-62-1	American Century Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	69,666.000	610,419		
025076-62-1	American Century Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	53,207.567	439,995		
025076-31-6	American Century Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	159,606.000	1,345,940		
02630T-20-9	American Funds 2010 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	26.000	281		
02631C-53-6	American Funds 2010 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	86,540.000	927,358		
02630T-40-7	American Funds 2010 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	38,961.000	418,082		
02630T-28-2	American Funds 2010 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,614,166.000	17,595,975		
02631C-52-8	American Funds 2015 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	181,297.000	2,035,454		
02630T-87-8	American Funds 2015 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	70,448.000	798,998		
02630T-29-0	American Funds 2015 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,648,494.000	19,071,186		
02630T-83-7	American Funds 2020 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	178.000	2,207		
02631C-51-0	American Funds 2020 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	745,077.000	9,231,950		
02630T-81-1	American Funds 2020 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	162,661.000	1,997,497		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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02630T-31-6	American Funds 2020 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,152,119.000	39,651,468		
02630T-76-1	American Funds 2025 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	1,094.000	14,566		
02631C-49-4	American Funds 2025 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	463,242.000	6,100,598		
02630T-74-6	American Funds 2025 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	193,868.000	2,576,443		
02630T-32-4	American Funds 2025 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,775,724.000	51,087,393		
02630T-69-6	American Funds 2030 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	1,217.000	17,263		
02631C-48-6	American Funds 2030 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	758,378.000	10,776,143		
02630T-67-0	American Funds 2030 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	409,465.000	5,831,001		
02630T-33-2	American Funds 2030 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,611,658.000	66,969,574		
02630T-63-9	American Funds 2035 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,006.000	29,607		
02631C-47-8	American Funds 2035 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	458,766.000	6,674,688		
02630T-61-3	American Funds 2035 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	264,330.000	3,910,137		
02630T-34-0	American Funds 2035 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,178,760.000	47,559,762		
02630T-56-3	American Funds 2040 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	426.000	6,378		
02631C-46-0	American Funds 2040 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	456,830.000	6,850,640		
02630T-54-8	American Funds 2040 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	287,852.000	4,313,031		
02630T-35-7	American Funds 2040 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,831,739.000	43,514,525		
02630T-49-8	American Funds 2045 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	3,696.000	56,559		
02631C-45-2	American Funds 2045 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	353,237.000	5,404,136		
02630T-47-2	American Funds 2045 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	161,169.000	2,464,238		
02630T-36-5	American Funds 2045 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,067,080.000	32,417,659		
02630T-43-1	American Funds 2050 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,539.000	38,492		
02630T-19-1	American Funds 2050 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	376,635.000	5,648,735		
02630T-41-5	American Funds 2050 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	164,025.000	2,455,234		
02630T-37-3	American Funds 2050 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,780,733.000	27,301,779		
02630T-26-6	American Funds 2055 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	552.000	10,196		
02630T-18-3	American Funds 2055 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	196,338.000	3,674,326		
02630T-24-1	American Funds 2055 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	80,179.000	1,527,237		
02630T-21-7	American Funds 2055 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	712,082.000	13,610,509		
02631C-38-7	American Funds 2060 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	584.000	7,236		
02631C-36-1	American Funds 2060 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	84,653.000	1,054,556		
02631C-35-3	American Funds 2060 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	66,369.000	810,274		
02631C-32-0	American Funds 2060 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	423,597.000	5,352,085		
023375-87-6	American Funds AMCAP Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	81,820.000	2,346,117		
023375-79-3	American Funds AMCAP Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	20,122.000	646,359		
023375-85-0	American Funds AMCAP Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	143,695.000	4,356,615		
023375-81-9	American Funds AMCAP Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	649,132.000	21,176,240		
024071-86-2	American Funds American Balance Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	204,575.314	5,510,933		
024071-79-7	American Funds American Balanced Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	183,925.000	4,975,501		
024071-81-3	American Funds American Balanced Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,119,899.000	83,956,598		
027681-83-2	American Funds American Mutual Fund - R5		12/19/2018	VA, VASA - BUYS/SELLS	9,914.600	385,301		
030372-82-5	American Funds Asset Allocation Fund - 2		12/12/2018	VA, VASA - BUYS/SELLS	181,063.298	4,129,196		
024071-85-4	American Funds Balanced Fund		12/28/2018	VA, VASA - BUYS/SELLS	777,086.335	20,783,459		
024071-79-7	American Funds Balanced Fund - R2E		12/28/2018	VA, VASA - BUYS/SELLS	6,782.278	180,015		
024071-85-4	American Funds Balanced Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	171,454.000	4,609,675		
024071-84-7	American Funds Balanced Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	450,609.632	11,843,209		
024071-83-9	American Funds Balanced Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	322,237.290	8,668,633		
02630R-43-5	American Funds Balanced Portfolio Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	3.000	43		
140543-79-4	American Funds Cap World Gr and Income Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	1,568.618	78,911		
140543-86-9	American Funds Cap World Grow & Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	21,596.452	1,019,913		
140543-85-1	American Funds Cap World Grow & Income Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	100,812.716	4,851,037		
140543-84-4	American Funds Cap World Grow & Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	117,685.023	5,843,132		
140543-83-6	American Funds Cap World Grow & Income Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	28,250.649	1,367,277		
140193-82-2	American Funds Capital Income Builder Fund		12/31/2018	VA, VASA - BUYS/SELLS	229,472.000	13,826,027		
140193-87-1	American Funds Capital Income Builder Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	25,729.000	1,551,707		
140193-81-4	American Funds Capital Income Builder Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	30,368.000	1,840,824		
140193-85-5	American Funds Capital Income Builder Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,482.870	89,285		
140193-85-5	American Funds Capital Income Builder Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	57,330.000	3,501,838		
140193-84-8	American Funds Capital Income Builder Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	139.099	8,322		
140543-87-7	American Funds Capital World Growth and Income Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	63,447.000	3,115,288		
140543-79-4	American Funds Capital World Growth and Income Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	33,393.000	1,659,188		
140543-85-1	American Funds Capital World Growth and Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	127,944.000	6,333,050		
140543-81-0	American Funds Capital World Growth and Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	456,366.000	22,798,481		
298706-86-2	American Funds Euro Pacific Fund - R2		12/24/2018	VA, VASA - BUYS/SELLS	48,358.506	2,544,950		
298706-85-4	American Funds Euro Pacific Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	275,026.275	14,166,594		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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298706-87-0	American Funds EuroPacific Growth Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	170,596.000	8,826,833		
298706-81-3	American Funds EuroPacific Growth Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	11,567.899	610,790		
298706-81-3	American Funds EuroPacific Growth Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	53,278.000	2,894,382		
298706-85-4	American Funds EuroPacific Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	124,599.000	6,615,328		
298706-84-7	American Funds EuroPacific Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	514,665.161	27,002,003		
298706-83-9	American Funds EuroPacific Growth Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	266,814.388	13,960,132		
298706-82-1	American Funds EuroPacific Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	565,910.803	30,490,123		
298706-82-1	American Funds EuroPacific Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	744,577.000	39,813,683		
360802-87-0	American Funds Fundamental Investors Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	61,424.000	3,689,972		
360802-86-2	American Funds Fundamental Investors Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	13,056.944	743,410		
360802-79-7	American Funds Fundamental Investors Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	26,747.358	1,679,796		
360802-79-7	American Funds Fundamental Investors Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	26,276.000	1,592,843		
360802-85-4	American Funds Fundamental Investors Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	283,410.903	16,996,974		
360802-85-4	American Funds Fundamental Investors Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	80,640.000	4,755,697		
360802-84-7	American Funds Fundamental Investors Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	334,632.063	20,281,936		
360802-83-9	American Funds Fundamental Investors Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	26,668.436	1,624,653		
360802-81-3	American Funds Fundamental Investors Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	335,504.000	20,745,723		
399874-86-6	American Funds Growth Fund of America - R2		12/28/2018	VA, VASA - BUYS/SELLS	152,882.752	6,828,440		
399874-79-1	American Funds Growth Fund of America - R2E		12/31/2018	VA, VASA - BUYS/SELLS	17,909.008	918,913		
399874-85-8	American Funds Growth Fund of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	476,784.765	21,647,913		
399874-85-8	American Funds Growth Fund of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	268,131.000	12,678,010		
399874-84-1	American Funds Growth Fund of America - R4		12/31/2018	VA, VASA - BUYS/SELLS	624,250.504	28,993,694		
399874-83-3	American Funds Growth Fund of America - R5		12/31/2018	VA, VASA - BUYS/SELLS	59,544.803	2,907,536		
399874-81-7	American Funds Growth Fund of America - R6		12/31/2018	VA, VASA - BUYS/SELLS	996,976.000	51,015,773		
030372-81-7	American Funds Growth-Income Fund - 2		12/12/2018	VA, VASA - BUYS/SELLS	149,436.562	7,421,032		
453320-85-5	American Funds Income Fund - of America Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	3,866.762	86,628		
453320-84-8	American Funds Income Fund - of America Fund - R4		12/27/2018	VA, VASA - BUYS/SELLS	3,539.959	79,841		
461308-85-0	American Funds Investment Co of America Fund - R3		12/19/2018	VA, VASA - BUYS/SELLS	5,686.855	224,006		
461308-84-3	American Funds Investment Co of America Fund - R4		12/27/2018	VA, VASA - BUYS/SELLS	29,276.856	1,126,071		
461308-81-9	American Funds Investment Company of America Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	405,633.000	16,169,481		
027681-87-3	American Funds Mutual Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	4,013.000	159,600		
027681-85-7	American Funds Mutual Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,518.000	97,493		
648018-87-7	American Funds New Perspective Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	10,957.000	442,406		
648018-85-1	American Funds New Perspective Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	20,819.000	842,791		
649280-86-4	American Funds New World Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	4,361.616	275,772		
649280-79-9	American Funds New World Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	132.014	8,123		
649280-79-9	American Funds New World Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	41,056.000	2,698,590		
649280-85-6	American Funds New World Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	22,922.614	1,469,499		
649280-85-6	American Funds New World Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	26,442.000	1,721,748		
649280-84-9	American Funds New World Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	57,827.975	3,678,375		
649280-83-1	American Funds New World Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	62,011.652	4,135,626		
649280-81-5	American Funds New World Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	184,203.000	11,995,336		
399874-87-4	American Funds The Growth Fund of America Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	135,167.000	6,199,240		
399874-79-1	American Funds The Growth Fund of America Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	98,830.000	4,883,633		
453320-87-1	American Funds The Income Fund of America - R1		12/31/2018	VA, VASA - BUYS/SELLS	133,146.000	2,978,091		
453320-85-5	American Funds The Income Fund of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	191,233.000	4,338,246		
453320-81-4	American Funds The Income Fund of America - R6		12/31/2018	VA, VASA - BUYS/SELLS	8,052.000	183,064		
461308-87-6	American Funds The Investment Company of America - R1		12/31/2018	VA, VASA - BUYS/SELLS	44,027.000	1,697,516		
461308-79-3	American Funds The Investment Company of America - R2E		12/31/2018	VA, VASA - BUYS/SELLS	44,667.000	1,777,765		
461308-85-0	American Funds The Investment Company of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	49,595.000	1,924,977		
643822-87-7	American Funds The New Economy Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	17,844.000	738,147		
643822-85-1	American Funds The New Economy Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,701.000	162,906		
939330-86-6	American Funds Washington Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	75,503.172	3,352,181		
939330-85-8	American Funds Washington Mut Investors Fund		12/28/2018	VA, VASA - BUYS/SELLS	446,253.043	19,917,850		
939330-84-1	American Funds Washington Mut Investors Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	656,148.792	29,249,990		
939330-79-1	American Funds Washington Mutual Invest Fund - R2E		12/28/2018	VA, VASA - BUYS/SELLS	59,862.535	2,715,900		
939330-87-4	American Funds Washington Mutual Investors Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	48,827.000	2,173,144		
939330-79-1	American Funds Washington Mutual Investors Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	46,611.000	2,095,188		
939330-85-8	American Funds Washington Mutual Investors Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	99,926.000	4,453,943		
939330-81-7	American Funds Washington Mutual Investors Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,122,549.000	50,712,327		
939330-83-3	American Funds Washington Mutual Invs Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	456,720.230	20,612,763		
040337-10-7	Ariel Fund		12/31/2018	VA, VASA - BUYS/SELLS	14,632.561	996,114		
04314H-20-4	Artisan International Fund		12/19/2018	VA, VASA - BUYS/SELLS	130,663.432	4,070,566		
04314H-85-7	Artisan International Value Fund - Instl		12/27/2018	VA, VASA - BUYS/SELLS	48,917.175	1,723,950		
04314H-88-1	Artisan International Value Fund - Inv		12/24/2018	VA, VASA - BUYS/SELLS	822.564	29,496		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
064234-50-3	BNY Mellon Aggregate Bond Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	53,091.000	7,292,696		
064234-70-1	BNY Mellon International Stock Index Fund- Institutional		12/31/2018	VA, VASA - BUYS/SELLS	5,340.000	869,209		
064234-60-2	BNY Mellon Large Cap Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	4,212.000	1,878,883		
064234-72-7	BNY Mellon Small Cap Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	4,422.000	1,272,654		
064234-83-4	BNY Mellon Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	809.000	246,260		
068278-20-9	Baron Growth Fund		12/28/2018	VA, VASA - BUYS/SELLS	195,571.851	14,334,066		
09258N-36-4	BlackRock Advantage Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	10,878.000	161,528		
09251R-40-4	BlackRock Capital Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,939.000	42,945		
09260B-60-6	BlackRock Core Bond Portfolio - Service		12/31/2018	VA, VASA - BUYS/SELLS	457,877.973	4,274,518		
97182P-32-4	BlackRock EAFE Equity Index Fund - R		10/10/2018	VA, VASA - BUYS/SELLS	9,589.922	945,479		
97182P-31-6	BlackRock Emerging Markets Equity Index CIT - R		12/21/2018	VA, VASA - BUYS/SELLS	60,161.103	7,312,260		
09251J-10-5	BlackRock Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,074.000	159,696		
09251M-10-8	BlackRock Equity Dividend Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	1,041.647	22,967		
09251M-10-8	BlackRock Equity Dividend Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	90,729.000	1,981,176		
09251M-80-1	BlackRock Equity Dividend Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	158,199.000	3,543,353		
09251M-40-5	BlackRock Equity Dividend Fund - R		12/18/2018	VA, VASA - BUYS/SELLS	4,627.876	98,661		
09251M-40-5	BlackRock Equity Dividend Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	125,922.000	2,759,222		
09251M-60-3	BlackRock Equity Dividend Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	102,046.247	2,213,135		
97182P-37-3	BlackRock Equity Index Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	58,148.967	20,659,937		
09251T-10-3	BlackRock Global Allocation Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	50,098.000	954,945		
09251T-40-0	BlackRock Global Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	108,448.000	1,964,837		
09256H-38-5	BlackRock Global Dividend Fund - A		12/06/2018	VA, VASA - BUYS/SELLS	162.395	2,038		
09256H-32-8	BlackRock Global Dividend Fund - Inst		12/06/2018	VA, VASA - BUYS/SELLS	4.556	58		
09257E-71-2	BlackRock Global Dividend Portfolio - K		12/31/2018	VA, VASA - BUYS/SELLS	49,867.000	645,035		
09256H-38-5	BlackRock Global Dividend Portfolio Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	255,874.000	3,217,494		
091936-81-5	BlackRock Health Sciences Opportunities Fund - R		12/06/2018	VA, VASA - BUYS/SELLS	90.480	5,068		
091937-35-9	BlackRock Health Sciences Opportunities Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	16,881.444	990,877		
091937-57-3	BlackRock Health Sciences Opportunities Fund A		12/31/2018	VA, VASA - BUYS/SELLS	10,583.578	620,542		
091937-57-3	BlackRock Health Sciences Opportunities Fund A		12/31/2018	VA, VASA - BUYS/SELLS	39,561.000	2,263,551		
091937-54-0	BlackRock Health Sciences Opportunities Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	12,627.885	773,364		
09258N-75-2	BlackRock Health Sciences Opportunities Portfolio - K		12/31/2018	VA, VASA - BUYS/SELLS	135,094.000	8,244,239		
091936-81-5	BlackRock Health Sciences Opportunities Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	93,290.000	5,183,609		
09260B-63-0	BlackRock High Yield Bond Fund Institutional		12/31/2018	VA, VASA - BUYS/SELLS	14,051.872	106,777		
091929-10-9	BlackRock International Dividend Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	15,482.483	452,513		
091929-20-8	BlackRock International Dividend Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	6,410.801	176,313		
091929-30-7	BlackRock International Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	18,761.000	521,868		
066922-86-5	BlackRock LifePath 2020 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	17,169.000	237,885		
066922-84-0	BlackRock LifePath 2030 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	25,341.000	322,993		
066922-82-4	BlackRock LifePath 2040 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	7,492.000	111,610		
06739T-54-9	BlackRock LifePath 2050 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	0.000	1		
09256H-64-1	BlackRock LifePath Active 2015 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000			
09256H-63-3	BlackRock LifePath Active 2015 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	232.000	2,461		
09256H-61-7	BlackRock LifePath Active 2020 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67.000	719		
09256H-59-1	BlackRock LifePath Active 2020 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,598.000	48,279		
09256H-56-7	BlackRock LifePath Active 2025 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,208.000	77,401		
09256H-54-2	BlackRock LifePath Active 2030 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,319.000	35,010		
09256H-53-4	BlackRock LifePath Active 2030 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,741.000	267,389		
09256H-51-8	BlackRock LifePath Active 2035 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	24,026.000	273,613		
09256H-49-2	BlackRock LifePath Active 2035 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,984.000	96,872		
09256H-47-6	BlackRock LifePath Active 2040 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000			
09256H-46-8	BlackRock LifePath Active 2040 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	16,962.000	182,303		
09256H-44-3	BlackRock LifePath Active 2045 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,841.000	22,812		
09256H-43-5	BlackRock LifePath Active 2045 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,617.000	66,960		
09256H-41-9	BlackRock LifePath Active 2050 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,020.000	11,808		
09256H-39-3	BlackRock LifePath Active 2050 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,867.000	133,028		
09257E-86-0	BlackRock LifePath Active 2055 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	603.000	7,386		
09257E-83-7	BlackRock LifePath Active 2055 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,202.000	49,347		
066923-86-3	BlackRock LifePath Index 2020 K		12/31/2018	VA, VASA - BUYS/SELLS	139,008.636	1,755,442		
066923-83-0	BlackRock LifePath Index 2025 K		12/31/2018	VA, VASA - BUYS/SELLS	184,273.754	2,429,646		
066923-79-8	BlackRock LifePath Index 2030 K		12/31/2018	VA, VASA - BUYS/SELLS	206,254.115	2,778,018		
066923-76-4	BlackRock LifePath Index 2035 K		12/31/2018	VA, VASA - BUYS/SELLS	136,964.492	1,897,891		
066923-73-1	BlackRock LifePath Index 2040 K		12/31/2018	VA, VASA - BUYS/SELLS	105,793.317	1,506,172		
066923-69-9	BlackRock LifePath Index 2045 K		12/31/2018	VA, VASA - BUYS/SELLS	123,507.623	1,803,247		
066923-66-5	BlackRock LifePath Index 2050 K		12/31/2018	VA, VASA - BUYS/SELLS	103,717.130	1,534,116		
066923-63-2	BlackRock LifePath Index 2055 K		12/31/2018	VA, VASA - BUYS/SELLS	74,957.318	1,128,461		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
066923-44-2	BlackRock LifePath Index 2060 K		12/31/2018	VA, VASA - BUYS/SELLS	23,318.808	309,718		
066923-80-6	BlackRock LifePath Index Retirement K		12/31/2018	VA, VASA - BUYS/SELLS	44,617.188	539,728		
066922-70-9	BlackRock LifePath Retirement Portfolio Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	881.000	7,738		
066923-88-9	BlackRock Lifepath Index 2020 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	59,502.261	754,440		
066923-85-5	BlackRock Lifepath Index 2025 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	148,572.138	1,974,685		
066923-82-2	BlackRock Lifepath Index 2030 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	167,896.180	2,275,666		
066923-78-0	BlackRock Lifepath Index 2035 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	169,756.464	2,390,747		
066923-75-6	BlackRock Lifepath Index 2040 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	123,039.928	1,765,063		
066923-72-3	BlackRock Lifepath Index 2045 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	70,232.348	1,035,364		
066923-68-1	BlackRock Lifepath Index 2050 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	66,015.978	990,561		
066923-65-7	BlackRock Lifepath Index 2055 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	23,606.805	362,786		
066923-47-5	BlackRock Lifepath Index 2060 Fund - INVES		12/31/2018	VA, VASA - BUYS/SELLS	2,538.192	34,441		
066923-60-8	BlackRock Lifepath Index Retire Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	67,481.680	825,547		
97182P-35-7	BlackRock Mid Cap Equity Index Fund - R		05/30/2018	VA, VASA - BUYS/SELLS	102.061	17,984		
09255V-10-4	BlackRock Mid Cap Value Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,021.000	238,546		
09255V-40-1	BlackRock Mid Cap Value Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	42,444.000	635,324		
09256H-33-6	BlackRock Multi-Asset Income Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	17,354.166	187,256		
97182P-34-0	BlackRock Russell 2000 Index CIT - R		12/21/2018	VA, VASA - BUYS/SELLS	23,835.599	4,399,369		
09253J-40-0	BlackRock Small Cap Growth Fund II - R		12/31/2018	VA, VASA - BUYS/SELLS	595.000	7,075		
09260B-41-6	BlackRock Strategic Inc Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	158,303.938	1,550,036		
09260B-38-2	BlackRock Strategic Inc Opportunities Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	42,184.282	414,870		
09260B-41-6	BlackRock Strategic Income Opportunities Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	60,165.000	592,206		
09260B-37-4	BlackRock Strategic Income Opportunities Portfolio Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	216,499.000	2,118,072		
09252M-10-7	BlackRock Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	669,229.000	7,591,363		
09252M-74-3	BlackRock Total Return Fund - BlackRock		12/31/2018	VA, VASA - BUYS/SELLS	1,724,492.000	19,554,789		
09252M-80-0	BlackRock Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	475,576.000	5,406,858		
09253L-36-3	BlackRock iShares Dynamic Allocation V.I. - Class 3		12/31/2018	VA, VASA - BUYS/SELLS	30,022.968	333,976		
09253F-87-9	BlackRock iShares MSCI EAFE International Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	1,313,917.000	18,025,035		
09253F-88-7	BlackRock iShares Russell 2000 SmCap Idx Fund - K		12/14/2018	VA, VASA - BUYS/SELLS	171,255.329	3,238,311		
09253F-88-7	BlackRock iShares Russell 2000 Small-Cap Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	724,609.000	14,880,703		
091936-28-6	BlackRock iShares Russell Mid-Cap Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	1,043,048.000	10,863,681		
066922-20-4	BlackRock iShares S&P 500 Index Fund - K		12/14/2018	VA, VASA - BUYS/SELLS	11,359.714	3,599,477		
066922-20-4	BlackRock iShares S&P 500 Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	191,950.000	63,015,081		
066922-10-5	BlackRock iShares US Aggregate Bond Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	1,407,441.000	13,816,272		
09252M-10-7	BlackrockTotal Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	210,046.251	2,373,551		
09252M-80-0	BlackrockTotal Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,586.496	17,945		
09252M-76-8	BlackrockTotal Return Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	206,370.964	2,331,927		
92934R-77-7	CRM Mid Cap Value Fund - Invest 2		12/28/2018	VA, VASA - BUYS/SELLS	92,586.512	1,895,246		
128119-48-4	Calamos Global Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,374.000	502,576		
128119-44-3	Calamos Global Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	244.000	3,625		
128119-57-5	Calamos International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	45.000	930		
128119-39-3	Calamos International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4.000	87		
131618-40-7	Calvert Bond Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	367,120.748	5,741,742		
131618-30-8	Calvert Equity Fund - A		11/29/2018	VA, VASA - BUYS/SELLS	65,072.540	2,937,086		
131618-30-8	Calvert Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,574.000	248,094		
131618-79-5	Calvert Equity Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	252.735	13,495		
131618-79-5	Calvert Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,730.000	141,350		
131582-28-0	Calvert Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,325.000	105,733		
52468E-10-5	ClearBridge Appreciation Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	3,469.738	81,597		
524686-51-6	ClearBridge Global Growth Trust Fund - FI		12/31/2018	VA, VASA - BUYS/SELLS	31,846.801	1,487,149		
52469H-76-8	ClearBridge Mid Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,479.219	110,669		
52469H-17-2	ClearBridge Mid Cap Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	444.970	14,176		
524686-56-5	ClearBridge Value Trust Fund - FI		12/31/2018	VA, VASA - BUYS/SELLS	23.308	2,121		
19248H-10-4	Cohen & Steers International Realty Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	24,340.252	277,587		
197199-10-2	Columbia Acorn Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,904.000	72,829		
19766J-77-1	Columbia Commodity Strategy Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	23,208.601	118,453		
19766J-77-1	Columbia Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,419.000	61,394		
19766J-75-5	Columbia Commodity Strategy Fund - R		12/24/2018	VA, VASA - BUYS/SELLS	2,813.715	13,829		
19766J-75-5	Columbia Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,392.000	136,772		
19766J-62-3	Columbia Commodity Strategy Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	30,404.000	162,352		
19765P-10-9	Columbia Contrarian Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	147,823.000	3,638,443		
19766D-70-9	Columbia Contrarian Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	141,952.000	3,546,546		
19766M-70-9	Columbia Contrarian Core Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	232,062.000	6,083,040		
19767A-47-2	Columbia Global Energy & Natural Resources Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	72,078.000	1,400,104		
19765Y-84-5	Columbia Global Energy And Natural Resources Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	41,231.000	796,959		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
19766D-79-0	Columbia Global Energy And Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	148,826.000	2,842,017		
19765Y-84-5	Columbia Global Energy and Natural Res Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,486.042	49,748		
19766D-79-0	Columbia Global Energy and Natural Res Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	838.507	13,736		
19766F-22-5	Columbia High Yield Bond Fund - ADV		12/31/2018	VA, VASA - BUYS/SELLS	185,314.461	531,409		
19766F-21-7	Columbia High Yield Bond Fund - K		03/08/2018	VA, VASA - BUYS/SELLS	15,602.839	45,995		
19766F-23-3	Columbia High Yield Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,235.753	9,223		
19765H-26-3	Columbia Large Cap Growth Fund III - A		12/28/2018	VA, VASA - BUYS/SELLS	10,997.013	196,698		
19766P-84-3	Columbia Large Cap Growth Fund III - R		12/28/2018	VA, VASA - BUYS/SELLS	526.424	9,455		
19766P-84-3	Columbia Large Cap Growth Fund III - R		12/31/2018	VA, VASA - BUYS/SELLS	17,501.000	320,189		
19763P-33-3	Columbia Large Cap Value Fund - ADV		12/28/2018	VA, VASA - BUYS/SELLS	61,997.613	840,876		
19763P-32-5	Columbia Large Cap Value Fund - K		03/05/2018	VA, VASA - BUYS/SELLS	656.550	9,734		
19763P-35-8	Columbia Large Cap Value Fund R		12/28/2018	VA, VASA - BUYS/SELLS	1,179.873	15,347		
19765H-26-3	Columbia Marsico Focused Equities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	26,446.000	476,036		
19765J-50-9	Columbia Mid Cap Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	410,126.887	6,533,501		
19765M-33-8	Columbia Overseas Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	165.954	1,626		
19765M-33-8	Columbia Overseas Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,026.000	186,391		
19765M-31-2	Columbia Overseas Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,437.000	205,028		
19766P-86-8	Columbia Overseas Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	187,901.000	1,851,857		
19765J-86-3	Columbia Select Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	242,801.435	2,692,593		
19765J-86-3	Columbia Select Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	16,999.000	183,939		
19765J-83-0	Columbia Select Mid Cap Value Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	269,012.612	3,143,090		
19765M-61-9	Columbia Select Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	17,154.874	180,775		
19765M-61-9	Columbia Select Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,099.000	205,994		
19766H-42-9	Columbia Seligman Communications and Information Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	821.000	53,635		
19766H-37-9	Columbia Seligman Communications and Information Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,001.000	342,552		
19766H-32-0	Columbia Seligman Global Technology Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	1,336.718	49,368		
19766H-32-0	Columbia Seligman Global Technology Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,567.000	224,495		
19766H-27-0	Columbia Seligman Global Technology Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,092.000	317,666		
19766J-35-9	Columbia Seligman Global Technology Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	26,363.000	1,072,654		
19765P-84-4	Columbia Small Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,216.000	74,629		
19766M-62-6	Columbia Small Cap Core Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	90.000	728		
19765J-82-2	Columbia Small Cap Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	365,556.610	9,074,657		
19765J-79-8	Columbia Small Cap Value II Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	59,932.997	953,298		
19765J-76-4	Columbia Small Cap Value II Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	92,688.887	1,528,422		
19766G-60-3	Columbia Small Mid Cap Value Fund - ADV		12/31/2018	VA, VASA - BUYS/SELLS	26,809.187	250,453		
19766G-70-2	Columbia Small Mid Cap Value Fund - K		03/08/2018	VA, VASA - BUYS/SELLS	3,861.992	40,114		
19766G-50-4	Columbia Small Mid Cap Value Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	54,531.704	513,958		
23320G-46-3	DFA Commodity Strategy Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	92,637.000	552,917		
233203-42-1	DFA Emerging Markets Core Eq Portfolio Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	429,411.471	9,531,888		
233203-42-1	DFA Emerging Markets Core Equity Fund		12/31/2018	VA, VASA - BUYS/SELLS	440,017.000	9,826,129		
23320G-55-4	DFA Global Real Estate Securities Portfolio		12/31/2018	VA, VASA - BUYS/SELLS	321,888.228	3,439,691		
233203-35-5	DFA Inflation-Protected Securities Fund Inst		12/28/2018	VA, VASA - BUYS/SELLS	249,604.209	2,891,716		
233203-37-1	DFA International Core Equity Fund - Inst		12/17/2018	VA, VASA - BUYS/SELLS	259,013.255	3,148,621		
25434D-20-3	DFA International Value Fund		12/31/2018	VA, VASA - BUYS/SELLS	183,912.000	3,491,076		
233203-83-5	DFA Real Estate Securities Fund		12/31/2018	VA, VASA - BUYS/SELLS	224,502.000	7,675,902		
233203-82-7	DFA U.S. Large Cap Value Portfolio		12/31/2018	VA, VASA - BUYS/SELLS	253,150.108	9,414,778		
233203-84-3	DFA U.S. Small Cap Fund		12/31/2018	VA, VASA - BUYS/SELLS	165,581.000	6,039,201		
233203-59-5	DFA US Targeted Value Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	270,136.984	6,589,978		
25159L-50-5	DWS Real Estate Securities Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	1,235.178	24,938		
25159L-80-2	DWS Real Estate Securities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	337.652	6,703		
25155X-40-4	DWS Small Cap Index VIP - A		12/12/2018	VA, VASA - BUYS/SELLS	123,384.943	2,138,842		
239080-10-4	Davis New York Venture Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,876.000	291,004		
239080-88-0	Davis New York Venture Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,632.000	47,218		
246248-74-4	Delaware Diversified Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,448.000	318,701		
246248-55-3	Delaware Diversified Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	68,562.000	577,902		
245914-84-1	Delaware Emerging Markets Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	27,995.837	571,182		
245914-84-1	Delaware Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	74,242.000	1,430,014		
245914-81-7	Delaware Emerging Markets Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	42,810.924	848,245		
245914-56-9	Delaware Emerging Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,971.133	112,583		
245914-51-0	Delaware Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	192,795.000	3,611,120		
245914-56-9	Delaware Emerging Markets Fund- R		12/31/2018	VA, VASA - BUYS/SELLS	410,135.000	7,961,524		
245908-83-5	Delaware Extended Duration Bond Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,493,391.315	9,300,709		
245908-83-5	Delaware Extended Duration Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,805.000	131,033		
245908-72-8	Delaware Extended Duration Bond Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	84,357.780	530,509		
245908-72-8	Delaware Extended Duration Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,767.000	145,148		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
245908-79-3	Delaware Extended Duration Bond Fund Inst		12/21/2018	VA, VASA - BUYS/SELLS	2,077,239.770	12,911,589		
246097-20-8	Delaware Small Cap Value Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	36,439.073	2,293,754		
25157M-10-9	Deutsche Capital Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,105.000	472,970		
25157M-85-1	Deutsche Capital Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,762.000	132,613		
25157M-62-0	Deutsche Capital Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	6,587.000	541,463		
25156A-82-5	Deutsche Global Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3.000	92		
25159L-50-5	Deutsche Real Estate Securities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	62,513.000	1,216,510		
25159L-80-2	Deutsche Real Estate Securities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	46,435.000	907,669		
25159L-51-3	Deutsche Real Estate Securities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	158,480.000	3,135,158		
25264S-83-3	Diamond Hill Long-Short Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	95,235.938	2,451,056		
25264S-65-0	Diamond Hill Long-Short Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	16,777.346	436,479		
25264S-30-4	Diamond Hill Small Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	266.608	9,136		
256210-10-5	Dodge & Cox Income Fund		12/24/2018	VA, VASA - BUYS/SELLS	263,869.483	3,527,544		
256219-10-6	Dodge & Cox Stock Fund No Load		12/27/2018	VA, VASA - BUYS/SELLS	98,368.751	19,974,976		
258620-10-3	DoubleLine Total Return Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	79,296.116	828,027		
261978-81-1	Dreyfus Basic S&P 500 Stock Index Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	986.000	54,101		
26201F-10-8	Dreyfus International Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	30,663.216	1,197,536		
712223-10-6	Dreyfus Mid Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	706.000	26,554		
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,391.689	106,232		
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,249.000	374,038		
007565-31-0	Dreyfus Opportunistic Midcap Value Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,196.671	34,432		
007568-20-7	Dreyfus Opportunistic Midcap Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	164.000	4,746		
26200Q-20-4	Dreyfus Small Cap Stock Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	523.000	16,911		
26200C-20-5	Dreyfus Strategic Value Fund - A		12/06/2018	VA, VASA - BUYS/SELLS	38,736.219	1,363,861		
26200C-62-7	Dreyfus Strategic Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	85,254.442	3,026,764		
26203E-74-5	Dreyfus/The Boston Company Small/Mid Cap Growth Fund Class A		12/28/2018	InvestOne	79,085.236	1,692,479		
14214L-51-0	Eagle Small Cap Growth Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	6,599.546	292,572		
277902-65-6	Eaton Vance Atlanta Capital SMID Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	95,531.000	2,979,073		
277902-68-0	Eaton Vance Atlanta Capital SMID Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	173,746.000	5,273,778		
277902-23-5	Eaton Vance Atlanta Capital SMID Cap Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	190,373.000	6,581,552		
277902-65-6	Eaton Vance Atlanta Capital SMID-Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	118,500.022	3,644,294		
277902-69-8	Eaton Vance Atlanta Capital SMID-Cap Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	35,450.481	1,229,317		
277902-68-0	Eaton Vance Atlanta Capital SMID-Cap Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	18,605.719	560,307		
277902-23-5	Eaton Vance Atlanta Capital SMID-Cap Fund - R6		12/27/2018	VA, VASA - BUYS/SELLS	3,290.528	111,212		
277905-86-5	Eaton Vance Balanced Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,932.000	63,834		
277911-23-6	Eaton Vance Global Small-Cap Equity Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	31,525.856	442,336		
277905-71-7	Eaton Vance Global Small-Cap Fund - A		05/18/2018	VA, VASA - BUYS/SELLS	14,513.743	217,861		
277905-69-1	Eaton Vance Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	34,445.867	939,431		
277905-52-7	Eaton Vance Growth Fund - I		12/12/2018	VA, VASA - BUYS/SELLS	29,166.571	825,897		
277905-42-8	Eaton Vance Growth Fund - R		12/04/2018	VA, VASA - BUYS/SELLS	19,405.128	500,197		
277907-10-1	Eaton Vance Income Fund of Boston - A		12/31/2018	VA, VASA - BUYS/SELLS	199,622.000	1,115,222		
277907-50-7	Eaton Vance Income Fund of Boston - R		12/31/2018	VA, VASA - BUYS/SELLS	231,075.000	1,292,350		
277907-70-5	Eaton Vance Income Fund of Boston - R6		12/31/2018	VA, VASA - BUYS/SELLS	367,039.000	2,035,358		
277907-10-1	Eaton Vance Income Fund of Boston Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,346.261	29,845		
277905-65-9	Eaton Vance Large Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	0.000	3		
277905-80-8	Eaton Vance Large-Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	180,014.569	3,353,634		
277905-64-2	Eaton Vance Large-Cap Value Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	9,591.337	183,294		
277905-65-9	Eaton Vance Large-Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,710.045	262,524		
277923-77-7	Eaton Vance Parametric Emerging Markets Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	15,266.000	228,505		
27826A-79-7	Eaton Vance Parametric Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	13,312.000	202,026		
277902-81-3	Eaton Vance Worldwide Health Sciences Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	27,300.000	312,845		
277902-67-2	Eaton Vance Worldwide Health Sciences Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	47,016.000	563,499		
314172-28-9	Federated Clover Small Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,351.000	465,358		
314172-17-2	Federated Clover Small Value Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	2,069.511	47,674		
314172-17-2	Federated Clover Small Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,761.000	663,224		
31421N-80-8	Federated Clover Small Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	22,072.000	540,585		
31421N-68-3	Federated Kaufmann Small Cap Fund - R6		12/12/2018	VA, VASA - BUYS/SELLS	96,625.342	3,345,169		
315911-75-0	Fidelity 500 Index Fund Instituional Premium Class		12/28/2018	InvestOne	176,146.181	16,715,291		
315805-63-0	Fidelity Adv Div Gr Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	35,053.922	536,536		
315805-42-4	Fidelity Adv LevCo Stk Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	8,102.469	352,264		
315805-41-6	Fidelity Adv LevCo Stk Fund - M		12/28/2018	VA, VASA - BUYS/SELLS	103,470.501	3,990,388		
316127-70-3	Fidelity Advisor Diversified Stock Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	33,491.000	815,465		
316127-84-4	Fidelity Advisor Diversified Stock Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	6,467.000	177,207		
315805-41-6	Fidelity Advisor Leveraged Company Stock Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	35,480.000	1,404,906		
315805-22-6	Fidelity Advisor Leveraged Company Stock Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	12,453.000	503,314		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
316071-20-8	Fidelity Advisor New Insights Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	24,284.867	758,243		
316071-60-4	Fidelity Advisor New Insights Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	6,442.878	204,644		
316071-30-7	Fidelity Advisor New Insights Fund - M		12/07/2018	VA, VASA - BUYS/SELLS	5,336.272	160,006		
316071-30-7	Fidelity Advisor New Insights Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	161,313.000	4,857,027		
316071-86-9	Fidelity Advisor New Insights Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	81,542.000	2,688,099		
315918-34-2	Fidelity Advisor Real Estate Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	156.859	3,347		
315918-31-8	Fidelity Advisor Real Estate Fund - M		12/28/2018	VA, VASA - BUYS/SELLS	913.614	18,554		
315918-31-8	Fidelity Advisor Real Estate Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	43,940.000	916,874		
315920-80-1	Fidelity Advisor Strategic Income Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	101,919.153	1,241,799		
315920-50-4	Fidelity Advisor Strategic Income Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	235,718.128	2,855,151		
31617K-84-0	Fidelity Advisor Total Bond Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	412,021.813	4,280,144		
31617K-84-0	Fidelity Advisor Total Bond Fund - T		12/31/2018	VA, VASA - BUYS/SELLS	1,112,748.000	11,503,919		
31617L-79-8	Fidelity Advisor Total Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,118,605.000	11,615,270		
316345-20-6	Fidelity Balanced Fund		12/28/2018	InvestOne	55,111.982	1,310,148		
316389-30-3	Fidelity Blue Chip Growth Fund		12/28/2018	InvestOne	16,760.563	1,608,362		
316071-10-9	Fidelity Contrafund		12/28/2018	InvestOne	366,280.394	2,353,509		
316071-10-9	Fidelity Contrafund		12/31/2018	VA, VASA - BUYS/SELLS	7,227,487.935	92,028,238		
315910-80-2	Fidelity Diversified International Fund		12/28/2018	InvestOne	28,837.391	1,125,637		
316389-40-2	Fidelity Dividend Growth Fund		12/28/2018	InvestOne	24,395.392	751,644		
316145-10-1	Fidelity Equity Dividend Income Fund		12/31/2018	VA, VASA - BUYS/SELLS	101,105.536	2,509,968		
316138-10-6	Fidelity Equity-Income Fund		12/28/2018	InvestOne	12,862.345	747,279		
315792-68-9	Fidelity Freedom 2005 Fund		12/28/2018	InvestOne	1,271.256	15,264		
31617R-50-6	Fidelity Freedom 2010 Fund		12/28/2018	InvestOne	12,712.388	199,088		
315792-67-1	Fidelity Freedom 2015 Fund		12/28/2018	InvestOne	129,102.979	1,647,074		
31617R-60-5	Fidelity Freedom 2020 Fund		12/28/2018	InvestOne	111,641.542	1,769,614		
315792-66-3	Fidelity Freedom 2025 Fund		12/28/2018	InvestOne	304,505.176	4,252,044		
31617R-70-4	Fidelity Freedom 2030 Fund		12/28/2018	InvestOne	190,436.472	3,343,655		
315792-65-5	Fidelity Freedom 2035 Fund		12/28/2018	InvestOne	146,726.872	2,170,932		
315792-10-1	Fidelity Freedom 2040 Fund		12/28/2018	InvestOne	250,940.733	2,564,672		
315792-42-4	Fidelity Freedom 2045 Fund		12/28/2018	InvestOne	126,615.500	1,493,352		
315792-41-6	Fidelity Freedom 2050 Fund		12/28/2018	InvestOne	119,371.570	1,415,213		
315793-85-1	Fidelity Freedom 2055 Fund		12/28/2018	InvestOne	48,965.731	659,125		
31617R-30-8	Fidelity Freedom Income Fund		12/28/2018	InvestOne	33,375.674	386,565		
316191-60-0	Fidelity Government Market Fund		12/28/2018	InvestOne	3,261,555.020	3,266,348		
316200-10-4	Fidelity Growth Company Fund		12/28/2018	InvestOne	295,472.251	2,595,014		
922174-70-1	Fidelity Growth Fund - Service		12/19/2018	VA, VASA - BUYS/SELLS	370.029	23,487		
316345-30-5	Fidelity Low Priced Stock Fund		12/28/2018	InvestOne	19,194.062	1,019,504		
316184-10-0	Fidelity Magellan Fund		12/26/2018	VA, VASA - BUYS/SELLS	6,246.355	63,526		
316128-40-4	Fidelity Mid-Cap Stock Fund		12/28/2018	InvestOne	31,248.159	1,150,780		
316146-35-6	Fidelity U.S. Bond Index Fund Institutional Premium Class		12/28/2018	InvestOne	554,650.702	6,168,681		
922175-50-0	Fidelity VIP 2 Contra Fund - Initial		12/28/2018	VA, VASA - BUYS/SELLS	1,342,859.890	45,787,100		
922175-80-7	Fidelity VIP 2 Contra Fund - Service		12/19/2018	VA, VASA - BUYS/SELLS	24,013.640	820,518		
922175-84-9	Fidelity VIP Contrafund Portfolio (Svc II)		12/31/2018	VA, VASA - BUYS/SELLS	417,498.150	13,901,776		
922174-10-7	Fidelity VIP Government Money Market		12/31/2018	VA, VASA - BUYS/SELLS	2,595.097	2,595		
922174-20-6	Fidelity VIP High Income		12/27/2018	VA, VASA - BUYS/SELLS	4,215.325	21,718		
922175-84-9	Fidelity VIP II Contrafund - Service Class 2		12/31/2018	VA, VASA - BUYS/SELLS	739,694.813	25,622,621		
922174-50-3	Fidelity VIP Overseas		12/28/2018	VA, VASA - BUYS/SELLS	2,538.440	53,685		
315910-50-5	Fidelity Worldwide Fund		12/28/2018	InvestOne	27,047.236	731,815		
353535-10-7	Franklin Gold and Precious Metals Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	284.122	3,850		
353496-50-8	Franklin Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	32,329.967	3,195,341		
353496-83-9	Franklin Growth Fund - Adv		12/28/2018	VA, VASA - BUYS/SELLS	50,545.000	5,170,590		
353496-73-0	Franklin Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	37,510.120	3,753,634		
35472P-29-9	Franklin LifeSmart 2030 Retirement Target Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	3,544.734	45,416		
35472P-24-0	Franklin LifeSmart 2040 Retirement Target Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	2,840.591	36,748		
35472P-52-1	Franklin LifeSmart 2045 Retirement Target Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	225.797	3,107		
35472P-18-2	Franklin LifeSmart 2050 Retirement Target Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,480.168	19,593		
628380-40-4	Franklin Mutual Global Discovery Fund - Inst		12/21/2018	VA, VASA - BUYS/SELLS	1,088.420	33,767		
354713-62-0	Franklin Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	133,105.953	2,860,347		
354713-65-3	Franklin Small Cap Growth Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	97,098.515	2,163,626		
354713-53-9	Franklin Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	53,032.859	1,134,066		
354713-34-9	Franklin Small Cap Growth Fund R6		12/28/2018	VA, VASA - BUYS/SELLS	232,827.298	5,467,227		
355150-59-0	Franklin Small Cap Value VIP Fund		06/15/2018	VA, VASA - BUYS/SELLS	248,804.683	4,343,397		
354713-50-5	Franklin Strategic Income Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	48,755.363	466,757		
354713-55-4	Franklin Strategic Income Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	51,709.078	493,835		
354713-73-7	Franklin Strategic Income Fund - Adv		12/28/2018	VA, VASA - BUYS/SELLS	74,902.578	730,937		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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35472P-65-3	Franklin Templeton 2015 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1.000	12		
35472P-63-8	Franklin Templeton 2015 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,614.000	169,339		
35472P-35-6	Franklin Templeton 2020 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,746.000	55,010		
35472P-33-1	Franklin Templeton 2020 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	31,614.000	371,944		
35472P-61-2	Franklin Templeton 2025 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,900.000	250,320		
35472P-58-8	Franklin Templeton 2025 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	32,218.000	411,276		
35472P-29-9	Franklin Templeton 2030 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,403.000	93,600		
35472P-27-3	Franklin Templeton 2030 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	16,074.000	203,282		
35472P-56-2	Franklin Templeton 2035 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,944.000	161,413		
35472P-54-7	Franklin Templeton 2035 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	61,664.000	840,929		
35472P-24-0	Franklin Templeton 2040 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	17,208.000	225,788		
35472P-22-4	Franklin Templeton 2040 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	38,460.000	499,027		
35472P-52-1	Franklin Templeton 2045 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,127.000	94,477		
35472P-49-7	Franklin Templeton 2045 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	42,446.000	574,866		
35472P-18-2	Franklin Templeton 2050 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	32,925.000	432,847		
35472P-16-6	Franklin Templeton 2050 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,899.000	392,196		
35472P-10-9	Franklin Templeton Conservative Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,785.000	40,022		
35472P-70-3	Franklin Templeton Conservative Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	27,235.000	397,079		
880196-20-9	Franklin Templeton Foreign Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	213,576.000	1,631,546		
880196-80-3	Franklin Templeton Foreign Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	327,768.000	2,465,621		
880196-87-8	Franklin Templeton Foreign Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	374,493.000	2,816,370		
880208-10-3	Franklin Templeton Global Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	115,123.000	1,350,309		
880208-84-8	Franklin Templeton Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	201,421.000	2,360,823		
880208-77-2	Franklin Templeton Global Bond Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	598,370.000	6,990,545		
353535-10-7	Franklin Templeton Gold and Precious Metals Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000	1		
353535-50-3	Franklin Templeton Gold and Precious Metals Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,394.000	20,975		
35472P-50-5	Franklin Templeton Growth Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,028.000	52,579		
35472P-80-2	Franklin Templeton Growth Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14,576.000	261,447		
353496-50-8	Franklin Templeton Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	130,775.000	12,916,279		
880199-10-4	Franklin Templeton Growth Fund - A (101)		12/28/2018	VA, VASA - BUYS/SELLS	49,569.793	1,163,926		
353496-73-0	Franklin Templeton Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	150,780.000	14,965,095		
353496-64-9	Franklin Templeton Growth Series Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	185,718.000	18,533,376		
353538-10-1	Franklin Templeton High Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	69,271.000	127,034		
353538-50-7	Franklin Templeton High Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	644,294.000	1,186,409		
353496-30-0	Franklin Templeton Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	90,804.000	208,979		
353496-72-2	Franklin Templeton Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	139,452.000	316,663		
35472P-39-8	Franklin Templeton LifeSmart 2015 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	6,797.000	74,254		
35472P-32-3	Franklin Templeton LifeSmart 2020 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	289.000	3,347		
35472P-38-0	Franklin Templeton LifeSmart 2025 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,555.000	20,403		
35472P-26-5	Franklin Templeton LifeSmart 2030 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,832.000	35,978		
35472P-37-2	Franklin Templeton LifeSmart 2035 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,209.000	16,843		
35472P-21-6	Franklin Templeton LifeSmart 2040 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	545.000	7,209		
35472P-36-4	Franklin Templeton LifeSmart 2045 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,568.000	35,197		
35472P-15-8	Franklin Templeton LifeSmart 2050 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,960.000	25,979		
35473A-10-1	Franklin Templeton LifeSmart 2055 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,575.000	148,440		
35473A-30-9	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,777.000	219,800		
35473A-40-8	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	654.000	7,297		
35472P-30-7	Franklin Templeton Moderate Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,123.000	77,082		
35472P-88-5	Franklin Templeton Moderate Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	32,268.000	509,632		
628380-87-5	Franklin Templeton Mutual Beacon Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	5,145.023	73,720		
628380-87-5	Franklin Templeton Mutual Beacon Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,220.000	176,376		
354026-85-8	Franklin Templeton Mutual Beacon Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,977.000	88,923		
628380-85-9	Franklin Templeton Mutual Global Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	71,091.000	2,101,049		
354026-60-1	Franklin Templeton Mutual Global Discovery Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	146,394.000	4,399,440		
354026-77-5	Franklin Templeton Mutual Global Discovery Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	60,772.000	1,886,354		
354026-70-0	Franklin Templeton Mutual International Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,471.000	171,264		
354026-88-2	Franklin Templeton Mutual International Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	34,359.000	506,342		
354026-76-7	Franklin Templeton Mutual International Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	33,429.000	519,462		
628380-60-2	Franklin Templeton Mutual Shares Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,491.000	371,822		
628380-60-2	Franklin Templeton Mutual Shares Fund - A (474)		12/26/2018	VA, VASA - BUYS/SELLS	34,373.940	914,561		
354026-50-2	Franklin Templeton Mutual Shares Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,768.000	725,521		
354026-50-2	Franklin Templeton Mutual Shares Fund - R (874)		12/31/2018	VA, VASA - BUYS/SELLS	5,669.803	145,607		
354026-74-2	Franklin Templeton Mutual Shares Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	27,634.000	718,860		
354713-62-0	Franklin Templeton Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,667.000	221,922		
354713-53-9	Franklin Templeton Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	33,772.000	663,197		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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355148-30-5	Franklin Templeton Small Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	30,104.070	1,451,212		
355148-30-5	Franklin Templeton Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	45,817.000	2,240,977		
355148-50-3	Franklin Templeton Small Cap Value Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	1,520.466	74,081		
355148-82-6	Franklin Templeton Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,885.785	413,450		
355148-82-6	Franklin Templeton Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	73,361.000	3,632,396		
355148-66-9	Franklin Templeton Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	130,566.000	7,135,139		
354713-50-5	Franklin Templeton Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	148,609.000	1,426,589		
354713-55-4	Franklin Templeton Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	151,280.000	1,448,066		
354713-32-3	Franklin Templeton Strategic Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	228,030.000	2,183,851		
353612-85-6	Franklin Templeton Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	91,074.000	859,550		
353612-77-3	Franklin Templeton Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	78,921.000	746,263		
353612-51-8	Franklin Templeton Total Return Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	39,639.000	374,657		
353496-40-9	Franklin Templeton Utilities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,949.000	165,516		
353496-69-8	Franklin Templeton Utilities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,985.000	401,805		
353496-61-5	Franklin Templeton Utilities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	42,593.000	780,806		
353612-84-9	Franklin Total Return Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	13,928.121	132,887		
353612-77-3	Franklin Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	401.795	3,775		
353496-40-9	Franklin Utilities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,984.684	408,556		
353496-69-8	Franklin Utilities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	264.679	4,874		
628380-85-9	FranklinTempleton Mutual Global Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	78,746.801	2,311,004		
354026-60-1	FranklinTempleton Mutual Global Discovery Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	40,392.324	1,161,583		
378690-60-6	Glenmede Small Cap Equity Fund - Adv		12/26/2018	VA, VASA - BUYS/SELLS	24,331.182	575,090		
38145N-24-6	Goldman Sachs Absolute Return Tracker Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000			
38145N-11-3	Goldman Sachs Absolute Return Tracker Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	975.294	9,300		
38145N-12-1	Goldman Sachs Absolute Return Tracker Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,989.000	81,537		
38147X-32-5	Goldman Sachs Absolute Return Tracker Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,091.000	29,512		
38143H-44-9	Goldman Sachs Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	534,498.404	5,152,646		
38143H-41-5	Goldman Sachs Bond Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	26,834.996	264,094		
38145N-29-5	Goldman Sachs Bond Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	26,900.508	267,570		
38147X-55-6	Goldman Sachs Bond Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,169.000	283,914		
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A		07/18/2018	VA, VASA - BUYS/SELLS	16,798.182	200,787		
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,682.000	112,629		
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	194.665	2,240		
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,098.000	231,877		
380987-72-7	Goldman Sachs Core Fixed Income Fund - Svc		12/17/2018	VA, VASA - BUYS/SELLS	35,306.144	360,099		
38143H-44-9	Goldman Sachs Core Plus Fixed Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	58,480.000	575,142		
38145N-31-1	Goldman Sachs Core Plus Fixed Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	66,066.000	649,189		
38141W-60-4	Goldman Sachs Government Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	123,054.000	1,755,538		
38145N-35-2	Goldman Sachs Government Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	113.318	1,617		
38145N-35-2	Goldman Sachs Government Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	65,017.000	928,689		
38147X-57-2	Goldman Sachs Government Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	15,049.000	214,228		
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A		12/11/2018	VA, VASA - BUYS/SELLS	13,931.215	247,281		
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	33,165.000	610,734		
38144N-34-6	Goldman Sachs Growth Opportunities Fund - Inv		12/21/2018	VA, VASA - BUYS/SELLS	41.872	712		
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	22,965.065	449,201		
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	55,403.000	943,744		
38141W-65-3	Goldman Sachs High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	66,404.000	422,241		
38145N-28-7	Goldman Sachs High Yield Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	118,350.000	750,128		
38148U-87-4	Goldman Sachs High Yield Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	188,833.000	1,203,300		
380987-70-1	Goldman Sachs International Equity Insights Fund		12/17/2018	VA, VASA - BUYS/SELLS	4,333.662	30,899		
38143H-58-9	Goldman Sachs International Real Estate Securities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	159.000	1,014		
38147X-23-4	Goldman Sachs Intl Small Cap Insights Fund - R6		12/27/2018	VA, VASA - BUYS/SELLS	63,980.666	768,239		
380987-10-7	Goldman Sachs Large Cap Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	115.111	905		
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	0.440	6		
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	15,446.000	221,358		
38144N-42-9	Goldman Sachs Large Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12,348.000	177,181		
38147X-44-0	Goldman Sachs Large Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	23,051.000	363,894		
38147X-43-2	Goldman Sachs Mid Cap Calue Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	68,119.000	2,380,247		
380987-60-2	Goldman Sachs Mid Cap Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	16,261.614	214,494		
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	40,235.745	1,255,674		
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	61,484.000	2,069,810		
38144N-36-1	Goldman Sachs Mid Cap Value Fund - Inv		12/27/2018	VA, VASA - BUYS/SELLS	3,782.441	127,042		
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	1,950.890	60,302		
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	27,487.000	875,499		
38143H-35-7	Goldman Sachs Satellite Strategies Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	248.000	2,017		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38145N-69-1	Goldman Sachs Satellite Strategies Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,741.000	21,983		
38141W-61-2	Goldman Sachs Small Cap Value Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	10,339.325	555,854		
38141W-61-2	Goldman Sachs Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	49,081.000	2,547,019		
38142V-20-9	Goldman Sachs Small Cap Value Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	299,297.290	16,354,264		
38144N-29-6	Goldman Sachs Small Cap Value Fund - Inv		12/27/2018	VA, VASA - BUYS/SELLS	5,021.753	269,904		
38144N-31-2	Goldman Sachs Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	517.422	26,516		
38144N-31-2	Goldman Sachs Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	114,565.000	5,898,600		
38147X-42-4	Goldman Sachs Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	36,044.000	2,129,446		
38143H-77-9	Goldman Sachs Small Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,936.000	34,994		
38144N-33-8	Goldman Sachs Small Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,868.000	83,051		
38148U-70-0	Goldman Sachs Small Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	66,427.000	1,512,178		
38144N-32-0	Goldman Sachs Small/Mid Cap Growth Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	48,037.498	1,070,874		
380987-50-3	Goldman Sachs Strategic Growth Fund		12/17/2018	VA, VASA - BUYS/SELLS	405,957.927	4,511,600		
38145C-66-1	Goldman Sachs Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,609.000	15,173		
38145C-62-0	Goldman Sachs Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,347.000	200,536		
38147X-53-1	Goldman Sachs Strategic Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	23,765.000	224,409		
38141W-62-0	Goldman Sachs U.S. Equity Insights Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,940.000	189,500		
38145N-65-9	Goldman Sachs U.S. Equity Insights Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,393.000	64,193		
38147X-46-5	Goldman Sachs U.S. Equity Insights Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,699.000	269,511		
38141W-62-0	Goldman Sachs US Equity Insights Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67,891.689	3,360,601		
380987-20-6	Goldman Sachs US Equity Insights Fund - Inst		12/17/2018	VA, VASA - BUYS/SELLS	1,309.575	19,945		
38145N-64-2	Goldman Sachs US Equity Insights Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	71,790.548	3,509,722		
38145N-65-9	Goldman Sachs US Equity Insights Fund - R		12/19/2018	VA, VASA - BUYS/SELLS	16.570	792		
411512-52-8	Harbor Capital Appreciation Fund - Retirement		12/28/2018	VA, VASA - BUYS/SELLS	32,238.209	2,194,194		
411511-65-2	Harbor International Fund - ADM		12/17/2018	VA, VASA - BUYS/SELLS	11,757.129	441,544		
41664M-79-7	Hartford Balanced Income Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	1,446.808	20,232		
41664M-78-9	Hartford Balanced Income Fund - R4		12/17/2018	VA, VASA - BUYS/SELLS	217,013.958	3,038,763		
416649-28-3	Hartford Dividend & Growth Fund - R4		12/17/2018	VA, VASA - BUYS/SELLS	410.686	10,067		
416649-36-6	Hartford Equity Income Fund - R4		12/27/2018	VA, VASA - BUYS/SELLS	4,089.884	77,918		
416649-67-1	Hartford Healthcare Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	1,263.502	42,849		
416649-37-4	Hartford Healthcare Fund - R4		12/17/2018	VA, VASA - BUYS/SELLS	0.030	1		
41664L-33-6	Hartford International Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	41,522.000	404,288		
41664L-32-8	Hartford International Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	21,921.000	214,733		
416649-54-9	Hartford International Opportunities Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	662.996	10,195		
416649-24-2	Hartford International Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	128,078.682	2,080,089		
416645-88-5	Hartford International Opportunities Fund - Y		12/27/2018	VA, VASA - BUYS/SELLS	23,247.673	394,725		
41664M-86-2	Hartford Midcap Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	35.586	1,068		
41664M-85-4	Hartford Midcap Fund - R4		12/17/2018	VA, VASA - BUYS/SELLS	4,974.247	161,715		
41664M-84-7	Hartford Midcap Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	21,859.843	818,834		
426894-10-1	Henssler Equity Fund		12/14/2018	VA, VASA - BUYS/SELLS	84,503.756	445,473		
43090E-86-0	Highland Premier Growth Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	15,201.946	249,261		
001413-10-3	INVESCO Charter Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	15,699.470	263,899		
001413-44-2	INVESCO Charter Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	17,634.438	294,117		
00141M-59-8	INVESCO Mid Cap Core Equity Fund - R		12/14/2018	VA, VASA - BUYS/SELLS	42,073.873	761,817		
00141M-81-2	INVESCO Mid Cap Core Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	60,362.497	1,150,265		
008879-49-6	INVESCO Small Cap Equity Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	67,448.306	966,864		
00141L-50-9	INVESCO Small Cap Equity Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	74,258.231	895,155		
00888X-10-4	INVESCO VI Diversified Dividend Fund Series I		12/28/2018	VA, VASA - BUYS/SELLS	50,447.954	1,331,555		
00888X-20-3	INVESCO VI Diversified Dividend Fund Series II		12/21/2018	VA, VASA - BUYS/SELLS	97,544.701	2,577,445		
008892-41-6	INVESCO VI Health Care Fund Series I (4452)		12/17/2018	VA, VASA - BUYS/SELLS	123,732.739	3,230,395		
008892-39-0	INVESCO VI Health Care Fund Series II		12/27/2018	VA, VASA - BUYS/SELLS	96,689.586	2,409,026		
008892-32-5	INVESCO VI Technology Fund Series I (4455)		12/17/2018	VA, VASA - BUYS/SELLS	87,635.675	2,201,449		
008892-31-7	INVESCO VI Technology Fund Series II		12/20/2018	VA, VASA - BUYS/SELLS	115,144.102	2,840,843		
97183H-62-8	IndexSelect Aggressive 2025 CIT -I		12/03/2018	VA, VASA - BUYS/SELLS	412.409	4,493		
97183H-59-4	IndexSelect Aggressive 2035 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	988.271	11,369		
97183H-57-8	IndexSelect Aggressive 2045 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	587.379	6,605		
97182V-52-9	IndexSelect Aggressive 2055 CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	9.768	106		
97183H-55-2	IndexSelect Aggressive 2055 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	228.271	2,488		
97182V-56-0	IndexSelect Aggressive Retirement CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	140.481	1,445		
97183H-37-0	IndexSelect Conservative 2035 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	978.740	10,459		
97183H-33-9	IndexSelect Conservative 2055 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	13.977	150		
97182V-49-5	IndexSelect Moderate 2025 CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	946,588.253	10,248,625		
97183H-51-1	IndexSelect Moderate 2025 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	604,448.105	6,590,540		
97182V-48-7	IndexSelect Moderate 2035 CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	528,691.437	5,823,246		
97183H-48-7	IndexSelect Moderate 2035 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	547,137.660	6,114,599		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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97182V-47-9	IndexSelect Moderate 2045 CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	230,175.744	2,558,949		
97183H-46-1	IndexSelect Moderate 2045 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	356,995.264	4,021,901		
97182V-46-1	IndexSelect Moderate 2055 CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	125,851.637	1,398,540		
97183H-44-6	IndexSelect Moderate 2055 CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	236,903.249	2,649,440		
97182V-51-1	IndexSelect Moderate Retirement CIT - R6		12/31/2018	VA, VASA - BUYS/SELLS	137,641.396	1,462,963		
97183H-53-7	IndexSelect Moderate Retirement CIT -I		12/31/2018	VA, VASA - BUYS/SELLS	199,010.681	2,141,460		
00142J-57-8	Invesco AIM Constellation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,140.000	42,864		
00141A-45-3	Invesco American Franchise Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,395.000	127,338		
00141A-39-6	Invesco American Franchise Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	76,467.000	1,652,522		
00142J-57-8	Invesco American Franchise Fund Class A		12/27/2018	InvestOne	14,457.389	312,385		
00143M-84-4	Invesco American Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,792.000	59,923		
00143M-81-0	Invesco American Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,058.000	384,113		
00143M-78-6	Invesco American Value Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	72.581	2,632		
00143M-34-9	Invesco American Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	9,209.000	358,467		
00141V-74-7	Invesco Balanced Risk Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,725.000	101,589		
00141V-71-3	Invesco Balanced Risk Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	91,963.000	955,519		
00142R-53-9	Invesco Balanced Risk Allocation Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	62,035.000	673,933		
00888Y-10-2	Invesco Balanced Risk Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	23,566.000	153,405		
00888Y-40-9	Invesco Balanced Risk Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	41,538.000	285,616		
00888Y-84-7	Invesco Balanced Risk Commodity Strategy Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	216,965.000	1,492,359		
00141V-74-7	Invesco Balanced-Risk Allocation Fund - A		12/10/2018	VA, VASA - BUYS/SELLS	5,291.201	57,935		
00141V-71-3	Invesco Balanced-Risk Allocation Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	12,537.909	125,832		
00141V-68-9	Invesco Balanced-Risk Allocation Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,854.926	19,953		
00888Y-10-2	Invesco Balanced-Risk Commodity Strategy Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	156,321.153	1,046,700		
00888Y-60-7	Invesco Balanced-Risk Commodity Strategy Fund - R5		12/14/2018	VA, VASA - BUYS/SELLS	596,423.833	4,078,774		
00888Y-84-7	Invesco Balanced-Risk Commodity Strategy Fund - R6		12/27/2018	VA, VASA - BUYS/SELLS	103,616.711	714,244		
001413-10-3	Invesco Charter Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	254.000	4,226		
001413-44-2	Invesco Charter Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8.000	146		
00143M-71-1	Invesco Comstock Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	318,938.052	7,877,478		
00143M-71-1	Invesco Comstock Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	217,090.000	5,429,774		
00143M-67-9	Invesco Comstock Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	43,926.567	1,121,719		
00143M-67-9	Invesco Comstock Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	243,603.000	6,163,940		
00143M-33-1	Invesco Comstock Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	206,475.000	5,319,098		
00143M-66-1	Invesco Comstock Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	30,891.854	766,639		
00141T-57-7	Invesco Developing Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	70,900.000	2,405,642		
00142R-52-1	Invesco Developing Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	26,719.000	944,655		
001413-54-1	Invesco Diversified Dividend Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	102,999.432	1,990,424		
001413-54-1	Invesco Diversified Dividend Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	189,139.000	3,636,737		
001413-18-6	Invesco Diversified Dividend Fund - R		12/14/2018	VA, VASA - BUYS/SELLS	806.208	14,900		
001413-18-6	Invesco Diversified Dividend Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	284,726.000	5,618,824		
001413-17-8	Invesco Diversified Dividend Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	427,710.325	8,333,081		
00141B-84-0	Invesco Diversified Dividend Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	459,597.000	9,049,593		
00141T-26-2	Invesco Endeavor Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	816.326	14,822		
00141T-29-6	Invesco Endeavor Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,167.000	39,637		
00141T-26-2	Invesco Endeavor Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,947.000	106,231		
00141T-21-3	Invesco Endeavor Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	532.789	10,292		
00142R-55-4	Invesco Endeavor Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,515.000	73,807		
00142J-47-9	Invesco Equity and Income Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	89,231.882	921,888		
00142J-47-9	Invesco Equity and Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	340,544.000	3,475,908		
00142J-42-0	Invesco Equity and Income Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	139.097	1,444		
00142J-42-0	Invesco Equity and Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	604,693.000	6,425,185		
00142J-12-3	Invesco Equity and Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	983,667.000	10,494,641		
00142J-44-6	Invesco Equity and Income Fund - Y		12/27/2018	VA, VASA - BUYS/SELLS	29,813.348	306,618		
00142C-36-7	Invesco Global Real Estate Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	0.082	1		
00142C-36-7	Invesco Global Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,198.000	39,660		
00142C-33-4	Invesco Global Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,002.000	327,211		
00142C-32-6	Invesco Global Real Estate Fund - R5		12/24/2018	VA, VASA - BUYS/SELLS	15,447.498	192,947		
00142I-61-9	Invesco Global Real Estate Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	35,298.000	456,928		
00142J-31-3	Invesco Growth and Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14,980.000	364,874		
00142J-36-2	Invesco Growth and Income Fund Class A		12/28/2018	InvestOne	31,544.627	803,904		
008882-10-2	Invesco International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	43,209.000	1,413,669		
008882-75-5	Invesco International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	64,858.000	2,153,088		
00889A-40-0	Invesco International Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	12,544.000	431,802		
008882-10-2	Invesco International Growth Fund A		12/31/2018	VA, VASA - BUYS/SELLS	197,087.063	6,394,830		
00143M-59-6	Invesco Mid Cap Growth Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	45,411.838	1,684,674		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00143M-59-6	Invesco Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,016.000	302,936		
00143M-56-2	Invesco Mid Cap Growth Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	1,022.269	34,137		
00143M-56-2	Invesco Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,170.000	1,085,936		
00143N-10-7	Invesco Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	13,733.000	553,928		
00142C-56-5	Invesco Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	26,764.000	559,086		
00142C-45-8	Invesco Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,115.777	166,134		
00142C-45-8	Invesco Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	24,814.000	508,558		
00142C-46-6	Invesco Real Estate Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,018.926	61,793		
001421-58-5	Invesco Real Estate Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	84,818.000	1,726,686		
00141T-25-4	Invesco Select Companies Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	73,916.448	1,308,874		
00141T-22-1	Invesco Select Companies Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	16,889.602	293,972		
00142J-21-4	Invesco Small Cap Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,001,202.317	9,527,444		
00142J-21-4	Invesco Small Cap Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,373.000	145,906		
00142J-15-6	Invesco Small Cap Discovery Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,332,921.274	25,585,407		
00142J-14-9	Invesco Small Cap Discovery Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,464.000	15,319		
00141L-85-5	Invesco Small Cap Equity Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	55,345.774	921,104		
008879-49-6	Invesco Small Cap Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	16,034.000	227,869		
00141L-50-9	Invesco Small Cap Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	84,313.000	1,101,603		
00141L-72-3	Invesco Small Cap Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	51,409.000	867,921		
00141L-75-6	Invesco Small Cap Equity Fund - Y		12/17/2018	VA, VASA - BUYS/SELLS	18,476.401	229,568		
00141M-77-0	Invesco Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	296,480.000	11,208,044		
00141M-58-0	Invesco Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	507,208.000	17,804,990		
00888M-47-8	Invesco Small Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	771,117.000	33,950,691		
00143M-53-9	Invesco Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	515,400.731	7,009,665		
00143M-53-9	Invesco Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	51,730.000	854,600		
00143M-49-7	Invesco Small Cap Value Fund - Y		12/27/2018	VA, VASA - BUYS/SELLS	82,055.523	1,417,033		
00143M-39-8	Invesco Value Opportunities Fund A		12/28/2018	VA, VASA - BUYS/SELLS	40,604.916	503,668		
00142F-13-9	Invesco Value Opportunities Fund R		12/28/2018	VA, VASA - BUYS/SELLS	3,028.502	37,323		
46600A-10-4	Ivy Asset Strategy Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	474.000	10,529		
466000-11-4	Ivy Asset Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	42,338.000	932,732		
466000-72-6	Ivy Asset Strategy Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	7,642.000	162,954		
46600A-79-9	Ivy Large Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	28,738.000	663,692		
466000-42-9	Ivy Large Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12,355.000	265,648		
466000-58-5	Ivy Large Cap Growth Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	17,950.000	446,135		
465898-31-0	Ivy Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,459.000	21,556		
465897-12-2	Ivy Natural Resources Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	402.000	6,186		
46600A-74-0	Ivy Science and Technology Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	24,725.000	1,807,521		
466000-43-7	Ivy Science and Technology Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	510.970	28,068		
466000-43-7	Ivy Science and Technology Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	61,781.000	3,952,877		
466000-67-6	Ivy Science and Technology Fund - Y		12/13/2018	VA, VASA - BUYS/SELLS	3,242.837	213,608		
466000-67-6	Ivy Science and Technology Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	51,407.000	3,566,015		
466000-50-2	Ivy Small Cap Growth Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	85,419.952	1,580,740		
46600A-73-2	Ivy Small Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	92,170.000	2,344,299		
466000-44-5	Ivy Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	85,055.492	1,634,053		
466000-80-9	Ivy Small Cap Growth Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	162,741.141	3,675,579		
466000-50-2	Ivy Small Cap Growth Fund Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	70,607.000	1,246,187		
466000-44-5	Ivy Small Cap Growth Fund Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	83,192.000	1,480,570		
46600H-10-9	Ivy VIP Asset Strategy		12/31/2018	VA, VASA - BUYS/SELLS	192,903.929	1,816,394		
46600H-10-9	Ivy VIP Asset Strategy Class A		12/18/2018	VA, VASA - BUYS/SELLS	88,989.121	777,800		
47803M-40-6	JHancock3 Disciplined Value Mid Cap Fund - Inst		12/27/2018	VA, VASA - BUYS/SELLS	6,743.246	130,604		
4812C2-62-7	JP Morgan Core Bond Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	48,429.329	546,614		
46636U-87-6	JP Morgan Equity Income Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	95,175.774	1,644,962		
4812C0-77-9	JP Morgan High Yield Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	7,626.907	54,359		
4812C1-68-6	JP Morgan Mid Cap Growth Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	21,906.685	648,743		
4812C1-71-0	JP Morgan Mid Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,006.390	71,831		
4812C2-41-1	JP Morgan Mid Cap Growth Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	3,371.979	107,972		
48121A-20-9	JP Morgan Mid Cap Value Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	55,536.204	1,996,479		
4812A1-37-3	JP Morgan Small Cap Equity Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	13,215.475	726,347		
4812C2-53-6	JP Morgan Small Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	5,477.432	138,802		
4812A3-50-2	JP Morgan SmartRetirement 2020 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	39,680.532	754,813		
4812A3-70-0	JP Morgan SmartRetirement 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	133,578.143	2,528,729		
4812A4-16-1	JP Morgan SmartRetirement 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	29,238.245	551,087		
4812A3-19-7	JP Morgan SmartRetirement 2025 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	72,548.590	1,384,191		
4812A3-17-1	JP Morgan SmartRetirement 2025 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	184,428.987	3,553,994		
4812A4-15-3	JP Morgan SmartRetirement 2025 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	7,398.221	138,804		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4812A3-88-2	JP Morgan SmartRetirement 2030 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,280.852	770,165		
4812A3-86-6	JP Morgan SmartRetirement 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	229,970.854	4,764,798		
4812A4-14-6	JP Morgan SmartRetirement 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	56,263.131	1,144,642		
4812A3-15-5	JP Morgan SmartRetirement 2035 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	50,224.026	1,016,715		
4812A3-13-0	JP Morgan SmartRetirement 2035 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	125,167.170	2,572,839		
4812A4-13-8	JP Morgan SmartRetirement 2035 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,108.746	22,040		
4812A3-84-1	JP Morgan SmartRetirement 2040 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	35,614.654	780,668		
4812A3-82-5	JP Morgan SmartRetirement 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	140,979.884	3,070,065		
4812A4-12-0	JP Morgan SmartRetirement 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	51,373.723	1,088,757		
4812A4-10-4	JP Morgan SmartRetirement 2045 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,628.165	537,382		
4812A4-30-2	JP Morgan SmartRetirement 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	105,550.004	2,243,915		
4812A4-11-2	JP Morgan SmartRetirement 2045 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	3,316.193	66,969		
4812A4-50-0	JP Morgan SmartRetirement 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	24,813.183	519,991		
4812A4-70-8	JP Morgan SmartRetirement 2050 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	109,577.388	2,296,073		
48121A-10-0	JP Morgan SmartRetirement 2050 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	61,752.565	1,267,354		
46636U-84-3	JP Morgan SmartRetirement 2055 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	29,510.939	689,457		
46636U-82-7	JP Morgan SmartRetirement 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	112,573.142	2,516,795		
46636U-81-9	JP Morgan SmartRetirement 2055 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	520.621	11,900		
46641U-47-3	JP Morgan SmartRetirement 2060 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14.627	245		
4812A2-19-9	JP Morgan SmartRetirement Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,899.414	251,599		
4812A2-17-3	JP Morgan SmartRetirement Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	53,758.889	969,783		
4812A4-19-5	JP Morgan SmartRetirement Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	19,578.404	354,159		
4812A1-18-3	JP Morgan US Equity Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	194,192.344	3,075,497		
4812A1-15-9	JP Morgan US Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	20,764.209	322,738		
4812A4-27-8	JP Morgan US Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	8,127.920	124,217		
48127B-48-2	JP Morgan US Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	44,757.663	747,080		
48127B-47-4	JP Morgan US Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	19,563.571	314,646		
4812A3-77-5	JP Morgan US Equity Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	51,920.851	773,299		
4812C2-68-4	JP Morgan US Government Money Market Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	1,419,889.340	1,419,889		
4812C0-35-7	JPMorgan Core Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	23,948.000	269,414		
4812C2-48-6	JPMorgan Core Bond Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	56,984.000	641,083		
4812C0-50-6	JPMorgan Large Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	18,799.000	722,298		
4812C2-54-4	JPMorgan Large Cap Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	100,274.000	3,803,446		
4812CA-10-8	JPMorgan Large Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	47,856.000	1,935,195		
48121L-84-1	JPMorgan Large Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	274,299.000	11,365,128		
4812C1-68-6	JPMorgan Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	42,300.000	1,243,494		
4812C2-41-1	JPMorgan Mid Cap Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	176,571.000	5,799,954		
4812CA-50-4	JPMorgan Mid Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,371.000	83,929		
4812C2-28-8	JPMorgan Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	70,407.000	2,487,227		
33912B-30-8	JPMorgan Mid Cap Value Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	88,175.737	3,260,641		
339183-10-5	JPMorgan Mid Cap Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	93,241.723	3,422,886		
4812A4-24-5	JPMorgan Small Cap Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	10,208.925	504,471		
48127B-86-2	JPMorgan Small Cap Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	24,434.000	1,397,503		
4812C1-76-9	JPMorgan Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	56,497.778	1,474,285		
4812C1-76-9	JPMorgan Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	27,144.000	720,902		
4812C1-79-3	JPMorgan Small Cap Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	122,347.332	3,347,362		
4812C2-53-6	JPMorgan Small Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	43,247.000	1,168,780		
4812CA-80-1	JPMorgan Small Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,720.000	104,058		
4812C0-22-5	JPMorgan Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	153,709.000	4,554,151		
4812A3-50-2	JPMorgan SmartRetirement 2020 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	488,083.000	9,339,112		
4812A4-16-1	JPMorgan SmartRetirement 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	677,800.000	12,970,394		
48127B-77-1	JPMorgan SmartRetirement 2020 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	92,887.000	1,809,408		
46641U-79-6	JPMorgan SmartRetirement 2020 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	690,515.000	13,377,619		
4812A3-19-7	JPMorgan SmartRetirement 2025 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	651,091.000	12,380,276		
4812A4-15-3	JPMorgan SmartRetirement 2025 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,034,774.000	19,669,393		
48127B-75-5	JPMorgan SmartRetirement 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	31,855.000	605,582		
46641U-78-8	JPMorgan SmartRetirement 2025 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	772,816.000	14,863,111		
4812A3-88-2	JPMorgan SmartRetirement 2030 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	632,607.000	13,160,605		
4812A4-14-6	JPMorgan SmartRetirement 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,243,378.000	25,634,816		
48127B-73-0	JPMorgan SmartRetirement 2030 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	59,171.000	1,204,047		
46641U-77-0	JPMorgan SmartRetirement 2030 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	698,287.000	14,755,831		
48127B-71-4	JPMorgan SmartRetirement 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	60,525.000	1,220,168		
4812A3-15-5	JPMorgan SmartRetirement 2035 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	499,104.000	10,065,031		
4812A4-13-8	JPMorgan SmartRetirement 2035 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,235,550.000	25,013,522		
46641U-76-2	JPMorgan SmartRetirement 2035 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	728,390.000	14,982,362		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
4812A3-84-1	JPMorgan SmartRetirement 2040 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	459,012.000	10,079,960		
4812A4-12-0	JPMorgan SmartRetirement 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	856,982.000	18,704,116		
48127B-68-0	JPMorgan SmartRetirement 2040 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	46,530.000	1,013,123		
46641U-75-4	JPMorgan SmartRetirement 2040 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	640,876.000	14,076,191		
4812A4-10-4	JPMorgan SmartRetirement 2045 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	316,990.000	6,604,395		
4812A4-11-2	JPMorgan SmartRetirement 2045 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	756,850.000	15,798,270		
48127B-66-4	JPMorgan SmartRetirement 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	35,512.000	722,129		
46641U-74-7	JPMorgan SmartRetirement 2045 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	539,848.000	11,433,609		
4812A4-50-0	JPMorgan SmartRetirement 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	295,650.000	6,198,644		
48121A-10-0	JPMorgan SmartRetirement 2050 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	642,467.000	13,394,943		
48127B-64-9	JPMorgan SmartRetirement 2050 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	65,203.000	1,375,424		
46641U-73-9	JPMorgan SmartRetirement 2050 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	459,599.000	9,685,544		
48127B-62-3	JPMorgan SmartRetirement 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	26,425.000	617,031		
46636U-84-3	JPMorgan SmartRetirement 2055 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	290,425.000	6,839,864		
46636U-81-9	JPMorgan SmartRetirement 2055 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	490,633.000	11,498,672		
46641U-72-1	JPMorgan SmartRetirement 2055 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	253,135.000	5,943,914		
46641U-47-3	JPMorgan SmartRetirement 2060 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	107.000	1,862		
48127B-59-9	JPMorgan SmartRetirement 2060 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	14,546.000	251,146		
48127B-58-1	JPMorgan SmartRetirement 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	6,519.000	112,412		
48127B-56-5	JPMorgan SmartRetirement 2060 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	39,775.000	701,607		
48127B-82-1	JPMorgan SmartRetirement Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	21,624.000	390,737		
4812A2-19-9	JPMorgan SmartRetirement Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	241,467.000	4,374,122		
4812A4-19-5	JPMorgan SmartRetirement Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	460,318.000	8,322,702		
46641U-71-3	JPMorgan SmartRetirement Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	972,801.000	17,419,395		
48127B-48-2	JPMorgan U.S. Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	126,643.000	1,999,623		
4812A1-18-3	JPMorgan US Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	340,978.000	5,365,660		
4812A4-27-8	JPMorgan US Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	766,229.000	12,094,026		
48121L-81-7	JPMorgan US Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	429,245.000	6,844,325		
4812C2-68-4	JPMorgan US Government Money Market Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	25,093,076.000	25,093,076		
4812C2-65-0	JPMorgan US Government Money Market Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	3,613,885.000	3,613,885		
47103C-88-6	Janus Balanced Fund Class S		12/28/2018	InvestOne	16,383.222	545,166		
47103C-80-3	Janus Henderson Balanced Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,389.000	711,333		
47103C-88-6	Janus Henderson Balanced Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	11,953.000	388,007		
47103C-78-7	Janus Henderson Enterprise Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,069.000	832,299		
47103C-77-9	Janus Henderson Enterprise Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	744.000	86,300		
47103A-64-1	Janus Henderson Forty Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,142.000	34,390		
47103A-63-3	Janus Henderson Forty Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	4,267.000	129,583		
47103C-23-3	Janus Henderson Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,101.741	226,405		
47103C-22-5	Janus Henderson Mid Cap Value Fund - S		12/27/2018	VA, VASA - BUYS/SELLS	311,461.631	4,515,009		
471023-59-8	Janus Henderson Mid Cap Value Fund - T		12/31/2018	VA, VASA - BUYS/SELLS	17,739.599	253,848		
47103C-45-6	Janus Henderson Overseas Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,876.000	62,979		
47103C-23-3	Janus Henderson Perkins Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	0.000	2		
47103D-79-3	Janus Henderson Triton Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	299,256.281	9,394,982		
471021-40-2	Janus Henderson VIT Balanced Portfolio - Inst		12/10/2018	VA, VASA - BUYS/SELLS	236.374	8,059		
471021-69-1	Janus Henderson VIT Balanced Portfolio - Service		12/10/2018	VA, VASA - BUYS/SELLS	23,668.957	876,997		
471021-86-5	Janus Henderson VIT Forty Portfolio - Inst		12/21/2018	VA, VASA - BUYS/SELLS	189,895.023	7,407,893		
471021-61-8	Janus Henderson VIT Forty Portfolio - Service		11/20/2018	VA, VASA - BUYS/SELLS	2,281.341	83,430		
471021-30-3	Janus Henderson VIT Global Res Portfolio - Inst		12/21/2018	VA, VASA - BUYS/SELLS	18,341.496	958,250		
471021-64-2	Janus Henderson VIT Global Res Portfolio - Service		12/10/2018	VA, VASA - BUYS/SELLS	2,224.442	114,534		
47103C-44-9	Janus Overseas Fund Class S		12/28/2018	InvestOne	27,315.672	889,115		
410223-60-6	John Hancock Bond Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	64,606.696	1,003,337		
487300-50-1	Keeley Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,173.554	89,111		
52106N-45-9	Lazard Global Listed Infrastructure Fund - Inst		12/21/2018	VA, VASA - BUYS/SELLS	200.478	2,934		
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	1,462.398	14,719		
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	71,649.000	736,726		
524686-32-6	Legg Mason BW Global Opportunities Bond Fund - FI		12/20/2018	VA, VASA - BUYS/SELLS	19,629.584	203,633		
524686-31-8	Legg Mason BW Global Opportunities Bond Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	98,715.000	1,004,752		
524686-36-7	Legg Mason BW Global Opportunities Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	101,995.000	1,072,803		
524686-50-8	Legg Mason BW International Opps Bond Fund - IS		12/27/2018	VA, VASA - BUYS/SELLS	111,372.332	1,288,314		
52468E-10-5	Legg Mason ClearBridge Appreciation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	71,795.000	1,749,624		
52468E-70-9	Legg Mason ClearBridge Appreciation Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	20,836.000	505,137		
52468E-50-1	Legg Mason ClearBridge Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	42,755.000	1,033,760		
52467P-49-9	Legg Mason ClearBridge International Small Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,706.000	128,522		
52471R-37-4	Legg Mason ClearBridge International Small Cap Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	47,848.000	783,455		
52469H-76-8	Legg Mason ClearBridge Mid Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	45,069.000	1,479,142		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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52469H-26-3	Legg Mason ClearBridge Mid Cap Core Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	27,238.000	977,963		
52469H-17-2	Legg Mason ClearBridge Mid Cap Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	86,380.000	2,739,132		
52467P-80-4	Legg Mason QS Conservative Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	22.000	314		
524686-29-2	Legg Mason QS International Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	28,666.000	458,809		
524686-24-3	Legg Mason QS International Equity Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	35,239.000	589,260		
524686-25-0	Legg Mason QS International Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,925.000	134,068		
53700T-80-1	Litman Gregory Masters Alt Strategies Fund - Inst		12/19/2018	VA, VASA - BUYS/SELLS	25,428.513	288,561		
63872R-79-8	Loomis Sayles Core Plus Bond Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	1,382.570	17,528		
543487-28-4	Loomis Sayles Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	178,536.353	2,561,494		
543487-25-0	Loomis Sayles Strategic Income Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	232,283.869	3,337,977		
97183J-56-6	Lord Abbett Core Bond Fund - I1		12/28/2018	VA, VASA - BUYS/SELLS	2,979,739.923	29,467,854		
54400A-83-7	Lord Abbett Fundamental Equity - R6		12/31/2018	VA, VASA - BUYS/SELLS	54,896.000	698,604		
543915-86-2	Lord Abbett Fundamental Equity Fund - A		11/20/2018	VA, VASA - BUYS/SELLS	979.958	11,806		
543915-86-2	Lord Abbett Fundamental Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	12,701.000	154,115		
543915-55-7	Lord Abbett Fundamental Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	21,616.000	266,118		
543915-54-0	Lord Abbett Fundamental Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	21,686.000	262,055		
54400A-85-2	Lord Abbett Fundamental Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	29,598.000	357,802		
54400R-10-3	Lord Abbett Growth Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	437.000	8,979		
54400R-70-7	Lord Abbett Growth Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,780.000	35,862		
54400R-80-6	Lord Abbett Growth Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	6,070.000	124,375		
543913-69-3	Lord Abbett Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,247.000	25,998		
543913-67-7	Lord Abbett Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	17,198.000	407,945		
543915-47-4	Lord Abbett International Core Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,944.000	52,016		
543915-45-8	Lord Abbett International Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	53,386.000	970,493		
543915-44-1	Lord Abbett International Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	36,718.000	635,107		
54400A-68-8	Lord Abbett International Opportunities Fund - R4		12/18/2018	VA, VASA - BUYS/SELLS	0.039	1		
54400A-68-8	Lord Abbett International Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	11,991.000	229,200		
54400A-66-2	Lord Abbett International Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	156,491.000	3,028,832		
543915-85-4	Lord Abbett Securities Trust International Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,540.000	94,384		
543916-68-8	Lord Abbett Short Duration Income Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	183,185.434	768,127		
543913-66-9	Lord Abbett Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,206.000	102,085		
543913-64-4	Lord Abbett Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	14,943.000	371,378		
543916-84-5	Lord Abbett Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	57,230.000	580,024		
543916-37-3	Lord Abbett Total Return Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	83,529.000	840,647		
54400A-10-0	Lord Abbett Value Opportunities Fund - A		11/20/2018	VA, VASA - BUYS/SELLS	88.651	1,710		
54400A-10-0	Lord Abbett Value Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,658.000	374,809		
54400A-70-4	Lord Abbett Value Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	15,377.000	277,722		
54400A-80-3	Lord Abbett Value Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	21,068.000	388,498		
54400A-78-7	Lord Abbett Value Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	43,928.000	818,025		
54400A-76-1	Lord Abbett Value Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	50,284.000	1,024,050		
55273H-10-3	MFS Blended Research Core Equity Fund - I (884)		12/31/2018	VA, VASA - BUYS/SELLS	155,459.808	4,158,752		
55273H-53-3	MFS Blended Research Core Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	195,445.000	4,882,874		
55273H-52-5	MFS Blended Research Core Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	200,850.000	5,282,183		
55273H-48-3	MFS Blended Research Core Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	42,906.000	1,182,216		
55273H-53-3	MFS Blended Research SM Core Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	53,797.114	1,396,594		
55273H-52-5	MFS Blended Research SM Core Equity Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	25,534.763	670,799		
55273H-51-7	MFS Blended Research SM Core Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	42,967.896	1,194,182		
552743-50-2	MFS Emerging Markets Debt Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	57,053.000	827,102		
552743-60-1	MFS Emerging Markets Debt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	12,016.989	171,423		
552743-60-1	MFS Emerging Markets Debt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	18,042.000	257,134		
552746-36-4	MFS Emerging Markets Debt Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	59,949.000	863,074		
55273E-50-9	MFS Emerging Markets Equity Fund - A (0085)		12/28/2018	VA, VASA - BUYS/SELLS	24,578.540	870,059		
552746-76-0	MFS Emerging Markets Equity Fund - R1		12/28/2018	VA, VASA - BUYS/SELLS	911.530	25,421		
552746-75-2	MFS Emerging Markets Equity Fund - R2		12/17/2018	VA, VASA - BUYS/SELLS	66.601	1,961		
552746-74-5	MFS Emerging Markets Equity Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	397.588	13,626		
552746-73-7	MFS Emerging Markets Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	40.326	1,405		
552746-33-1	MFS Emerging Markets Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,063.000	115,647		
552746-33-1	MFS Emerging Markets Equity Fund - R6		12/27/2018	VA, VASA - BUYS/SELLS	638.059	20,525		
552746-75-2	MFS Emerging Markets Equity Inv Opt Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	36,313.000	1,163,066		
552746-74-5	MFS Emerging Markets Equity Inv Opt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,991.000	135,826		
552982-65-4	MFS Global Real Estate Fund - R2		12/18/2018	VA, VASA - BUYS/SELLS	209.963	3,700		
552982-65-4	MFS Global Real Estate Fund Class - R2		12/31/2018	VA, VASA - BUYS/SELLS	18,581.000	169,895		
552982-64-7	MFS Global Real Estate Fund Class - R3		12/31/2018	VA, VASA - BUYS/SELLS	9,471.000	137,104		
552982-72-0	MFS Global Real Estate Fund Class - R5		12/31/2018	VA, VASA - BUYS/SELLS	22,327.000	346,208		
552982-87-8	MFS Government Securities Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,852.989	27,124		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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552982-88-6	MFS Government Securities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	57,571.623	546,136		
552982-88-6	MFS Government Securities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	140,781.000	1,341,844		
552982-86-0	MFS Government Securities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	138,652.151	1,322,572		
552982-86-0	MFS Government Securities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	186,463.000	1,774,999		
552982-85-2	MFS Government Securities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	18,012.211	171,699		
552982-71-2	MFS Government Securities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	570,107.000	5,417,559		
552985-86-3	MFS Growth Fund - I (807)		12/31/2018	VA, VASA - BUYS/SELLS	95,422.211	9,895,471		
552985-74-9	MFS Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	4,781.305	441,518		
552985-74-9	MFS Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	40,834.000	3,744,507		
552985-72-3	MFS Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	10,566.635	1,071,032		
552985-72-3	MFS Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	39,785.000	3,890,410		
552985-67-3	MFS Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	127,048.000	13,393,283		
55273F-10-0	MFS Growth Series Fund		08/28/2018	VA, VASA - BUYS/SELLS	7,007.903	378,778		
552743-54-4	MFS International Diversification Fund - R6		12/27/2018	VA, VASA - BUYS/SELLS	202,754.235	3,678,206		
552746-71-1	MFS International Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	4,441.000	138,036		
552746-67-9	MFS International Value Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	3,045.394	114,977		
552746-66-1	MFS International Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	31,988.385	1,255,837		
552746-66-1	MFS International Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	44,828.000	1,762,283		
552746-65-3	MFS International Value Fund - R3		12/13/2018	VA, VASA - BUYS/SELLS	96,663.718	4,019,100		
552746-65-3	MFS International Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	26,929.000	1,126,423		
552746-34-9	MFS International Value Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	39,439.276	1,658,210		
552981-88-8	MFS Intl New Discovery Fund - A (0074)		12/31/2018	VA, VASA - BUYS/SELLS	351,151.062	11,665,616		
552981-56-5	MFS Intl New Discovery Fund - R2 (2174)		12/31/2018	VA, VASA - BUYS/SELLS	28,722.774	948,025		
552981-49-0	MFS Intl New Discovery Fund - R3 (4174)		12/28/2018	VA, VASA - BUYS/SELLS	49,155.185	1,621,512		
55273F-40-7	MFS Investors Trust Fund		12/28/2018	VA, VASA - BUYS/SELLS	7,151.293	215,109		
55275E-71-3	MFS Lifetime 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	11,430.239	139,526		
55275E-71-3	MFS Lifetime 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	266,176.000	3,433,373		
55275E-69-7	MFS Lifetime 2020 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	19,019.011	246,920		
55275E-69-7	MFS Lifetime 2020 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	83,714.000	1,066,803		
55275E-26-7	MFS Lifetime 2020 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	56,998.000	746,447		
55279J-83-3	MFS Lifetime 2025 Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	2,697.718	34,488		
55279J-83-3	MFS Lifetime 2025 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	255,281.000	3,232,021		
55279J-82-5	MFS Lifetime 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	29,732.650	379,393		
55279J-82-5	MFS Lifetime 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	371,837.000	4,816,627		
55275E-25-9	MFS Lifetime 2025 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	84,655.000	1,070,849		
55275E-61-4	MFS Lifetime 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	5,567.907	79,444		
55275E-61-4	MFS Lifetime 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	340,222.000	5,206,482		
55275E-59-8	MFS Lifetime 2030 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	46,483.970	710,454		
55275E-59-8	MFS Lifetime 2030 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	230,087.000	3,500,698		
55275E-24-2	MFS Lifetime 2030 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	15,941.000	248,865		
55279J-74-2	MFS Lifetime 2035 Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	19,467.207	287,228		
55279J-74-2	MFS Lifetime 2035 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	249,352.000	3,611,917		
55279J-73-4	MFS Lifetime 2035 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	55,602.874	812,039		
55279J-73-4	MFS Lifetime 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	122,940.000	1,779,183		
55275E-23-4	MFS Lifetime 2035 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	12,647.000	184,141		
55275E-51-5	MFS Lifetime 2040 Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	2,289.835	35,772		
55275E-51-5	MFS Lifetime 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	188,199.000	3,028,659		
55275E-49-9	MFS Lifetime 2040 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	69,296.013	1,133,973		
55275E-49-9	MFS Lifetime 2040 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	100,370.000	1,636,877		
55275E-22-6	MFS Lifetime 2040 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	25,873.000	418,758		
55279J-65-0	MFS Lifetime 2045 Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	851.410	12,653		
55279J-65-0	MFS Lifetime 2045 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	200,089.000	3,014,051		
55279J-64-3	MFS Lifetime 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,233.855	214,088		
55279J-64-3	MFS Lifetime 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	46,277.000	696,763		
55275E-21-8	MFS Lifetime 2045 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	33,465.000	510,538		
55275E-33-3	MFS Lifetime 2050 Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	3,504.468	62,764		
55275E-33-3	MFS Lifetime 2050 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	139,027.000	2,510,147		
55275E-32-5	MFS Lifetime 2050 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	10,486.746	189,748		
55275E-32-5	MFS Lifetime 2050 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	57,747.000	1,047,210		
55275E-18-4	MFS Lifetime 2050 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	16,196.000	292,751		
55279J-56-9	MFS Lifetime 2055 Fund - R2		12/28/2018	VA, VASA - BUYS/SELLS	1,237.781	19,104		
55279J-56-9	MFS Lifetime 2055 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	128,165.000	1,977,372		
55279J-55-1	MFS Lifetime 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,222.233	220,318		
55279J-55-1	MFS Lifetime 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	54,685.000	847,636		
55275E-17-6	MFS Lifetime 2055 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	13,782.000	214,436		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55279J-47-8	MFS Lifetime 2060 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	6,711.000	80,199		
55279J-46-0	MFS Lifetime 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,029.081	12,185		
55279J-46-0	MFS Lifetime 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,862.000	34,318		
55279J-44-5	MFS Lifetime 2060 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,243.000	38,568		
55275E-70-5	MFS Lifetime Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	215.085	2,648		
55275E-80-4	MFS Lifetime Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,710.712	69,951		
55275E-27-5	MFS Lifetime Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	15,306.000	188,306		
55275E-70-5	MFS Lifetime Retirement Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	69,362.000	845,356		
55275E-80-4	MFS Lifetime Retirement Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	57,264.000	702,334		
575736-86-3	MFS Massachusetts Investors Trust Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	21,145.000	619,443		
575736-84-8	MFS Massachusetts Investors Trust Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,826.000	164,577		
55273W-59-0	MFS Mid Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	11,810.609	259,226		
55273W-59-0	MFS Mid Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	57,313.000	1,261,460		
55273W-57-4	MFS Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	10,102.922	228,369		
55273W-57-4	MFS Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	70,798.000	1,582,408		
55273W-56-6	MFS Mid Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	58,595.686	1,331,807		
55273W-47-5	MFS Mid Cap Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	378,907.000	8,864,356		
552983-17-3	MFS New Discovery Fund - R2		12/28/2018	VA, VASA - BUYS/SELLS	856.193	22,172		
552983-17-3	MFS New Discovery Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	58,693.000	1,454,799		
55273H-74-2	MFS New Discovery Fund - R3		12/11/2018	VA, VASA - BUYS/SELLS	10,398.490	280,783		
55273H-74-2	MFS New Discovery Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	21,895.000	576,293		
55273F-84-5	MFS New Discovery Series Fund		12/31/2018	VA, VASA - BUYS/SELLS	69,316.615	1,461,858		
55272P-37-2	MFS Research Bond Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	113,725.000	1,179,060		
55272P-25-7	MFS Research Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	13,400.000	139,582		
552981-10-2	MFS Research Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	10,413.913	397,632		
552983-12-4	MFS Research International Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	73,180.000	1,314,117		
55273H-54-4	MFS Research International Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	8,369.000	147,783		
55273F-30-8	MFS Research Series Fund		08/28/2018	VA, VASA - BUYS/SELLS	4,902.191	141,370		
552983-13-2	MFS Technology Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	4,966.000	209,961		
55273H-57-7	MFS Technology Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	32,896.897	1,355,021		
55273H-57-7	MFS Technology Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,067.000	44,148		
55273H-33-8	MFS Technology Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	105,414.000	4,659,410		
552981-30-0	MFS Total Return Fund - A (0015)		12/31/2018	VA, VASA - BUYS/SELLS	270,081.446	5,035,350		
552981-55-7	MFS Total Return Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	643,149.000	12,082,574		
552981-55-7	MFS Total Return Fund - R2 (2115)		12/31/2018	VA, VASA - BUYS/SELLS	47,544.907	901,039		
552981-46-6	MFS Total Return Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	440,708.000	8,184,574		
552981-46-6	MFS Total Return Fund - R3 (4115)		12/31/2018	VA, VASA - BUYS/SELLS	197,444.366	3,746,708		
552981-37-5	MFS Total Return Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	306,096.000	5,786,457		
552986-69-7	MFS Utilities Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,635.209	52,635		
552986-77-0	MFS Utilities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	40,646.487	815,773		
552986-77-0	MFS Utilities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	60,414.000	1,209,490		
552986-68-9	MFS Utilities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	25,072.409	503,230		
552986-68-9	MFS Utilities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	13,975.000	284,746		
552986-59-8	MFS Utilities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	123,147.000	2,558,247		
55273H-65-0	MFS Value Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	1,494.257	58,057		
552983-11-6	MFS Value Fund - R2		12/20/2018	VA, VASA - BUYS/SELLS	64,110.663	2,465,576		
552983-11-6	MFS Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	184,284.000	7,182,392		
55273H-64-3	MFS Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	322,563.238	12,536,248		
55273H-64-3	MFS Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	137,556.000	5,389,627		
55273H-35-3	MFS Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	684,776.000	27,133,695		
55273H-35-3	MFS Value Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	189,727.883	7,822,867		
57630E-20-6	MM MSCI EAFE International Index Fund R3		12/21/2018	VA, VASA - BUYS/SELLS	143,285.701	1,787,313		
57630E-10-7	MM MSCI EAFE International Index Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	237,642.713	3,033,351		
57630A-16-2	MM MSCI EAFE® International Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	368,197.998	4,713,749		
57630A-18-8	MM MSCI EAFE® International Index Fund - Adm		12/20/2018	VA, VASA - BUYS/SELLS	454,027.649	5,775,001		
57630A-22-0	MM MSCI EAFE® International Index Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,341,516.127	17,812,079		
57630A-21-2	MM MSCI EAFE® International Index Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	196,762.436	2,502,198		
57630A-19-6	MM MSCI EAFE® International Index Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	1,191,734.449	15,364,059		
57629E-26-6	MM Premier Balanced Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	109,625.916	1,252,863		
57629E-28-2	MM Premier Balanced Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	156,359.797	1,895,515		
57630C-20-0	MM Premier Balanced Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	64,762.869	792,507		
57629E-25-8	MM Premier Balanced Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	893,985.256	10,644,888		
57629E-27-4	MM Premier Balanced Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	24,030.805	282,790		
57630C-10-1	MM Premier Balanced Fund R3		12/14/2018	VA, VASA - BUYS/SELLS	7,426.944	88,338		
57630C-30-9	MM Premier Balanced Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	35,758.495	415,381		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57629E-16-7	MM Premier Core Bond Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,277,291.843	13,279,291		
57629E-18-3	MM Premier Core Bond Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,542,343.023	16,121,365		
57629H-35-0	MM Premier Core Bond Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	4,780,302.314	50,512,303		
57629E-19-1	MM Premier Core Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	16,644.738	176,773		
57629E-15-9	MM Premier Core Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,030,528.542	32,034,507		
57629E-17-5	MM Premier Core Bond Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	890,688.092	9,383,897		
57630C-60-6	MM Premier Core Bond Fund R4		12/14/2018	VA, VASA - BUYS/SELLS	386,380.445	4,007,374		
57629E-71-2	MM Premier Disciplined Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	693,136.973	6,942,513		
57629E-73-8	MM Premier Disciplined Growth Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	819,431.250	8,516,184		
57630C-80-4	MM Premier Disciplined Growth Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,010,708.986	11,888,992		
57629E-70-4	MM Premier Disciplined Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,099,715.865	33,335,409		
57629E-72-0	MM Premier Disciplined Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	845,126.273	8,833,338		
57630C-88-7	MM Premier Disciplined Growth Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	299,155.462	2,995,712		
57629E-76-1	MM Premier Disciplined Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	153,156.281	2,141,166		
57629E-78-7	MM Premier Disciplined Value Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	298,242.796	4,539,650		
57630C-87-9	MM Premier Disciplined Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	195,308.725	2,885,929		
57629E-79-5	MM Premier Disciplined Value Fund - R3		12/24/2018	VA, VASA - BUYS/SELLS	2,497.251	39,074		
57629E-75-3	MM Premier Disciplined Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,628,715.835	23,740,693		
57629E-77-9	MM Premier Disciplined Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	491,209.395	6,946,404		
57630C-86-1	MM Premier Disciplined Value Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	41,387.251	594,198		
57629E-11-8	MM Premier Diversified Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	381,037.370	3,724,165		
57629E-13-4	MM Premier Diversified Bond Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	451,664.293	4,440,430		
57629H-34-3	MM Premier Diversified Bond Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	434,151.551	4,561,534		
57629E-10-0	MM Premier Diversified Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,482,756.057	14,380,266		
57629E-12-6	MM Premier Diversified Bond Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	732,261.131	7,188,324		
57630C-84-6	MM Premier Diversified Bond Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	23,716.065	229,691		
57629H-72-3	MM Premier Global Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	418,847.026	5,074,764		
57629H-73-1	MM Premier Global Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,829,252.274	21,804,427		
57629H-71-5	MM Premier Global Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	53,235.366	729,435		
57629H-75-6	MM Premier Global Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,196,279.238	26,183,998		
57629H-74-9	MM Premier Global Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	300,084.934	3,905,858		
57630C-82-0	MM Premier Global Fund I		12/31/2018	VA, VASA - BUYS/SELLS	525,743.816	7,659,031		
57630C-81-2	MM Premier Global Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	111,019.468	1,562,675		
57629E-66-2	MM Premier High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	287,652.654	2,507,890		
57629E-68-8	MM Premier High Yield Fund - Adm		12/14/2018	VA, VASA - BUYS/SELLS	369,521.063	3,254,829		
57629H-32-7	MM Premier High Yield Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,879,614.592	16,521,007		
57629E-69-6	MM Premier High Yield Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	19,855.415	176,930		
57629E-65-4	MM Premier High Yield Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	306,905.196	2,716,906		
57629E-67-0	MM Premier High Yield Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	409,388.749	3,613,403		
57630C-79-6	MM Premier High Yield Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	93,306.037	797,597		
57629E-43-1	MM Premier Inflation-Protected & Inc Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	343,382.194	3,469,564		
57629E-41-5	MM Premier Inflation-Protected & Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	272,788.951	2,722,836		
57629H-31-9	MM Premier Inflation-Protected & Income Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	791,859.503	8,040,028		
57629E-44-9	MM Premier Inflation-Protected & Income Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	9,914.434	98,764		
57630C-64-8	MM Premier Inflation-Protected & Income Fund - R4		12/14/2018	VA, VASA - BUYS/SELLS	6,211.057	61,261		
57629E-40-7	MM Premier Inflation-Protected & Income Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,041,602.266	20,713,882		
57629E-42-3	MM Premier Inflation-Protected & Income Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	581,959.783	5,877,073		
57629E-31-6	MM Premier International Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	272,118.931	3,271,320		
57629E-33-2	MM Premier International Equity Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	191,644.793	2,423,541		
57630C-77-0	MM Premier International Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,684,287.689	21,176,413		
57630C-78-8	MM Premier International Equity Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	45,806.281	539,457		
57629E-30-8	MM Premier International Equity Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	882,076.643	10,190,420		
57629E-32-4	MM Premier International Equity Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	486,374.113	6,587,604		
57630C-76-2	MM Premier International Equity Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	72,730.771	888,084		
57629H-83-0	MM Premier Main Street Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	207,638.431	2,135,399		
57629H-84-8	MM Premier Main Street Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	384,948.923	3,822,225		
57630C-75-4	MM Premier Main Street Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	144,609.924	1,465,853		
57629H-82-2	MM Premier Main Street Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	37,161.714	403,811		
57629H-86-3	MM Premier Main Street Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	998,715.755	9,828,091		
57629H-85-5	MM Premier Main Street Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	19,864.481	222,281		
57630C-74-7	MM Premier Main Street Fund R4		12/19/2018	VA, VASA - BUYS/SELLS	15,924.596	157,818		
57629E-36-5	MM Premier Short-Duration Bond Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	2,211,119.499	22,268,015		
57629E-38-1	MM Premier Short-Duration Bond Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	1,140,849.652	11,544,759		
57629H-36-8	MM Premier Short-Duration Bond Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	5,368,631.336	54,817,511		
57629E-39-9	MM Premier Short-Duration Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,820.861	18,381		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57629E-35-7	MM Premier Short-Duration Bond Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	3,997,305.564	40,804,731		
57629E-37-3	MM Premier Short-Duration Bond Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	2,455,950.766	24,939,720		
57630C-73-9	MM Premier Short-Duration Bond Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	41,297.303	413,208		
57629E-63-9	MM Premier Small Cap Opportunities Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	135,898.558	1,890,744		
57629E-60-5	MM Premier Small Cap Opportunities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	937,862.031	13,491,935		
57629E-62-1	MM Premier Small Cap Opportunities Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	176,029.683	2,439,040		
57630C-69-7	MM Premier Small Cap Opportunities Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	49,945.255	668,102		
57629E-61-3	MM Premier Small Cap Opportunities Fund-A		12/28/2018	VA, VASA - BUYS/SELLS	701,763.449	9,418,219		
57630C-72-1	MM Premier Small Cap Opportunities Fund-R3		12/21/2018	VA, VASA - BUYS/SELLS	1,230.300	15,868		
57630C-71-3	MM Premier Small Cap Opps Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	178,668.038	2,673,497		
57629H-41-8	MM Premier Strategic Emerging Markets - A		12/31/2018	VA, VASA - BUYS/SELLS	1,593.640	21,765		
57629H-37-6	MM Premier Strategic Emerging Markets - Adm		12/14/2018	VA, VASA - BUYS/SELLS	13,790.311	177,124		
57629H-29-3	MM Premier Strategic Emerging Markets - I		12/31/2018	VA, VASA - BUYS/SELLS	850,577.543	11,297,348		
57629H-42-6	MM Premier Strategic Emerging Markets - R5		12/31/2018	VA, VASA - BUYS/SELLS	7,596.988	98,859		
57629H-39-2	MM Premier Strategic Emerging Markets - Svc		12/31/2018	VA, VASA - BUYS/SELLS	4,592.980	61,651		
57629E-20-9	MM Premier U.S. Government Money Market Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	166,394,437.951	166,394,438		
57629E-46-4	MM Premier Value Fund - A		03/21/2018	VA, VASA - BUYS/SELLS	0.080	2		
57629E-48-0	MM Premier Value Fund - Adm		03/21/2018	VA, VASA - BUYS/SELLS	0.065	1		
57630E-40-4	MM Russell 2000 Small Cap Index Fund R3		12/31/2018	VA, VASA - BUYS/SELLS	44,986.898	590,540		
57630E-30-5	MM Russell 2000 Small Cap Index Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	96,075.372	1,237,427		
57630A-23-8	MM Russell 2000® Small Cap Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	181,411.484	2,314,362		
57630A-25-3	MM Russell 2000® Small Cap Index Fund - Adm		12/17/2018	VA, VASA - BUYS/SELLS	441,841.646	5,746,938		
57630A-28-7	MM Russell 2000® Small Cap Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	702,433.412	9,693,995		
57630A-27-9	MM Russell 2000® Small Cap Index Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	283,812.002	3,797,759		
57630A-26-1	MM Russell 2000® Small Cap Index Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	335,101.470	4,420,995		
57630E-74-3	MM S&P 500 Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	322,010.562	5,427,631		
57629R-49-9	MM S&P 500 Index Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	4,937,923.109	81,304,320		
57630A-36-0	MM S&P 500 Index Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	3,686,567.906	64,849,821		
57629S-41-4	MM S&P 500 Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	172,348.030	2,769,361		
57629R-51-5	MM S&P 500 Index Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	3,440,278.330	55,299,104		
57629S-68-7	MM S&P 500 Index Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	5,366,386.829	93,593,477		
57629R-48-1	MM S&P 500 Index Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	3,653,217.617	59,420,417		
57630E-50-3	MM S&P Mid Cap Index Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	144,541.614	1,974,613		
57630A-29-5	MM S&P® Mid Cap Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	316,283.256	4,255,570		
57630A-32-9	MM S&P® Mid Cap Index Fund - Adm		12/17/2018	VA, VASA - BUYS/SELLS	482,549.242	6,606,507		
57630A-35-2	MM S&P® Mid Cap Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	274,465.858	3,810,635		
57630E-60-2	MM S&P® Mid Cap Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	40,451.632	562,645		
57630A-34-5	MM S&P® Mid Cap Index Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	266,588.931	3,702,030		
57630A-33-7	MM S&P® Mid Cap Index Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	308,008.907	4,236,523		
57630E-88-3	MM Select BlackRock Global Allocation R4		12/31/2018	VA, VASA - BUYS/SELLS	4,610.441	47,354		
57630A-10-5	MM Select BlackRock Global Allocation Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	20,801.649	220,303		
57630A-20-4	MM Select BlackRock Global Allocation Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	83,762.387	928,728		
57630E-80-0	MM Select BlackRock Global Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	630.668	6,587		
57630A-40-2	MM Select BlackRock Global Allocation Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	89,252.912	998,168		
57630A-50-1	MM Select BlackRock Global Allocation Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	10,429.240	111,913		
57630E-70-1	MM Select BlackRock Global Allocation I		12/28/2018	VA, VASA - BUYS/SELLS	9,332.227	102,467		
57629S-72-9	MM Select Blue Chip Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,991,974.831	40,247,969		
57629S-69-5	MM Select Blue Chip Growth Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	2,238,329.545	45,937,373		
57630E-87-5	MM Select Blue Chip Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	6,440,793.554	136,985,367		
57629S-39-8	MM Select Blue Chip Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	65,256.264	1,257,876		
57629S-73-7	MM Select Blue Chip Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,424,772.941	71,140,509		
57629S-71-1	MM Select Blue Chip Growth Fund - Svc		12/17/2018	VA, VASA - BUYS/SELLS	602,649.106	12,695,276		
57630E-86-7	MM Select Blue Chip Growth Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	894,542.623	17,898,118		
57629U-63-3	MM Select Diversified Value Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	531,650.864	5,858,922		
57629U-61-7	MM Select Diversified Value Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	274,568.458	2,981,490		
57630E-82-6	MM Select Diversified Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	947,060.067	11,734,033		
57629U-59-1	MM Select Diversified Value Fund - R3		12/17/2018	VA, VASA - BUYS/SELLS	14,580.682	171,928		
57629U-64-1	MM Select Diversified Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,546,391.728	39,375,505		
57629U-62-5	MM Select Diversified Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	24,842.131	291,748		
57630E-81-8	MM Select Diversified Value Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	195,831.651	2,471,139		
57629S-86-9	MM Select Equity Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	477,293.882	7,000,291		
57629S-85-1	MM Select Equity Opportunities Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	526,582.800	8,170,872		
57630A-62-6	MM Select Equity Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,346,439.101	37,308,963		
57629S-34-9	MM Select Equity Opportunities Fund - R3		12/20/2018	VA, VASA - BUYS/SELLS	1,216.735	16,802		
57629S-83-6	MM Select Equity Opportunities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,671,626.583	26,790,748		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57629S-84-4	MM Select Equity Opportunities Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	211,496.585	3,376,398		
57630E-79-2	MM Select Equity Opportunities Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	108,406.039	1,677,355		
57629S-70-3	MM Select Fundamental Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	823,579.667	5,610,951		
57629S-80-2	MM Select Fundamental Growth Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	516,355.864	3,636,562		
57630E-78-4	MM Select Fundamental Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	138,480.317	1,146,105		
57629S-87-7	MM Select Fundamental Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,320,797.918	9,960,006		
57629S-88-5	MM Select Fundamental Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	257,901.546	1,854,536		
57630E-77-6	MM Select Fundamental Growth Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	88,918.391	599,814		
57629S-67-9	MM Select Fundamental Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,069,551.556	10,438,905		
57629S-64-6	MM Select Fundamental Value Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,550,311.676	15,961,547		
57630A-63-4	MM Select Fundamental Value Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	6,677,656.117	63,853,343		
57629S-44-8	MM Select Fundamental Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,866.824	45,767		
57629S-66-1	MM Select Fundamental Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,886,418.161	37,044,098		
57629S-65-3	MM Select Fundamental Value Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	451,107.057	4,558,972		
57630E-76-8	MM Select Fundamental Value Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	164,069.774	1,649,316		
57629S-30-7	MM Select Growth Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,579,514.101	12,468,618		
57629S-40-6	MM Select Growth Opportunities Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	1,771,988.049	15,415,996		
57630A-38-6	MM Select Growth Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	5,092,024.485	48,565,400		
57629S-36-4	MM Select Growth Opportunities Fund - R3		12/24/2018	VA, VASA - BUYS/SELLS	4,549.151	39,044		
57629S-60-4	MM Select Growth Opportunities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	4,890,216.430	47,054,937		
57629S-50-5	MM Select Growth Opportunities Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	859,091.532	8,202,391		
57630E-75-0	MM Select Growth Opportunities Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	381,516.334	3,027,726		
57629R-21-8	MM Select Large Cap Value Fund - A		01/25/2018	VA, VASA - BUYS/SELLS	17,279.765	142,731		
57629R-19-2	MM Select Large Cap Value Fund - Adm		01/24/2018	VA, VASA - BUYS/SELLS	14,097.007	118,641		
57630E-73-5	MM Select Large Cap Value Fund - I		01/24/2018	VA, VASA - BUYS/SELLS	267,056.201	2,192,818		
57629S-42-2	MM Select Large Cap Value Fund - R3		01/24/2018	VA, VASA - BUYS/SELLS	29.509	243		
57629R-17-6	MM Select Large Cap Value Fund - R5		01/25/2018	VA, VASA - BUYS/SELLS	48,671.164	410,794		
57629R-18-4	MM Select Large Cap Value Fund - Svc		01/25/2018	VA, VASA - BUYS/SELLS	1,775.391	14,997		
57630E-72-7	MM Select Large Cap Value Fund R4		01/24/2018	VA, VASA - BUYS/SELLS	720.515	5,951		
57629R-12-7	MM Select Mid Cap Growth Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	1,433,365.927	24,670,219		
57629R-11-9	MM Select Mid Cap Growth Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,648,530.556	31,022,461		
57630A-59-2	MM Select Mid Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	5,047,666.979	105,893,947		
57629S-29-9	MM Select Mid Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	34,800.989	583,767		
57630E-71-9	MM Select Mid Cap Growth Fund - R4		12/27/2018	VA, VASA - BUYS/SELLS	527,078.832	9,921,804		
57629S-20-8	MM Select Mid Cap Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,992,628.407	60,842,304		
57629S-10-9	MM Select Mid Cap Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	581,306.585	11,624,889		
57629U-33-6	MM Select Mid Cap Value Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	33,633.316	416,999		
57629U-34-4	MM Select Mid Cap Value Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	12,167.276	142,713		
57630A-37-8	MM Select Mid Cap Value Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	341,123.589	3,892,332		
57629U-32-8	MM Select Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,904.803	35,247		
57629U-36-9	MM Select Mid Cap Value Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	73,181.122	982,365		
57629U-35-1	MM Select Mid Cap Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	13,085.735	177,845		
57629S-76-0	MM Select Overseas Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	625,384.518	5,076,817		
57629S-74-5	MM Select Overseas Fund - Adm		12/20/2018	VA, VASA - BUYS/SELLS	620,922.339	5,119,360		
57630A-57-6	MM Select Overseas Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,181,210.153	18,809,600		
57629S-24-0	MM Select Overseas Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	4,608.945	40,972		
57629S-77-8	MM Select Overseas Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	2,459,077.636	19,965,468		
57629S-75-2	MM Select Overseas Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	400,370.980	3,291,944		
57630E-68-5	MM Select Overseas Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	166,628.878	1,379,953		
57629R-32-5	MM Select Small Cap Growth Equity Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	841,272.135	9,160,191		
57629R-33-3	MM Select Small Cap Growth Equity Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	723,052.258	9,130,885		
57630A-58-4	MM Select Small Cap Growth Equity Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	4,939,331.876	69,878,004		
57629S-28-1	MM Select Small Cap Growth Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	22,649.354	232,722		
57629R-34-1	MM Select Small Cap Growth Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,808,312.866	40,888,245		
57629R-35-8	MM Select Small Cap Growth Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	669,596.201	9,620,149		
57630E-66-9	MM Select Small Cap Growth Equity Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	91,456.003	992,058		
57629U-47-6	MM Select Small Cap Value Equity Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	317,872.607	3,880,627		
57629U-46-8	MM Select Small Cap Value Equity Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	105,128.066	1,090,010		
57630E-65-1	MM Select Small Cap Value Equity Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	132,132.525	1,874,024		
57630E-64-4	MM Select Small Cap Value Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,999.790	42,500		
57629U-44-3	MM Select Small Cap Value Equity Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,503,159.038	17,443,790		
57629U-43-5	MM Select Small Cap Value Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	110,829.226	1,474,835		
57630E-63-6	MM Select Small Cap Value Equity Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	16,322.756	232,824		
57629S-54-7	MM Select Small Company Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	299,742.177	2,634,503		
57629S-51-3	MM Select Small Company Value Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	298,874.881	2,709,320		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57630A-61-8	MM Select Small Company Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,446,869.738	14,149,352		
57629S-33-1	MM Select Small Company Value Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	13,263.246	122,735		
57629S-53-9	MM Select Small Company Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,463,915.481	13,298,064		
57629S-52-1	MM Select Small Company Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	68,643.909	652,859		
57630E-58-6	MM Select Small Company Value Fund R4		12/17/2018	VA, VASA - BUYS/SELLS	19,575.431	195,774		
57629U-55-9	MM Select Strategic Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	933,589.869	9,433,535		
57629U-56-7	MM Select Strategic Bond Fund - Adm		12/19/2018	VA, VASA - BUYS/SELLS	1,586,348.367	16,018,916		
57630E-57-8	MM Select Strategic Bond Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	2,390,740.058	24,245,687		
57629U-54-2	MM Select Strategic Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	280,758.394	2,787,628		
57629U-58-3	MM Select Strategic Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,494,486.072	15,155,828		
57629U-57-5	MM Select Strategic Bond Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	799,876.245	8,181,971		
57630E-56-0	MM Select Strategic Bond Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	601,888.310	6,036,294		
57630G-63-1	MM Select T. Rowe Price Ret 2005 Fund – I		12/28/2018	VA, VASA - BUYS/SELLS	33,401.892	503,505		
57630G-59-9	MM Select T. Rowe Price Ret 2005 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	17,866.796	268,321		
57630G-61-5	MM Select T. Rowe Price Ret 2005 Fund – M4		12/27/2018	VA, VASA - BUYS/SELLS	124,497.596	1,845,951		
57630G-62-3	MM Select T. Rowe Price Ret 2005 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	254,761.187	3,836,343		
57630G-58-1	MM Select T. Rowe Price Ret 2010 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	972,177.959	14,563,974		
57630G-55-7	MM Select T. Rowe Price Ret 2010 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	848,907.290	12,682,467		
57630G-56-5	MM Select T. Rowe Price Ret 2010 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	1,209,327.847	18,077,546		
57630G-57-3	MM Select T. Rowe Price Ret 2010 Fund – M5		12/27/2018	VA, VASA - BUYS/SELLS	2,004,705.453	30,023,998		
57630G-54-0	MM Select T. Rowe Price Ret 2015 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	599,528.623	8,975,646		
57630G-51-6	MM Select T. Rowe Price Ret 2015 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	395,527.534	5,910,071		
57630G-52-4	MM Select T. Rowe Price Ret 2015 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	704,124.411	10,497,962		
57630G-53-2	MM Select T. Rowe Price Ret 2015 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	3,149,860.838	47,533,732		
57630G-49-0	MM Select T. Rowe Price Ret 2020 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	4,606,546.806	69,110,386		
57630G-46-6	MM Select T. Rowe Price Ret 2020 Fund – M3		12/31/2018	VA, VASA - BUYS/SELLS	4,326,003.078	64,712,613		
57630G-47-4	MM Select T. Rowe Price Ret 2020 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	7,631,179.589	113,812,892		
57630G-48-2	MM Select T. Rowe Price Ret 2020 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	15,583,539.798	233,406,717		
57630G-45-8	MM Select T. Rowe Price Ret 2025 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	2,357,630.759	35,251,889		
57630G-42-5	MM Select T. Rowe Price Ret 2025 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	2,231,003.196	33,296,141		
57630G-43-3	MM Select T. Rowe Price Ret 2025 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	3,592,768.006	53,641,672		
57630G-44-1	MM Select T. Rowe Price Ret 2025 Fund – M5		12/28/2018	VA, VASA - BUYS/SELLS	8,834,257.053	132,512,492		
57630G-41-7	MM Select T. Rowe Price Ret 2030 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	6,243,594.937	93,420,281		
57630G-37-5	MM Select T. Rowe Price Ret 2030 Fund – M3		12/31/2018	VA, VASA - BUYS/SELLS	6,937,541.585	103,702,807		
57630G-38-3	MM Select T. Rowe Price Ret 2030 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	11,576,737.102	172,663,437		
57630G-39-1	MM Select T. Rowe Price Ret 2030 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	26,196,830.232	392,378,353		
57630G-36-7	MM Select T. Rowe Price Ret 2035 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	1,889,554.529	28,268,863		
57630G-33-4	MM Select T. Rowe Price Ret 2035 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	2,209,527.982	33,017,345		
57630G-34-2	MM Select T. Rowe Price Ret 2035 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	3,257,288.412	48,535,958		
57630G-35-9	MM Select T. Rowe Price Ret 2035 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	8,855,262.071	132,920,017		
57630G-32-6	MM Select T. Rowe Price Ret 2040 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	4,403,612.588	65,753,695		
57630G-28-4	MM Select T. Rowe Price Ret 2040 Fund – M3		12/28/2018	VA, VASA - BUYS/SELLS	4,741,829.799	70,901,165		
57630G-29-2	MM Select T. Rowe Price Ret 2040 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	7,706,235.686	114,819,605		
57630G-31-8	MM Select T. Rowe Price Ret 2040 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	20,792,204.158	311,315,207		
57630G-27-6	MM Select T. Rowe Price Ret 2045 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	1,196,430.086	17,861,228		
57630G-24-3	MM Select T. Rowe Price Ret 2045 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	1,956,045.763	29,214,761		
57630G-25-0	MM Select T. Rowe Price Ret 2045 Fund – M4		12/27/2018	VA, VASA - BUYS/SELLS	2,300,671.150	34,287,929		
57630G-26-8	MM Select T. Rowe Price Ret 2045 Fund – M5		12/28/2018	VA, VASA - BUYS/SELLS	7,021,272.512	105,059,271		
57630G-23-5	MM Select T. Rowe Price Ret 2050 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	2,044,342.660	30,517,241		
57630G-19-3	MM Select T. Rowe Price Ret 2050 Fund – M3		12/28/2018	VA, VASA - BUYS/SELLS	2,661,572.666	39,723,734		
57630G-21-9	MM Select T. Rowe Price Ret 2050 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	4,238,860.146	63,215,342		
57630G-22-7	MM Select T. Rowe Price Ret 2050 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	13,124,188.489	196,153,707		
57630G-18-5	MM Select T. Rowe Price Ret 2055 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	397,064.870	5,907,951		
57630G-15-1	MM Select T. Rowe Price Ret 2055 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	733,493.259	10,930,859		
57630G-16-9	MM Select T. Rowe Price Ret 2055 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	1,096,684.880	16,324,565		
57630G-17-7	MM Select T. Rowe Price Ret 2055 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	4,178,350.193	62,338,196		
57630G-14-4	MM Select T. Rowe Price Ret 2060 Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	77,919.677	1,156,562		
57630G-11-0	MM Select T. Rowe Price Ret 2060 Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	83,895.170	1,245,002		
57630G-12-8	MM Select T. Rowe Price Ret 2060 Fund – M4		12/28/2018	VA, VASA - BUYS/SELLS	263,201.364	3,870,825		
57630G-13-6	MM Select T. Rowe Price Ret 2060 Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	260,150.306	3,840,903		
57630G-67-2	MM Select T. Rowe Price Ret Balanced Fund – I		12/31/2018	VA, VASA - BUYS/SELLS	212,843.653	3,182,199		
57630G-64-9	MM Select T. Rowe Price Ret Balanced Fund – M3		12/21/2018	VA, VASA - BUYS/SELLS	385,880.568	5,774,348		
57630G-65-6	MM Select T. Rowe Price Ret Balanced Fund – M4		12/31/2018	VA, VASA - BUYS/SELLS	932,231.684	13,946,860		
57630G-66-4	MM Select T. Rowe Price Ret Balanced Fund – M5		12/31/2018	VA, VASA - BUYS/SELLS	547,738.434	8,207,523		
57630E-67-7	MM Select Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,574.886	243,648		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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57630A-68-3	MM Select Total Return Bond Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	680,298.710	6,460,616		
57630A-64-2	MM Select Total Return Bond Fund - I		12/21/2018	VA, VASA - BUYS/SELLS	4,061,172.258	38,961,924		
57630A-67-5	MM Select Total Return Bond Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	371,577.371	3,536,212		
57630A-69-1	MM Select Total Return Bond Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	1,200,277.420	11,515,856		
57630A-66-7	MM Select Total Return Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	630,364.736	6,025,432		
57630A-65-9	MM Select Total Return Bond Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	2,020,191.645	19,365,280		
553097-57-7	MML Aggressive Allocation Fund		11/09/2018	VA, VASA - BUYS/SELLS	645,127.247	6,811,799		
553097-31-2	MML Aggressive Allocation Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	729,721.288	7,524,962		
553097-31-2	MML Aggressive Allocation Fund-Service Class		12/26/2018	VA, VASA - BUYS/SELLS	836,013.304	8,539,201		
553097-27-0	MML American Funds Core Allocation Fund - Svc 1		11/09/2018	VA, VASA - BUYS/SELLS	8,813,880.345	106,135,047		
553097-27-0	MML American Funds Core Allocation Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	2,396,068.437	29,130,282		
553097-29-6	MML American Funds Growth Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	1,447,762.494	21,196,131		
553097-29-6	MML American Funds Growth Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	1,336,126.772	19,682,881		
553097-28-8	MML American Funds International Fund - Svc 1		12/07/2018	VA, VASA - BUYS/SELLS	637,888.093	6,509,030		
553097-28-8	MML American Funds International Fund-Service Class I		12/28/2018	VA, VASA - BUYS/SELLS	340,792.015	3,591,255		
55312G-69-7	MML Asset Momentum Fund-Service Class I		12/28/2018	VA, VASA - BUYS/SELLS	40,442.948	460,224		
553097-61-9	MML Balanced Allocation Fund		12/17/2018	VA, VASA - BUYS/SELLS	1,145,989.083	11,286,331		
553097-34-6	MML Balanced Allocation Fund - Svc		10/24/2018	VA, VASA - BUYS/SELLS	3,427,944.976	33,162,046		
553097-34-6	MML Balanced Allocation Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	2,855,985.048	28,357,991		
55312G-40-8	MML Blend Fund		12/18/2018	VA, VASA - BUYS/SELLS	2,061,054.378	44,842,071		
55312G-85-3	MML Blend Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	374,854.524	8,251,299		
55312G-85-3	MML Blend Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	2,073,546.641	46,023,700		
553097-74-2	MML Blue Chip Growth Fund		12/17/2018	VA, VASA - BUYS/SELLS	1,153,409.887	19,759,515		
553097-45-2	MML Blue Chip Growth Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	1,000,331.994	16,812,268		
553097-45-2	MML Blue Chip Growth Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	2,078,782.622	35,503,299		
553097-62-7	MML Conservative Allocation Fund		11/09/2018	VA, VASA - BUYS/SELLS	1,424,982.966	14,014,241		
553097-35-3	MML Conservative Allocation Fund - Svc		08/30/2018	VA, VASA - BUYS/SELLS	3,022,262.317	29,222,286		
553097-35-3	MML Conservative Allocation Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	2,164,391.946	21,194,370		
55312G-68-9	MML Dynamic Bond Class II		12/18/2018	VA, VASA - BUYS/SELLS	99.619	970		
55312G-67-1	MML Dynamic Bond Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	300,121.267	2,917,634		
55312G-50-7	MML Equity Fund		12/17/2018	VA, VASA - BUYS/SELLS	2,508,333.215	70,842,451		
55312G-84-6	MML Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	628,777.420	17,314,783		
55312G-84-6	MML Equity Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	291,809.077	8,458,766		
553097-77-5	MML Equity Income Fund		12/17/2018	VA, VASA - BUYS/SELLS	2,158,757.638	25,069,670		
553097-48-6	MML Equity Income Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	1,026,424.219	11,559,598		
553097-48-6	MML Equity Income Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	530,240.175	6,178,718		
553097-85-8	MML Equity Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	142,700.596	4,626,117		
553097-55-1	MML Equity Index Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	149,002.752	4,515,151		
553097-84-1	MML Equity Index Fund - Class II		12/14/2018	VA, VASA - BUYS/SELLS	457,303.173	14,438,545		
55312G-65-5	MML Equity Rotation Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	53,263.335	694,887		
553097-19-7	MML Focused Equity Fund - II		12/17/2018	VA, VASA - BUYS/SELLS	2,600.900	15,676		
553097-18-9	MML Focused Equity Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	736,318.931	5,026,198		
553097-18-9	MML Focused Equity Service Class 1		12/17/2018	VA, VASA - BUYS/SELLS	781,070.610	4,420,525		
553097-65-0	MML Foreign Fund		11/09/2018	VA, VASA - BUYS/SELLS	1,537,026.592	16,411,529		
553097-36-1	MML Foreign Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	69,999.426	718,186		
553097-36-1	MML Foreign Fund-Service Class		12/28/2018	VA, VASA - BUYS/SELLS	66,358.872	700,387		
553097-17-1	MML Fundamental Growth Fund - II		12/17/2018	VA, VASA - BUYS/SELLS	1,857.838	20,577		
553097-16-3	MML Fundamental Growth Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	524,543.056	5,939,351		
553097-16-3	MML Fundamental Growth Service Class 1		12/31/2018	VA, VASA - BUYS/SELLS	182,941.786	2,099,987		
553097-21-3	MML Fundamental Value Fund - II		12/07/2018	VA, VASA - BUYS/SELLS	1,323.224	19,248		
553097-23-9	MML Fundamental Value Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	250,939.388	3,649,496		
553097-23-9	MML Fundamental Value Service Class 1		12/06/2018	VA, VASA - BUYS/SELLS	91,835.544	1,328,425		
553097-37-9	MML Global Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	232,702.842	2,742,621		
553097-66-8	MML Global Fund - Class I		12/31/2018	VA, VASA - BUYS/SELLS	84,388.419	998,796		
553097-63-5	MML Global Fund - Class II		11/09/2018	VA, VASA - BUYS/SELLS	66,294.084	807,768		
553097-37-9	MML Global Fund-Service Class I		12/28/2018	VA, VASA - BUYS/SELLS	156,254.095	1,860,562		
553097-75-9	MML Growth & Income Fund		11/09/2018	VA, VASA - BUYS/SELLS	135,955.457	2,457,608		
553097-46-0	MML Growth & Income Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	30,213.984	530,593		
553097-46-0	MML Growth & Income Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	561,448.140	9,982,698		
553097-58-5	MML Growth Allocation Fund		11/09/2018	VA, VASA - BUYS/SELLS	6,020,234.736	55,782,782		
553097-32-0	MML Growth Allocation Fund - Svc		12/07/2018	VA, VASA - BUYS/SELLS	10,741,139.245	99,095,998		
553097-32-0	MML Growth Allocation Fund-Service Class		12/28/2018	VA, VASA - BUYS/SELLS	2,229,927.925	21,092,516		
55312G-73-9	MML High Yield Fund - II		12/31/2018	VA, VASA - BUYS/SELLS	972.864	9,443		
55312G-72-1	MML High Yield Fund - Svc 1		12/18/2018	VA, VASA - BUYS/SELLS	294,762.241	2,857,849		
55312G-72-1	MML High Yield Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	823,859.907	8,041,335		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
553097-76-7	MML Income & Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	728,262.421	7,333,446		
553097-47-8	MML Income & Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	541,653.834	5,336,011		
553097-47-8	MML Income & Growth Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	634,719.328	6,808,662		
55312G-20-0	MML Inflation-Protected and Income Fund		12/18/2018	VA, VASA - BUYS/SELLS	1,877,282.887	18,732,153		
55312G-87-9	MML Inflation-Protected and Income Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	409,624.460	4,072,378		
55312G-87-9	MML Inflation-Protected and Income Fund -Service Class		12/31/2018	VA, VASA - BUYS/SELLS	316,958.584	3,125,645		
553097-15-5	MML International Equity Fund Class II		11/09/2018	VA, VASA - BUYS/SELLS	239.540	2,641		
553097-14-8	MML International Equity Fund Service Class I		12/12/2018	VA, VASA - BUYS/SELLS	33,967.706	392,581		
553097-14-8	MML International Equity Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	223,922.419	2,457,648		
553097-73-4	MML Large Cap Growth Fund		12/07/2018	VA, VASA - BUYS/SELLS	153,760.275	1,697,404		
553097-44-5	MML Large Cap Growth Fund - Svc		12/17/2018	VA, VASA - BUYS/SELLS	71,846.382	774,572		
553097-44-5	MML Large Cap Growth Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	451,547.953	4,762,815		
55312G-30-9	MML Managed Bond Fund		12/18/2018	VA, VASA - BUYS/SELLS	1,869,735.339	22,619,032		
55312G-86-1	MML Managed Bond Fund - Svc		12/18/2018	VA, VASA - BUYS/SELLS	2,263,509.291	27,518,111		
55312G-86-1	MML Managed Bond Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	897,544.475	10,843,609		
553097-88-2	MML Managed Volatility Fund		12/07/2018	VA, VASA - BUYS/SELLS	561,909.513	7,098,748		
553097-56-9	MML Managed Volatility Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	116,558.108	1,454,448		
553097-56-9	MML Managed Volatility Fund-Service Class		12/28/2018	VA, VASA - BUYS/SELLS	110,115.819	1,370,445		
553097-69-2	MML Mid Cap Growth Fund		12/17/2018	VA, VASA - BUYS/SELLS	793,943.048	12,797,521		
553097-41-1	MML Mid Cap Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	743,666.086	11,523,333		
553097-41-1	MML Mid Cap Growth Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	926,456.497	14,572,634		
553097-71-8	MML Mid Cap Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	2,381,468.115	26,332,923		
553097-42-9	MML Mid Cap Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	597,605.097	6,445,607		
553097-42-9	MML Mid Cap Value Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	585,802.862	6,580,064		
553097-59-3	MML Moderate Allocation Fund		11/23/2018	VA, VASA - BUYS/SELLS	2,702,850.367	28,705,012		
553097-33-8	MML Moderate Allocation Fund - Svc		12/04/2018	VA, VASA - BUYS/SELLS	11,641,455.360	121,714,709		
553097-33-8	MML Moderate Allocation Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	5,479,560.250	58,481,881		
55312G-10-1	MML Money Market Fund		12/31/2018	VA, VASA - BUYS/SELLS	77,350,695.336	77,350,695		
55312G-75-4	MML Short-Duration Bond Fund - II		12/18/2018	VA, VASA - BUYS/SELLS	33.136	321		
55312G-74-7	MML Short-Duration Bond Fund - Svc 1		12/27/2018	VA, VASA - BUYS/SELLS	592,603.094	5,728,266		
55312G-74-7	MML Short-Duration Bond Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	670,493.156	6,478,090		
55312G-70-5	MML Small Cap Equity Fund		12/17/2018	VA, VASA - BUYS/SELLS	976,394.163	10,132,231		
55312G-82-0	MML Small Cap Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	251,136.607	2,524,550		
55312G-82-0	MML Small Cap Equity Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	549,370.011	5,427,998		
553097-20-5	MML Small Cap Growth Equity Fund		12/07/2018	VA, VASA - BUYS/SELLS	1,564,553.879	23,642,624		
553097-52-8	MML Small Cap Growth Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	222,986.408	3,332,010		
553097-52-8	MML Small Cap Growth Equity Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	422,981.236	6,306,432		
553097-26-2	MML Small Company Value Fund - II		12/17/2018	VA, VASA - BUYS/SELLS	97.615	1,692		
553097-25-4	MML Small Company Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	105,368.188	1,738,360		
553097-25-4	MML Small Company Value Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	306,851.968	4,965,602		
553097-68-4	MML Small Mid Cap Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	1,845,307.758	23,396,943		
553097-39-5	MML Small Mid Cap Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	252,800.261	3,249,738		
553097-39-5	MML Small/Mid Cap Value Fund-Service Class		12/31/2018	VA, VASA - BUYS/SELLS	227,034.392	2,971,784		
55312G-63-0	MML Special Situations Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	28,701.021	344,793		
55312G-77-0	MML Strategic Emerging Markets Fund - II		12/07/2018	VA, VASA - BUYS/SELLS	1,289.412	14,688		
55312G-79-6	MML Strategic Emerging Markets Fund - Svc 1		12/21/2018	VA, VASA - BUYS/SELLS	100,430.949	1,109,551		
55312G-79-6	MML Strategic Emerging Markets Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	279,142.035	3,172,265		
553097-22-1	MML Total Return Bond Fund - II		12/31/2018	VA, VASA - BUYS/SELLS	1,646.494	16,730		
553097-24-7	MML Total Return Bond Fund - Service Class 1		12/14/2018	VA, VASA - BUYS/SELLS	110,509.837	1,109,161		
553097-24-7	MML Total Return Bond Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	582,838.775	5,851,394		
55312G-10-1	MML U.S. Government Money Market Fund		12/31/2018	VA, VASA - BUYS/SELLS	16,924,011.169	16,924,011		
56062X-67-4	Mainstay Large Cap Growth Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	9,220.861	85,597		
56062X-64-1	Mainstay Large Cap Growth Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	1,134,815.524	11,477,405		
56062F-68-1	Mainstay MacKay International Equity Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	12,960.793	220,992		
56062X-80-7	Mainstay MacKay International Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	12,493.406	209,093		
56062X-57-5	Mainstay MacKay International Equity Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	1,652.015	27,749		
56382P-87-2	Manning & Napier Fund Target 2020 Series Fund - K		12/27/2018	VA, VASA - BUYS/SELLS	35,862.836	336,717		
56382P-86-4	Manning & Napier Fund Target 2030 Series Fund - K		12/27/2018	VA, VASA - BUYS/SELLS	95,063.228	908,295		
56382P-85-6	Manning & Napier Fund Target 2040 Series Fund - K		12/27/2018	VA, VASA - BUYS/SELLS	101,429.898	990,090		
56382P-84-9	Manning & Napier Fund Target 2050 Series Fund - K		12/28/2018	VA, VASA - BUYS/SELLS	148,864.265	1,513,236		
56382P-80-7	Manning & Napier Fund Target Inc Series Fund - K		12/27/2018	VA, VASA - BUYS/SELLS	5,745.664	56,371		
56382R-48-0	Manning & Napier Fund, Inc. Overseas Fund - S		12/28/2018	VA, VASA - BUYS/SELLS	6,483.721	153,311		
56382P-69-0	Manning & Napier Pro Blend Con Term - I		12/31/2018	VA, VASA - BUYS/SELLS	36,510.489	370,099		
563821-65-1	Manning & Napier Pro Blend Con Term - S		12/31/2018	VA, VASA - BUYS/SELLS	13,934.949	188,077		
563821-62-8	Manning & Napier Pro Blend Cons Term Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12,448.618	121,612		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
56382P-67-4	Manning & Napier Pro Blend Extended Term - I		12/31/2018	VA, VASA - BUYS/SELLS	60,764.205	530,589		
563821-76-8	Manning & Napier Pro Blend Extended Term - S		12/28/2018	VA, VASA - BUYS/SELLS	9,968.175	171,995		
563821-44-6	Manning & Napier Pro Blend Extended Term Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	13,165.705	137,783		
56382P-66-6	Manning & Napier Pro Blend Maximum Term - I		12/31/2018	VA, VASA - BUYS/SELLS	71,335.052	653,260		
563821-59-4	Manning & Napier Pro Blend Maximum Term - S		12/31/2018	VA, VASA - BUYS/SELLS	29,834.693	611,335		
563821-56-0	Manning & Napier Pro Blend Maximum Term Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	35,118.666	439,170		
56382P-68-2	Manning & Napier Pro Blend Moderate Term - I		12/31/2018	VA, VASA - BUYS/SELLS	61,066.938	589,914		
563821-77-6	Manning & Napier Pro Blend Moderate Term - S		12/28/2018	VA, VASA - BUYS/SELLS	21,209.475	284,390		
563821-48-7	Manning & Napier Pro Blend Moderate Term Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	22,754.010	236,327		
56382R-77-9	Manning & Napier Target 2060 Series Fund - K		12/28/2018	VA, VASA - BUYS/SELLS	12,100.479	140,319		
563821-54-5	Manning & Napier World Opportunities - S		09/18/2018	VA, VASA - BUYS/SELLS	12,237.539	100,903		
57630E-20-6	MassMutual MSCI EAFE< International Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	783,998.000	9,816,063		
57630E-10-7	MassMutual MSCI EAFE® International Index Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	662,461.000	8,241,532		
57630A-22-0	MassMutual MSCI EAFE® International Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	279,751.000	3,577,520		
57630C-80-4	MassMutual Premier Babson Capital Disciplined Growth Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	177,297.000	1,903,518		
57630C-20-0	MassMutual Premier Balanced Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	724,270.000	8,756,123		
57630C-10-1	MassMutual Premier Balanced Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	119,205.000	1,352,911		
57630C-30-9	MassMutual Premier Balanced Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	29,259.000	338,522		
57629E-19-1	MassMutual Premier Core Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	11,476.000	122,760		
57630C-60-6	MassMutual Premier Core Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	16,953.000	174,642		
57629H-35-0	MassMutual Premier Core Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	182,586.000	1,932,216		
57630C-70-5	MassMutual Premier Disciplined Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	376,287.000	4,268,970		
57630C-88-7	MassMutual Premier Disciplined Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	338,729.000	3,623,302		
57630C-87-9	MassMutual Premier Disciplined Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	144,444.000	2,158,500		
57629E-79-5	MassMutual Premier Disciplined Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	86,493.000	1,292,159		
57630C-86-1	MassMutual Premier Disciplined Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	79,876.000	1,110,904		
57630C-85-3	MassMutual Premier Diversified Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	108,147.000	1,048,198		
57630C-84-6	MassMutual Premier Diversified Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	59,228.000	575,339		
57629H-34-3	MassMutual Premier Diversified Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	151,501.000	1,599,139		
57630C-82-0	MassMutual Premier Global Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	946,807.000	13,708,187		
57629H-71-5	MassMutual Premier Global Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	282,608.000	3,620,100		
57630C-81-2	MassMutual Premier Global Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	153,849.000	1,960,360		
57629E-69-6	MassMutual Premier High Yield Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	600,838.000	5,366,729		
57630C-79-6	MassMutual Premier High Yield Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	421,179.000	3,677,911		
57629H-32-7	MassMutual Premier High Yield Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,358,025.000	12,216,218		
57629E-44-9	MassMutual Premier Inflation Protected & Income Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	80,887.000	803,306		
57630C-64-8	MassMutual Premier Inflation Protected & Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	33,117.000	326,974		
57629H-31-9	MassMutual Premier Inflation Protected & Income Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	385,425.000	3,926,161		
57630C-78-8	MassMutual Premier International Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	123,766.000	1,496,238		
57630C-76-2	MassMutual Premier International Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	128,705.000	1,562,389		
57630C-75-4	MassMutual Premier Main Street Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	102,810.000	1,116,454		
57629H-82-2	MassMutual Premier Main Street Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	14,865.000	160,227		
57630C-74-7	MassMutual Premier Main Street Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	11,399.000	119,391		
57630C-77-0	MassMutual Premier Oppenheimer Funds Inc Intl Equity Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	463,532.000	6,002,424		
57629E-39-9	MassMutual Premier Short Duration Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	228,484.000	2,309,056		
57630C-73-9	MassMutual Premier Short Duration Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	126,774.000	1,287,547		
57629H-36-8	MassMutual Premier Short Duration Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	682,274.000	6,973,859		
57630C-71-3	MassMutual Premier Small Cap Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	253,374.000	3,718,926		
57630C-72-1	MassMutual Premier Small Cap Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	145,056.000	2,033,700		
57630C-69-7	MassMutual Premier Small Cap Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	72,455.000	992,073		
57630C-68-9	MassMutual Premier Strategic Emerging Markets Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	12,990.000	168,228		
57630C-67-1	MassMutual Premier Strategic Emerging Markets Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	36,424.000	484,484		
57629H-29-3	MassMutual Premier Strategic Emerging Markets Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	96,653.000	1,319,984		
57629E-49-8	MassMutual Premier Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	19.000	496		
57629U-83-1	MassMutual RetireSMART 2010 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	30,984.745	368,483		
57629U-84-9	MassMutual RetireSMART 2010 Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	35,100.108	422,813		
57630E-55-2	MassMutual RetireSMART 2010 Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	23,977.955	291,767		
57630E-55-2	MassMutual RetireSMART 2010 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	50,004.000	595,359		
57629U-82-3	MassMutual RetireSMART 2010 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	117,852.000	1,405,258		
57629U-82-3	MassMutual RetireSMART 2010 Fund - R3		12/21/2018	VA, VASA - BUYS/SELLS	1,580.689	17,356		
57630E-54-5	MassMutual RetireSMART 2010 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	7,415.000	88,167		
57630E-53-7	MassMutual RetireSMART 2010 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	269,095.129	3,245,987		
57629U-86-4	MassMutual RetireSMART 2010 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	51,354.571	627,433		
57630A-60-0	MassMutual RetireSMART 2015 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	35,158.375	379,936		
57630A-87-3	MassMutual RetireSMART 2015 Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	60,665.583	675,057		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57630E-52-9	MassMutual RetireSMART 2015 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	192,128.000	2,179,907		
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	66.051	764		
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	556,744.000	6,400,431		
57630E-51-1	MassMutual RetireSMART 2015 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	98,666.000	1,116,837		
57630A-88-1	MassMutual RetireSMART 2015 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	37,421.476	418,561		
57630E-51-1	MassMutual RetireSMART 2015 Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	535.501	5,886		
57629U-77-3	MassMutual RetireSMART 2020 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	202,960.132	2,382,298		
57629U-78-1	MassMutual RetireSMART 2020 Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	841,389.282	10,160,107		
57630E-48-7	MassMutual RetireSMART 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	163,923.725	2,076,569		
57630E-48-7	MassMutual RetireSMART 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	494,569.000	6,118,649		
57629U-76-5	MassMutual RetireSMART 2020 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,297,883.000	15,494,531		
57630E-47-9	MassMutual RetireSMART 2020 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	388,890.000	4,553,220		
57630E-46-1	MassMutual RetireSMART 2020 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,670,079.885	33,325,947		
57629U-81-5	MassMutual RetireSMART 2020 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	807,295.315	10,249,610		
57630E-47-9	MassMutual RetireSMART 2020 Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	12,872.821	152,032		
57630A-86-5	MassMutual RetireSMART 2025 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	91,042.656	1,103,236		
57630A-82-4	MassMutual RetireSMART 2025 Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	394,815.553	4,745,832		
57630E-45-3	MassMutual RetireSMART 2025 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	471,477.000	5,858,941		
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	18,220.250	212,462		
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,929,993.000	23,237,984		
57630E-44-6	MassMutual RetireSMART 2025 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	667,979.000	8,106,176		
57630E-43-8	MassMutual RetireSMART 2025 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	4,671.713	60,484		
57630A-83-2	MassMutual RetireSMART 2025 Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	190,324.432	2,362,396		
57630E-44-6	MassMutual RetireSMART 2025 Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	12,855.629	141,191		
57629U-72-4	MassMutual RetireSMART 2030 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	459,326.774	5,437,726		
57629U-73-2	MassMutual RetireSMART 2030 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,274,305.954	15,371,869		
57630E-42-0	MassMutual RetireSMART 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	171,146.600	2,249,436		
57630E-42-0	MassMutual RetireSMART 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	446,193.000	5,639,602		
57629U-71-6	MassMutual RetireSMART 2030 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	2,431,664.000	29,513,522		
57629U-71-6	MassMutual RetireSMART 2030 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	18,405.098	233,557		
57630E-41-2	MassMutual RetireSMART 2030 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	518,152.000	6,092,862		
57630E-39-6	MassMutual RetireSMART 2030 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,970,382.586	50,302,280		
57629U-75-7	MassMutual RetireSMART 2030 Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	1,144,278.055	14,631,320		
57630E-41-2	MassMutual RetireSMART 2030 Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	75,610.956	924,840		
57630A-81-6	MassMutual RetireSMART 2035 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	56,797.709	697,490		
57630A-76-6	MassMutual RetireSMART 2035 Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	304,278.840	3,797,056		
57630E-38-8	MassMutual RetireSMART 2035 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	702,940.000	9,265,110		
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	2,048.659	26,458		
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,603,276.000	20,028,897		
57630E-37-0	MassMutual RetireSMART 2035 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	501,663.000	6,340,864		
57630E-36-2	MassMutual RetireSMART 2035 Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	1,866.024	25,091		
57630A-77-4	MassMutual RetireSMART 2035 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	157,793.902	2,039,145		
57630E-37-0	MassMutual RetireSMART 2035 Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	15,285.389	187,711		
57629U-66-6	MassMutual RetireSMART 2040 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	300,877.851	3,447,810		
57629U-67-4	MassMutual RetireSMART 2040 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	897,637.506	10,586,963		
57630E-35-4	MassMutual RetireSMART 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	138,198.731	1,779,704		
57630E-35-4	MassMutual RetireSMART 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	426,400.000	5,270,044		
57629U-65-8	MassMutual RetireSMART 2040 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,612,277.000	19,056,068		
57629U-65-8	MassMutual RetireSMART 2040 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	2,656.713	32,489		
57630E-34-7	MassMutual RetireSMART 2040 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	491,096.000	5,881,600		
57630E-33-9	MassMutual RetireSMART 2040 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,457,470.978	30,483,415		
57629U-69-0	MassMutual RetireSMART 2040 Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	767,801.773	9,635,692		
57630E-34-7	MassMutual RetireSMART 2040 Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	44,117.154	545,411		
57630A-75-8	MassMutual RetireSMART 2045 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	79,120.080	985,878		
57630A-71-7	MassMutual RetireSMART 2045 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	197,914.934	2,499,716		
57630E-32-1	MassMutual RetireSMART 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	419,439.000	5,699,762		
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	3,677.657	45,656		
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,259,545.000	15,729,733		
57630E-31-3	MassMutual RetireSMART 2045 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	322,361.000	4,009,342		
57630E-29-7	MassMutual RetireSMART 2045 Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	2,891.170	39,153		
57630A-72-5	MassMutual RetireSMART 2045 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	215,103.999	2,766,069		
57630E-31-3	MassMutual RetireSMART 2045 Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	3,952.721	49,179		
57629U-19-5	MassMutual RetireSMART 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	214,851.377	1,865,755		
57629U-15-3	MassMutual RetireSMART 2050 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	665,127.192	5,875,122		
57630E-28-9	MassMutual RetireSMART 2050 Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	57,901.460	544,472		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57630E-28-9	MassMutual RetireSMART 2050 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	308,914.000	2,849,304		
57629U-17-9	MassMutual RetireSMART 2050 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,520,077.000	13,390,392		
57629U-17-9	MassMutual RetireSMART 2050 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	6,482.447	53,154		
57630E-27-1	MassMutual RetireSMART 2050 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	401,582.000	3,537,265		
57630E-26-3	MassMutual RetireSMART 2050 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,665,167.668	24,088,672		
57629U-16-1	MassMutual RetireSMART 2050 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	662,575.254	6,276,575		
57630E-27-1	MassMutual RetireSMART 2050 Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	22,732.326	210,579		
57630A-12-1	MassMutual RetireSMART 2055 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	33,538.238	369,157		
57630A-14-7	MassMutual RetireSMART 2055 Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	91,996.034	983,260		
57630E-25-5	MassMutual RetireSMART 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	141,745.000	1,561,480		
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	2,338.394	25,291		
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	926,558.000	9,961,754		
57630E-23-0	MassMutual RetireSMART 2055 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	259,114.000	2,854,446		
57630E-22-2	MassMutual RetireSMART 2055 Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	637.971	7,170		
57630A-15-4	MassMutual RetireSMART 2055 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	184,195.999	2,015,994		
57630E-23-0	MassMutual RetireSMART 2055 Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	1,715.845	18,635		
57630G-87-0	MassMutual RetireSMART 2060 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	30,867.000	335,108		
57630G-83-9	MassMutual RetireSMART 2060 Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	754.870	7,947		
57630G-84-7	MassMutual RetireSMART 2060 Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	6,042.199	62,696		
57630G-81-3	MassMutual RetireSMART 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	33,828.000	368,391		
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	4,586.534	49,881		
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	902.000	10,045		
57630G-86-2	MassMutual RetireSMART 2060 Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	242.369	2,661		
57630G-85-4	MassMutual RetireSMART 2060 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	754.773	8,092		
57630E-21-4	MassMutual RetireSMART Conservative - I		12/31/2018	VA, VASA - BUYS/SELLS	60,973.097	590,600		
57630E-19-8	MassMutual RetireSMART Conservative - R3		12/28/2018	VA, VASA - BUYS/SELLS	16,172.394	156,393		
57630A-53-5	MassMutual RetireSMART Conservative - A		12/31/2018	VA, VASA - BUYS/SELLS	445,328.510	4,331,276		
57630A-54-3	MassMutual RetireSMART Conservative - Adm		12/28/2018	VA, VASA - BUYS/SELLS	679,163.826	6,554,555		
57630A-56-8	MassMutual RetireSMART Conservative - R5		12/31/2018	VA, VASA - BUYS/SELLS	59,412.799	559,511		
57630A-55-0	MassMutual RetireSMART Conservative - Svc		12/28/2018	VA, VASA - BUYS/SELLS	193,380.182	1,891,574		
57630E-21-4	MassMutual RetireSMART Conservative Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	393,432.000	3,883,491		
57630E-19-8	MassMutual RetireSMART Conservative Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	195,981.000	1,887,940		
57630E-18-0	MassMutual RetireSMART Conservative Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	82,023.000	788,769		
57630E-18-0	MassMutual RetireSMART Conservative Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	2,138,159.783	20,382,989		
57630E-17-2	MassMutual RetireSMART Growth - I		12/21/2018	VA, VASA - BUYS/SELLS	11,160.808	123,792		
57630A-39-4	MassMutual RetireSMART Growth - A		12/31/2018	VA, VASA - BUYS/SELLS	646,122.149	6,437,367		
57630A-41-0	MassMutual RetireSMART Growth - Adm		12/28/2018	VA, VASA - BUYS/SELLS	778,966.181	7,936,689		
57630A-43-6	MassMutual RetireSMART Growth - R5		12/31/2018	VA, VASA - BUYS/SELLS	178,655.343	1,935,323		
57630A-42-8	MassMutual RetireSMART Growth - Svc		12/28/2018	VA, VASA - BUYS/SELLS	176,672.151	1,989,194		
57630E-17-2	MassMutual RetireSMART Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,359,599.000	15,467,171		
57630E-16-4	MassMutual RetireSMART Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	232,141.000	2,413,206		
57630E-15-6	MassMutual RetireSMART Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	123,996.000	1,220,508		
57630E-15-6	MassMutual RetireSMART Growth Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	426,938.929	4,565,013		
57629U-88-0	MassMutual RetireSMART In Retirement Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	34,061.677	382,844		
57629U-80-7	MassMutual RetireSMART In Retirement Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	160,649.624	1,825,511		
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	11,517.980	131,025		
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	51,878.000	573,996		
57629U-87-2	MassMutual RetireSMART In Retirement Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	213,125.000	2,378,514		
57629U-87-2	MassMutual RetireSMART In Retirement Fund - R3		12/21/2018	VA, VASA - BUYS/SELLS	7.471	77		
57630E-13-1	MassMutual RetireSMART In Retirement Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	72,825.000	820,997		
57630E-12-3	MassMutual RetireSMART In Retirement Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	56,011.559	630,415		
57629U-60-9	MassMutual RetireSMART In Retirement Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	102,676.696	1,168,721		
57630E-13-1	MassMutual RetireSMART In Retirement Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	1,822.060	19,608		
57630G-40-9	MassMutual RetireSMART Moderate - I		12/31/2018	VA, VASA - BUYS/SELLS	65,565.195	658,314		
57630A-48-5	MassMutual RetireSMART Moderate - A		12/31/2018	VA, VASA - BUYS/SELLS	1,278,859.079	11,846,482		
57630A-49-3	MassMutual RetireSMART Moderate - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,259,206.670	11,771,964		
57630A-52-7	MassMutual RetireSMART Moderate - R5		12/31/2018	VA, VASA - BUYS/SELLS	456,325.144	4,257,183		
57630A-51-9	MassMutual RetireSMART Moderate - Svc		12/28/2018	VA, VASA - BUYS/SELLS	826,567.724	8,484,927		
57630G-40-9	MassMutual RetireSMART Moderate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,007,120.000	10,222,734		
57630G-50-8	MassMutual RetireSMART Moderate Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	247,480.000	2,387,842		
57630G-60-7	MassMutual RetireSMART Moderate Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	138,804.000	1,318,895		
57630G-50-8	MassMutual RetireSMART Moderate Fund R3		12/28/2018	VA, VASA - BUYS/SELLS	14,570.016	139,345		
57630G-60-7	MassMutual RetireSMART Moderate Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	1,070,995.216	10,466,158		
57630G-70-6	MassMutual RetireSMART Moderate Growth - I		12/21/2018	VA, VASA - BUYS/SELLS	91,152.873	936,668		
57630A-44-4	MassMutual RetireSMART Moderate Growth - A		12/31/2018	VA, VASA - BUYS/SELLS	1,493,316.190	13,625,187		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57630A-45-1	MassMutual RetireSMART Moderate Growth - Adm		12/28/2018	VA, VASA - BUYS/SELLS	1,954,948.457	18,129,731		
57630A-47-7	MassMutual RetireSMART Moderate Growth - R5		12/31/2018	VA, VASA - BUYS/SELLS	318,413.180	2,994,346		
57630A-46-9	MassMutual RetireSMART Moderate Growth - Svc		12/31/2018	VA, VASA - BUYS/SELLS	618,884.896	6,490,933		
57630G-70-6	MassMutual RetireSMART Moderate Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	575,122.000	6,010,821		
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3		12/24/2018	VA, VASA - BUYS/SELLS	71,453.633	736,713		
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	477,515.000	4,739,378		
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	50,098.000	477,152		
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	678,633.250	6,547,536		
57630E-16-4	MassMutual RetireSmart Growth Fund R3		12/24/2018	VA, VASA - BUYS/SELLS	12,983.260	138,892		
57630E-40-4	MassMutual Russell 2000< Small Cap Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,052,406.000	13,468,034		
57630E-30-5	MassMutual Russell 2000® Small Cap Index Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	780,775.000	10,042,593		
57630A-28-7	MassMutual Russell 2000® Small Cap Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	397,131.000	5,141,977		
57629R-51-5	MassMutual S&P 500 Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,416,376.000	40,838,701		
57629S-41-4	MassMutual S&P 500 Index Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	3,446,392.000	56,737,675		
57629R-48-1	MassMutual S&P 500 Index Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	13,377.000	229,495		
57630A-36-0	MassMutual S&P 500 Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	987,041.000	17,670,829		
57630E-60-2	MassMutual S&P< Mid Cap Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,141,015.000	15,505,665		
57630A-33-7	MassMutual S&P® Mid Cap Index Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	2,418.000	32,536		
57630A-35-2	MassMutual S&P® Mid Cap Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	487,436.000	6,761,087		
57630E-50-3	MassMutual S&P® Mid Cap Index R4		12/31/2018	VA, VASA - BUYS/SELLS	812,729.000	10,998,840		
57630E-70-1	MassMutual Select BlackRock Global Allocation Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,095,338.000	12,127,155		
57630E-80-0	MassMutual Select BlackRock Global Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	314,615.000	3,371,748		
57630E-88-3	MassMutual Select BlackRock Global Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	239,937.000	2,549,841		
57629S-39-8	MassMutual Select Blue Chip Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	720,184.000	13,444,361		
57630E-86-7	MassMutual Select Blue Chip Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	390,213.000	7,707,328		
57629U-59-1	MassMutual Select Diversified Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	50,305.000	568,455		
57630E-81-8	MassMutual Select Diversified Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	53,534.000	642,345		
57629S-34-9	MassMutual Select Focused Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	54,241.000	785,769		
57630E-79-2	MassMutual Select Focused Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	5,913.000	85,112		
57630A-62-6	MassMutual Select Focused Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	33,930.000	585,067		
57630E-78-4	MassMutual Select Fundamental Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	62,084.000	521,943		
57629S-35-6	MassMutual Select Fundamental Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	209,768.000	1,315,466		
57630E-77-6	MassMutual Select Fundamental Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	33,592.000	231,651		
57629S-44-8	MassMutual Select Fundamental Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	53,734.000	541,286		
57630E-76-8	MassMutual Select Fundamental Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	51,633.000	516,699		
57630A-63-4	MassMutual Select Fundamental Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	302,053.000	3,369,784		
57629S-36-4	MassMutual Select Growth Opportunities Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	55,310.000	389,504		
57630E-75-0	MassMutual Select Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	63,181.000	534,307		
57630A-38-6	MassMutual Select Growth Opportunities Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	3,178.000	37,063		
57630E-82-6	MassMutual Select Loomis Sayles/Brandywine Divers Val Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	239,981.000	2,977,380		
57630E-71-9	MassMutual Select Mid Cap Growth Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	213,312.000	3,899,425		
57629S-29-9	MassMutual Select Mid Cap Growth Equity II Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	408,116.000	6,919,016		
57630A-59-2	MassMutual Select Mid Cap Growth Equity II Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,537,220.000	33,953,027		
57629U-32-8	MassMutual Select Mid Cap Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	2,856.000	35,292		
57630E-69-3	MassMutual Select Mid Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	256.000	2,682		
57630A-37-8	MassMutual Select Mid Cap Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	89,991.000	1,194,171		
57629S-24-0	MassMutual Select Overseas Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	135,073.000	1,176,079		
57630E-68-5	MassMutual Select Overseas Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	184,208.000	1,615,633		
57630A-57-6	MassMutual Select Overseas Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,784,314.000	16,506,944		
57630A-69-1	MassMutual Select PIMCO Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	146,913.000	1,412,423		
57630A-67-5	MassMutual Select PIMCO Total Return Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	190,622.000	1,821,018		
57630A-64-2	MassMutual Select PIMCO Total Return Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	592,347.000	5,684,276		
57629S-28-1	MassMutual Select Small Cap Growth Equity Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	52,801.000	584,252		
57630E-66-9	MassMutual Select Small Cap Growth Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	9,365.000	109,537		
57630A-58-4	MassMutual Select Small Cap Growth Equity Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	116,460.000	1,819,089		
57630E-65-1	MassMutual Select Small Cap Value Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	118,655.000	1,591,942		
57630E-64-4	MassMutual Select Small Cap Value Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	31,684.000	376,344		
57630E-63-6	MassMutual Select Small Cap Value Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	69,421.000	906,186		
57629S-33-1	MassMutual Select Small Company Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	14,209.000	131,058		
57630E-58-6	MassMutual Select Small Company Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	2,403.000	20,712		
57630A-61-8	MassMutual Select Small Company Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	9,887.000	99,194		
57629U-54-2	MassMutual Select Strategic Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	252,176.000	2,523,256		
57630E-56-0	MassMutual Select Strategic Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	188,411.000	1,888,647		
57630E-87-5	MassMutual Select T. Rowe Price Blue Chip Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	5,282,811.000	113,690,549		
57630G-74-8	MassMutual Select T. Rowe Price International Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	24.000	219		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
57630G-63-1	MassMutual Select T. Rowe Price Retirement 2005 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	290,951.000	4,235,564		
57630G-58-1	MassMutual Select T. Rowe Price Retirement 2010 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	219,581.000	3,247,484		
57630G-54-0	MassMutual Select T. Rowe Price Retirement 2015 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	791,706.000	11,701,156		
57630G-51-6	MassMutual Select T. Rowe Price Retirement 2015 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	9,405.000	141,942		
57630G-49-0	MassMutual Select T. Rowe Price Retirement 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,326,111.000	19,507,929		
57630G-46-6	MassMutual Select T. Rowe Price Retirement 2020 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	31,923.000	481,322		
57630G-45-8	MassMutual Select T. Rowe Price Retirement 2025 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,006,912.000	29,510,881		
57630G-42-5	MassMutual Select T. Rowe Price Retirement 2025 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	52,400.000	789,337		
57630G-41-7	MassMutual Select T. Rowe Price Retirement 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,622,978.000	23,743,739		
57630G-37-5	MassMutual Select T. Rowe Price Retirement 2030 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	19,299.000	290,469		
57630G-36-7	MassMutual Select T. Rowe Price Retirement 2035 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,232,699.000	17,938,347		
57630G-33-4	MassMutual Select T. Rowe Price Retirement 2035 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	44,704.000	672,531		
57630G-32-6	MassMutual Select T. Rowe Price Retirement 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	897,047.000	12,952,606		
57630G-28-4	MassMutual Select T. Rowe Price Retirement 2040 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	8,523.000	127,120		
57630G-27-6	MassMutual Select T. Rowe Price Retirement 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	436,830.000	6,341,279		
57630G-24-3	MassMutual Select T. Rowe Price Retirement 2045 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	4,028.000	60,706		
57630G-23-5	MassMutual Select T. Rowe Price Retirement 2050 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	436,284.000	6,354,520		
57630G-19-3	MassMutual Select T. Rowe Price Retirement 2050 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	1,185.000	17,761		
57630G-18-5	MassMutual Select T. Rowe Price Retirement 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	238,653.000	3,487,142		
57630G-15-1	MassMutual Select T. Rowe Price Retirement 2055 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	1,040.000	15,630		
57630G-14-4	MassMutual Select T. Rowe Price Retirement 2060 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	44,836.000	663,328		
57630G-11-0	MassMutual Select T. Rowe Price Retirement 2060 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	772.000	11,528		
57630G-67-2	MassMutual Select T. Rowe Price Retirement Balanced Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	95,553.000	1,434,524		
57630E-57-8	MassMutual Select Western Strategic Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	3,623,520.000	36,780,461		
592905-10-3	Metropolitan West Total Return Bond Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	604,845.273	6,291,241		
616961-40-5	Morgan Stanley GI Fixed Inc Opportunities Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	18,607.466	105,035		
61744J-58-0	Morgan Stanley Institutional Emerging Markets Fund Class A		12/28/2018	InvestOne	27,779.728	732,265		
61744J-61-4	Morgan Stanley Institutional Small Company Growth Portfolio Class A		12/28/2018	InvestOne	79,800.076	778,595		
543495-85-7	Natixis Loomis Sayles Bond Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	13,441.000	180,366		
64128K-86-8	Neuberger Berman High Income Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	6,053.086	51,693		
640917-86-0	Neuberger Berman Socially Responsive Fund Trust Class		12/28/2018	InvestOne	6,517.980	257,577		
641224-17-5	Neuberger Berman Sustainable Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,461.000	239,839		
641224-17-5	Neuberger Berman Sustainable Equity Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	20.230	788		
641224-14-2	Neuberger Berman Sustainable Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	18,479.000	705,683		
641220-49-9	Neuberger Berman Sustainable Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	59,880.000	2,214,361		
640917-86-0	Neuberger Berman Sustainable Equity Fund - Tr		12/31/2018	VA, VASA - BUYS/SELLS	32,265.762	1,181,394		
665162-53-3	Northern Bond Index Fund		12/28/2018	VA, VASA - BUYS/SELLS	1,145,636.000	11,721,186		
665278-70-1	Northern Institutional Govt Select Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	2,027,097.580	2,027,098		
665130-20-9	Northern International Equity Index Fund		12/28/2018	VA, VASA - BUYS/SELLS	908,454.480	11,476,983		
665130-10-0	Northern Mid Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	803,976.676	14,972,756		
665162-72-3	Northern Small Cap Index Fund		12/28/2018	VA, VASA - BUYS/SELLS	1,437,144.802	19,240,919		
665162-40-0	Northern Small Cap Value Fund		12/28/2018	VA, VASA - BUYS/SELLS	302,339.352	6,203,551		
670690-11-4	Nuveen Mid Cap Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,708.000	342,867		
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	12,362.000	441,734		
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	18,709.241	626,909		
670690-75-9	Nuveen Mid Cap Growth Opps Fund - I (2453)		12/26/2018	VA, VASA - BUYS/SELLS	3,062.869	130,196		
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	19,218.000	574,158		
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3 (2452)		12/31/2018	VA, VASA - BUYS/SELLS	11,777.331	348,407		
67064Y-32-1	Nuveen NWQ Global Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	12,749.605	346,216		
67064Y-29-7	Nuveen NWQ Global Equity Income Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	473.541	14,075		
67064Y-28-9	Nuveen NWQ Global Equity Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,888.343	78,756		
670693-86-0	Nuveen Real Asset Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	41,200.784	960,458		
67065W-66-2	Nuveen Santa Barbara Dividend Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	22.587	927		
67065W-66-2	Nuveen Santa Barbara Dividend Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,974.000	83,877		
670725-79-5	Nuveen Santa Barbara Dividend Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	32,054.000	1,352,221		
670725-36-5	Nuveen Santa Barbara Dividend Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	23,361.000	989,924		
670690-83-3	Nuveen Small Cap Select Fund - A (2459)		12/31/2018	VA, VASA - BUYS/SELLS	75,483.559	630,890		
670690-87-4	Nuveen Small Cap Select Fund - I (2463)		12/31/2018	VA, VASA - BUYS/SELLS	18,519.991	203,611		
670690-86-6	Nuveen Small Cap Select Fund - R3 (2462)		12/17/2018	VA, VASA - BUYS/SELLS	63,751.509	452,704		
46141P-12-3	Oak Ridge Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,022.000	100,618		
413838-40-0	Oakmark Equity & Income Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	244,310.886	7,018,336		
413838-87-1	Oakmark Equity & Income Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	97,891.911	2,845,558		
413838-20-2	Oakmark International Fund - Inv		12/27/2018	VA, VASA - BUYS/SELLS	410,223.649	10,331,247		
68379A-10-7	Oppenheimer Capital Appreciation Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	11,140.297	655,073		
68379A-40-4	Oppenheimer Capital Appreciation Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	26,313.694	1,704,852		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
683811-79-8	Oppenheimer Capital Appreciation Fund VA/VL Svc		12/31/2018	VA, VASA - BUYS/SELLS	29,209.935	1,602,563		
683811-30-1	Oppenheimer Capital Appreciation Fund/VA		12/28/2018	VA, VASA - BUYS/SELLS	628,953.003	34,038,882		
683793-10-3	Oppenheimer Capital Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	62,044.000	628,960		
683793-10-3	Oppenheimer Capital Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,073.331	70,009		
683793-60-8	Oppenheimer Capital Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	104,523.000	1,056,495		
683793-40-0	Oppenheimer Capital Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	102,570.000	1,025,613		
683793-40-0	Oppenheimer Capital Income Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	39,586.198	394,717		
683811-60-8	Oppenheimer Conservative Balanced Fund/VA		06/19/2018	VA, VASA - BUYS/SELLS	199,176.530	3,034,339		
683811-60-8	Oppenheimer Conservative Balanced Fund/VA - CL A		12/31/2018	VA, VASA - BUYS/SELLS	9,895.967	150,779		
683811-77-2	Oppenheimer Conservative Balanced Fund/VA Svc		12/24/2018	VA, VASA - BUYS/SELLS	206.761	3,105		
68381B-10-1	Oppenheimer Corporate Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	60,162.000	629,675		
68381B-10-1	Oppenheimer Corporate Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	61,383.127	643,016		
68381B-50-7	Oppenheimer Corporate Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	176,377.000	1,840,392		
68381B-30-9	Oppenheimer Corporate Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	127,331.000	1,338,386		
68381B-30-9	Oppenheimer Corporate Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,825.178	235,952		
68381B-40-8	Oppenheimer Corporate Bond Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	25,937.713	271,325		
683974-10-9	Oppenheimer Developing Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,732.000	385,630		
683974-10-9	Oppenheimer Developing Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	125,485.321	5,449,730		
683974-60-4	Oppenheimer Developing Markets Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	172,305.232	7,293,575		
683974-40-6	Oppenheimer Developing Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,923.000	120,464		
683974-40-6	Oppenheimer Developing Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	18,705.591	770,339		
683974-50-5	Oppenheimer Developing Markets Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	388,205.911	16,649,715		
683811-84-8	Oppenheimer Disc Mid Cap Growth Fund - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	45,703.828	3,484,676		
683921-10-0	Oppenheimer Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	73,571.898	5,690,608		
683921-50-6	Oppenheimer Discovery Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	4,512.884	305,691		
683921-30-8	Oppenheimer Discovery Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	50,072.255	4,393,268		
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	56,391.000	1,141,238		
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	13,306.663	280,362		
68379Y-60-0	Oppenheimer Discovery Mid Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	149,543.000	3,345,308		
68379Y-40-2	Oppenheimer Discovery Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	40,890.000	767,885		
68379Y-50-1	Oppenheimer Discovery Mid Cap Growth Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	27,899.019	632,555		
683811-50-9	Oppenheimer Discovery Mid Cap Growth Fund/VA		12/17/2018	VA, VASA - BUYS/SELLS	731,007.064	58,268,120		
683811-84-8	Oppenheimer Discovery Mid Cap Growth Fund/VA Svc		11/28/2018	VA, VASA - BUYS/SELLS	20,509.612	1,568,141		
68381A-10-3	Oppenheimer Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,391.000	631,328		
68381A-60-8	Oppenheimer Equity Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	16,588.000	506,084		
68381A-40-0	Oppenheimer Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,818.000	457,800		
68381A-50-9	Oppenheimer Equity Income Fund - Y		12/18/2018	VA, VASA - BUYS/SELLS	259.178	7,645		
68380E-10-6	Oppenheimer Fundamental Alternatives Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	6,055.061	162,567		
68380E-75-9	Oppenheimer Fundamental Alternatives Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	926.000	25,785		
68380E-79-1	Oppenheimer Fundamental Alternatives Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12.000	301		
68380E-84-1	Oppenheimer Fundamental Alternatives Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	9,079.195	249,200		
68380E-40-3	Oppenheimer Global Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,270.000	102,574		
68380E-40-3	Oppenheimer Global Allocation Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	59,750.168	1,049,663		
68380E-77-5	Oppenheimer Global Allocation Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	115,719.000	2,238,999		
68380E-82-5	Oppenheimer Global Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,690.000	261,583		
68380E-82-5	Oppenheimer Global Allocation Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	139.197	2,381		
68380E-83-3	Oppenheimer Global Allocation Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	75,021.904	1,350,505		
683924-10-4	Oppenheimer Global Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,705.000	229,664		
683924-60-9	Oppenheimer Global Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	4,803.464	441,609		
683924-50-0	Oppenheimer Global Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,629.000	1,034,120		
683811-70-7	Oppenheimer Global Fund/VA		12/17/2018	VA, VASA - BUYS/SELLS	1,190,396.147	53,709,585		
683811-85-5	Oppenheimer Global Fund/VA - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	221,892.152	9,951,552		
683811-85-5	Oppenheimer Global Fund/VA Svc		12/31/2018	VA, VASA - BUYS/SELLS	179,386.109	7,858,054		
683811-68-1	Oppenheimer Global Multi-Alternatives Fund VA		12/17/2018	VA, VASA - BUYS/SELLS	484.892	4,787		
683811-69-9	Oppenheimer Global Multi-Alternatives Fund VA Svc		12/12/2018	VA, VASA - BUYS/SELLS	8,834.691	86,955		
683811-69-9	Oppenheimer Global Multi-Alternatives Fund/VA - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	48,160.925	472,248		
683943-10-4	Oppenheimer Global Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	89,748.000	5,940,352		
683943-10-4	Oppenheimer Global Opportunities Fund - A (215)		12/31/2018	VA, VASA - BUYS/SELLS	187,654.380	12,052,742		
683943-60-9	Oppenheimer Global Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	331,921.000	23,220,088		
683943-50-0	Oppenheimer Global Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	154,537.000	9,841,498		
683943-50-0	Oppenheimer Global Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	53,450.797	3,612,119		
683943-40-1	Oppenheimer Global Opportunities Fund - Y (219)		12/26/2018	VA, VASA - BUYS/SELLS	636,183.830	43,450,881		
683811-83-0	Oppenheimer Global Strat Income Fund/VA - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	1,213,975.948	6,119,715		
68380K-10-2	Oppenheimer Global Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	66,947.000	251,457		
68380K-10-2	Oppenheimer Global Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	262,184.873	997,381		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68380K-70-6	Oppenheimer Global Strategic Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	164,464.000	608,848		
68380K-60-7	Oppenheimer Global Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	200,170.000	754,819		
68380K-60-7	Oppenheimer Global Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,174.707	72,365		
68380K-50-8	Oppenheimer Global Strategic Income Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	1,653,608.800	6,254,491		
683811-80-6	Oppenheimer Global Strategic Income Fund/VA		12/17/2018	VA, VASA - BUYS/SELLS	6,500,695.495	31,334,302		
683811-83-0	Oppenheimer Global Strategic Income Fund/VA Svc		11/08/2018	VA, VASA - BUYS/SELLS	1,824,420.333	9,207,856		
683910-10-3	Oppenheimer Gold and Spec Minerals Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	75,075.583	1,137,197		
683910-40-0	Oppenheimer Gold and Spec Minerals Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	11,911.218	166,831		
683910-50-9	Oppenheimer Gold and Spec Minerals Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	10,430.556	149,202		
683910-10-3	Oppenheimer Gold and Special Minerals Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	15,857.000	231,439		
683910-60-8	Oppenheimer Gold and Special Minerals Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	46,926.000	711,019		
683910-40-0	Oppenheimer Gold and Special Minerals Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	89,088.000	1,260,370		
683811-10-3	Oppenheimer Government Money Fund/VA		12/24/2018	VA, VASA - BUYS/SELLS	2,502,971.918	2,502,972		
683905-10-3	Oppenheimer Government Money Market Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,253,191.000	2,253,191		
683905-20-2	Oppenheimer Government Money Market Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	456,038.730	456,039		
68380T-10-3	Oppenheimer International Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	253,774.000	1,491,273		
68380T-10-3	Oppenheimer International Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	495,246.603	2,895,941		
68380T-60-8	Oppenheimer International Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	780,134.000	4,374,654		
68380T-40-0	Oppenheimer International Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	216,125.000	1,237,148		
68380T-40-0	Oppenheimer International Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	38,717.014	224,562		
68380T-50-9	Oppenheimer International Bond Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	1,331,980.449	7,471,569		
68383C-10-7	Oppenheimer International Diversified Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	247,682.000	4,386,049		
68383C-10-7	Oppenheimer International Diversified Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	370.228	6,496		
68383C-60-2	Oppenheimer International Diversified Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	838,461.000	15,114,547		
68383C-40-4	Oppenheimer International Diversified Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	297,416.000	5,323,186		
68383C-40-4	Oppenheimer International Diversified Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,292.682	36,145		
68383C-50-3	Oppenheimer International Diversified Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	108,773.560	2,054,674		
68380L-10-0	Oppenheimer International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,017.000	335,121		
68380L-10-0	Oppenheimer International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	39,803.632	1,652,078		
68380L-60-5	Oppenheimer International Growth Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	272,767.063	11,206,496		
68380L-50-6	Oppenheimer International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	28,028.000	1,148,521		
68380L-50-6	Oppenheimer International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,123.923	87,528		
68380L-40-7	Oppenheimer International Growth Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	128,298.787	5,013,976		
683811-66-5	Oppenheimer International Growth Fund VA/VL Svc		12/31/2018	VA, VASA - BUYS/SELLS	843,001.070	2,014,035		
683811-67-3	Oppenheimer International Growth Fund/VA		12/07/2018	VA, VASA - BUYS/SELLS	4,341,443.097	10,162,294		
683811-66-5	Oppenheimer International Growth Fund/VA - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	1,265,619.348	3,200,197		
68380U-10-0	Oppenheimer International Sm-Mid Company Fund - A		12/11/2018	VA, VASA - BUYS/SELLS	962.144	51,018		
68380U-50-6	Oppenheimer International Sm-Mid Company Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	269.975	12,313		
68380U-10-0	Oppenheimer International Small Company Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,926.000	1,223,135		
68380U-40-7	Oppenheimer International Small Company Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	59,420.000	2,756,187		
68380D-83-5	Oppenheimer Main Street All Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,351.000	21,780		
68380D-10-8	Oppenheimer Main Street Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	23,866.005	1,081,826		
68380D-82-7	Oppenheimer Main Street Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	1,480.666	65,821		
68380D-88-4	Oppenheimer Main Street Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	27,457.349	1,209,750		
683811-86-3	Oppenheimer Main Street Fund VA/VL Svc		11/20/2018	VA, VASA - BUYS/SELLS	41,309.201	1,230,057		
683811-88-9	Oppenheimer Main Street Fund/VA		11/23/2018	VA, VASA - BUYS/SELLS	523,047.704	15,635,462		
683811-86-3	Oppenheimer Main Street Fund/VA - CL 2		12/31/2018	VA, VASA - BUYS/SELLS	112,712.960	3,406,765		
683811-88-9	Oppenheimer Main Street Fund/VA - CL A		12/28/2018	VA, VASA - BUYS/SELLS	22,188.348	658,756		
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,640.000	977,806		
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	83,706.177	2,048,992		
68381F-60-7	Oppenheimer Main Street Mid Cap Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	92,793.000	2,579,707		
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,874.000	721,565		
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	109,270.855	2,830,469		
68381F-40-9	Oppenheimer Main Street Mid Cap Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	100,583.718	2,606,550		
683811-87-1	Oppenheimer Main Street Small Cap Fund/VA		08/28/2018	VA, VASA - BUYS/SELLS	36,529.834	919,678		
68380E-70-0	Oppenheimer Mid Cap Value Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	26,785.894	1,396,512		
68380E-81-7	Oppenheimer Mid Cap Value Fund - R		12/06/2018	VA, VASA - BUYS/SELLS	46.735	2,100		
68382F-10-1	Oppenheimer Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	71,114.000	1,692,131		
68382F-10-1	Oppenheimer Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	155,762.284	3,701,216		
68382F-60-6	Oppenheimer Real Estate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	88,314.000	2,126,752		
68382F-60-6	Oppenheimer Real Estate Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	347,907.955	8,406,194		
68382F-40-8	Oppenheimer Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	146,580.000	3,466,483		
68382F-40-8	Oppenheimer Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,911.850	281,250		
68382F-50-7	Oppenheimer Real Estate Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	253,319.223	6,114,035		
68380H-10-9	Oppenheimer Rising Dividends Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,408.000	213,310		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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68380H-10-9	Oppenheimer Rising Dividends Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	168,749.851	3,203,628		
68380H-60-4	Oppenheimer Rising Dividends Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	18,837.000	380,560		
68380H-50-5	Oppenheimer Rising Dividends Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	9,202.000	171,363		
68380H-50-5	Oppenheimer Rising Dividends Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	10,694.406	199,362		
68380H-40-6	Oppenheimer Rising Dividends Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	77,593.540	1,522,453		
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67,787.000	538,999		
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	168,785.669	1,360,495		
68381K-60-6	Oppenheimer Senior Floating Rate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	599,675.000	4,864,822		
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	229,826.000	1,860,653		
68381K-40-8	Oppenheimer Senior Floating Rate Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	766,416.372	6,173,453		
683969-10-9	Oppenheimer Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	96,357.000	639,814		
683969-10-9	Oppenheimer Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	45,436.968	296,287		
683969-80-2	Oppenheimer Total Return Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	126,202.000	839,986		
683969-70-3	Oppenheimer Total Return Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	122,868.000	816,809		
683969-60-4	Oppenheimer Total Return Bond Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	22,337.870	147,944		
683811-20-2	Oppenheimer Total Return Bond Fund/VA		11/20/2018	VA, VASA - BUYS/SELLS	326,460.390	2,443,905		
683811-20-2	Oppenheimer Total Return Bond Fund/VA - CL A		12/28/2018	VA, VASA - BUYS/SELLS	3,290.952	24,540		
68380J-30-3	Oppenheimer Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,084.011	440,645		
68380J-79-0	Oppenheimer Value Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	432.392	13,349		
68380J-81-6	Oppenheimer Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	1,806.148	61,319		
744336-10-8	PGIM Global Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,736.402	40,841		
74440Y-10-8	PGIM High-Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,639.654	116,374		
74440G-10-7	PGIM Jennison 20/20 Focus Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,756.000	24,403		
74440G-50-3	PGIM Jennison 20/20 Focus Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	192.000	2,650		
74441K-10-7	PGIM Jennison Natural Resources Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,477.000	56,168		
74441K-40-4	PGIM Jennison Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,160.000	148,587		
74441C-10-5	PGIM Jennsion Mid-Cap Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	136,761.583	3,498,848		
74441C-60-0	PGIM Jennsion Mid-Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,417.689	529,641		
74440B-88-4	PGIM Total Return Bond Fund R6		12/31/2018	VA, VASA - BUYS/SELLS	720,958.396	10,150,716		
74440B-10-8	PGIM Total Return Bond Fund A		12/31/2018	VA, VASA - BUYS/SELLS	354,142.095	5,018,050		
74440B-40-5	PGIM Total Return Bond Fund Z		12/31/2018	VA, VASA - BUYS/SELLS	918,211.549	12,969,796		
722000-23-2	PIMCO All Asset All Authority Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	69,828.206	578,786		
722005-58-4	PIMCO Commodity Real Return Strategy Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	224,759.696	1,403,500		
722005-65-9	PIMCO Commodity Real Return Strategy Fund - Admin		12/28/2018	VA, VASA - BUYS/SELLS	59,303.969	380,665		
722005-66-7	PIMCO Commodity Real Return Strategy Fund - Inst		12/27/2018	VA, VASA - BUYS/SELLS	391,733.303	2,585,501		
72201P-22-5	PIMCO Commodity Real Return Strategy Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	21,159.353	133,618		
693394-55-3	PIMCO Commodity Real Return Strategy Portfolio		12/31/2018	VA, VASA - BUYS/SELLS	159,229.593	1,092,293		
72201M-38-8	PIMCO Extended Duration Fund - I-2		12/31/2018	VA, VASA - BUYS/SELLS	2,997,005.718	21,032,379		
72201F-59-9	PIMCO Extended Duration Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	3,754,405.225	26,867,898		
693394-60-3	PIMCO GI Bond Opportunities Port (Unhedged) - ADM		12/31/2018	VA, VASA - BUYS/SELLS	15,902.236	189,022		
693390-84-1	PIMCO High Yield Fund		12/31/2018	VA, VASA - BUYS/SELLS	580,382.000	5,055,491		
693390-37-9	PIMCO High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	257,486.000	2,230,859		
693390-37-9	PIMCO High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	506,162.199	4,397,074		
693390-84-1	PIMCO High Yield Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	43,415.554	376,803		
722000-79-4	PIMCO High Yield Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	192,291.000	1,686,496		
722000-79-4	PIMCO High Yield Fund - R		03/15/2018	VA, VASA - BUYS/SELLS	145,390.277	1,296,106		
72201F-47-4	PIMCO Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	417,328.000	5,001,178		
72201F-47-4	PIMCO Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	911,843.079	10,867,100		
72201F-48-2	PIMCO Income Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	460,370.701	5,523,914		
72201F-49-0	PIMCO Income Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	1,590,949.204	18,877,081		
72201F-49-0	PIMCO Income Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	2,405,718.000	28,895,897		
72201F-44-1	PIMCO Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	706,280.000	8,537,500		
72201F-44-1	PIMCO Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	36,659.674	438,531		
722005-81-6	PIMCO Investment Grade Credit Bond Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	819,896.207	8,489,873		
72201F-62-3	PIMCO Long Duration Total Return Fund - Int		12/31/2018	VA, VASA - BUYS/SELLS	559,297.793	5,769,876		
693391-18-7	PIMCO Long Term US Government Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	191,304.543	1,123,464		
693390-20-5	PIMCO Long Term US Government Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	49,048.102	300,154		
72201P-64-7	PIMCO Long-Term Credit Bond Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	2,569,826.562	29,608,952		
722000-10-9	PIMCO PRIV SHORT-TERM FLOATING NAV PORT2		12/26/2018	Direct Placement	39,187.000	492,280		
72201P-87-8	PIMCO PRV LONG DURATION CORPORATE BOND		12/26/2018	Various	2,906,817.000	32,883,221		
72201P-61-3	PIMCO PRV SHORT-TERM FLOATING NAV PORT2		12/27/2018	Various	135,292.000	1,353,761		
722005-40-2	PIMCO PRV SHORT-TERM PORTFOLIO		12/26/2018	Direct Placement	9,599.000	90,619		
693391-12-0	PIMCO Real Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	184,196.000	1,980,057		
693391-12-0	PIMCO Real Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	29,272.853	316,044		
693391-11-2	PIMCO Real Return Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	20,939.337	226,534		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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693391-10-4	PIMCO Real Return Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	556,313.000	5,979,604		
722000-76-0	PIMCO Real Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	271,503.000	2,933,963		
722000-76-0	PIMCO Real Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	54.105	583		
693391-11-2	PIMCO Real Return Fund Administrative Class		12/28/2018	InvestOne	71,596.236	768,674		
693391-39-3	PIMCO StocksPlus Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,219,361.996	12,553,159		
722000-72-9	PIMCO StocksPlus Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	313,433.284	3,303,061		
693390-44-5	PIMCO Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	192,563.000	1,925,928		
693390-70-0	PIMCO Total Return Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	777,082.000	7,730,948		
722000-85-1	PIMCO Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	266,871.000	2,666,198		
693390-72-6	PIMCO Total Return Fund Administrative Class		12/28/2018	InvestOne	225,367.073	2,268,255		
277923-77-7	Parametric Emerging Markets Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	4,274.387	60,496		
70432R-10-1	Payden Kravitz Cash Balance Plan Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	105,871.000	1,087,479		
704329-35-8	Payden Kravitz Cash Balance Plan Fund - Retirement		12/31/2018	VA, VASA - BUYS/SELLS	575,344.000	5,661,070		
70432R-10-1	PaydenKravitz Cash Balance Plan Fund - Adv		12/28/2018	VA, VASA - BUYS/SELLS	33,375.862	340,040		
72387X-10-9	Pioneer Disciplined Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	61,331.836	853,831		
72387X-50-5	Pioneer Disciplined Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	33.000	520		
72387X-40-6	Pioneer Disciplined Value Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	130,365.276	1,812,144		
72366V-10-8	Pioneer Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	35,526.000	1,250,444		
72366V-10-8	Pioneer Equity Income Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	89,525.040	2,966,010		
72366V-70-2	Pioneer Equity Income Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	90,550.000	3,133,409		
72366V-50-4	Pioneer Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	45,919.000	1,643,812		
72366V-50-4	Pioneer Equity Income Fund - Ret		12/21/2018	VA, VASA - BUYS/SELLS	182.202	6,296		
723682-50-6	Pioneer Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	300.000	8,090		
723695-10-2	Pioneer Fundamental Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	62,391.000	1,465,807		
723695-10-2	Pioneer Fundamental Growth Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	9.828	231		
723695-70-6	Pioneer Fundamental Growth Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	192,764.000	4,475,534		
723695-50-8	Pioneer Fundamental Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	123,358.000	2,846,629		
723695-40-9	Pioneer Fundamental Growth Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	153,710.152	3,530,392		
723884-10-2	Pioneer Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	54,441.000	570,562		
723884-10-2	Pioneer Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	56,875.815	597,324		
723884-70-6	Pioneer Strategic Income Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	307,591.000	3,224,038		
723884-50-8	Pioneer Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	215,174.000	2,301,668		
723884-40-9	Pioneer Strategic Income Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	109,615.602	1,158,804		
74253J-78-4	Principal Large Cap Growth I Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	12,209.833	189,997		
74253Q-58-0	Principal Real Estate Securities Fund Inst		12/27/2018	VA, VASA - BUYS/SELLS	268,868.558	6,326,100		
74439A-40-0	Prudential Global Total Return Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	346,288.461	2,233,628		
746745-10-8	Putnam Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,793.000	161,915		
746745-60-3	Putnam Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,846.000	333,220		
74678J-10-4	Putnam High Yield Advantage Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,540.000	26,416		
74678J-60-9	Putnam High Yield Advantage Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,162.000	41,108		
746802-85-9	Putnam International Capital Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,162.000	123,109		
746802-14-9	Putnam International Capital Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,798.000	106,782		
524686-29-2	QS International Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,220.674	129,001		
524686-26-8	QS International Equity Fund - FI		12/28/2018	VA, VASA - BUYS/SELLS	3,261.934	54,153		
524686-25-0	QS International Equity Fund - R		12/24/2018	VA, VASA - BUYS/SELLS	828.044	12,847		
780811-60-0	Royce Total Return Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	1,322.000	11,830		
780905-26-1	Royce Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	36,213.000	453,827		
780905-26-1	Royce Total Return Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	25,128.304	310,402		
780905-64-2	Royce Total Return Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	26,499.000	348,662		
780905-64-2	Royce Total Return Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	132,363.712	1,546,938		
780811-88-1	Royce Value Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	74.000	517		
780905-17-0	Royce Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,249.000	12,019		
780905-73-3	Royce Value Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	3,450.000	34,592		
461646-59-8	Stadion TargetFit 2020 Conservative Strategy - 2		08/28/2018	VA, VASA - BUYS/SELLS	334.628	4,728		
461646-58-0	Stadion TargetFit 2020 Conservative Strategy - 3		12/31/2018	VA, VASA - BUYS/SELLS	5,314.998	74,757		
461646-57-2	Stadion TargetFit 2020 Conservative Strategy - 4		12/28/2018	VA, VASA - BUYS/SELLS	2,083.006	28,210		
461646-55-6	Stadion TargetFit 2030 Conservative Strategy - 2		12/26/2018	VA, VASA - BUYS/SELLS	2,597.062	41,684		
461646-54-9	Stadion TargetFit 2030 Conservative Strategy - 3		12/31/2018	VA, VASA - BUYS/SELLS	3,536.852	55,670		
461646-53-1	Stadion TargetFit 2030 Conservative Strategy - 4		12/28/2018	VA, VASA - BUYS/SELLS	3,740.258	57,327		
461646-51-5	Stadion TargetFit 2040 Conservative Strategy - 2		12/26/2018	VA, VASA - BUYS/SELLS	3,043.557	48,727		
461646-49-9	Stadion TargetFit 2040 Conservative Strategy - 3		12/31/2018	VA, VASA - BUYS/SELLS	4,228.353	66,750		
461646-48-1	Stadion TargetFit 2040 Conservative Strategy - 4		12/28/2018	VA, VASA - BUYS/SELLS	4,132.851	63,315		
461646-46-5	Stadion TargetFit 2050 Conservative Strategy - 2		12/26/2018	VA, VASA - BUYS/SELLS	1,252.160	20,084		
461646-45-7	Stadion TargetFit 2050 Conservative Strategy - 3		12/31/2018	VA, VASA - BUYS/SELLS	3,914.749	62,455		
461646-44-0	Stadion TargetFit 2050 Conservative Strategy - 4		12/28/2018	VA, VASA - BUYS/SELLS	914.083	14,147		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
461646-63-0	Stadion TargetFit Inc. Conservative Strategy - 3		12/31/2018	VA, VASA - BUYS/SELLS	2,206.731	26,575		
461646-62-2	Stadion TargetFit Inc. Conservative Strategy - 4		12/28/2018	VA, VASA - BUYS/SELLS	1,861.570	21,861		
85749F-40-0	State St. Inst. Premier Growth Equity Fund - Serv		12/31/2018	VA, VASA - BUYS/SELLS	40,324.327	545,002		
85917L-59-3	Sterling Capital Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,545.130	108,081		
77954T-20-9	T Rowe ES New American Growth Fund		12/18/2018	VA, VASA - BUYS/SELLS	15,747.875	426,555		
77954R-10-4	T Rowe Limited - Term Bond Division Fund		12/31/2018	VA, VASA - BUYS/SELLS	6.626	32		
77954T-40-7	T Rowe Mid-Cap Growth Portfolio Fund		12/18/2018	VA, VASA - BUYS/SELLS	516,452.348	13,600,925		
779562-10-7	T Rowe New Horizons Fund		12/28/2018	VA, VASA - BUYS/SELLS	1,405,575.493	76,590,131		
77954Q-20-5	T Rowe Price Blue Chip Growth Fund - Adv		12/28/2018	VA, VASA - BUYS/SELLS	68,236.329	7,145,364		
77954Q-30-4	T Rowe Price Blue Chip Growth Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	8,549.118	866,410		
77954T-50-6	T Rowe Price Blue Chip Growth Portfolio Fund		12/18/2018	VA, VASA - BUYS/SELLS	103,222.380	3,477,934		
77954T-10-0	T Rowe Price Equity Income Portfolio Fund		12/18/2018	VA, VASA - BUYS/SELLS	164,281.485	4,395,666		
779906-20-5	T Rowe Spectrum Growth Fund		12/28/2018	VA, VASA - BUYS/SELLS	357,032.710	7,757,569		
779547-10-8	T. Rowe Price Equity Income Fund		12/31/2018	VA, VASA - BUYS/SELLS	150,035.853	4,702,285		
779547-30-6	T. Rowe Price Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	34,252.000	1,076,845		
741479-30-7	T. Rowe Price Growth Stock Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,160.000	686,941		
77956H-48-4	T. Rowe Price Inst Emerging Markets Stock Fund I		12/17/2018	VA, VASA - BUYS/SELLS	12,142.487	450,001		
45775L-40-8	T. Rowe Price Institutional Lg Cap Gr Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	99,105.407	3,930,580		
779562-20-6	T. Rowe Price New Horizons Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	389,545.018	22,520,444		
880196-20-9	Templeton Foreign Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	26,402.114	197,780		
880196-80-3	Templeton Foreign Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	657.716	4,830		
355150-39-2	Templeton Foreign VIP Fund		12/12/2018	VA, VASA - BUYS/SELLS	148,966.985	2,161,340		
880208-10-3	Templeton Global Bond Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	595,660.309	7,014,284		
880208-40-0	Templeton Global Bond Fund - Adv		12/21/2018	VA, VASA - BUYS/SELLS	14,835.029	173,589		
880208-84-8	Templeton Global Bond Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	70,707.142	825,061		
880208-77-2	Templeton Global Bond Fund R6		12/28/2018	VA, VASA - BUYS/SELLS	214,769.644	2,504,938		
880199-50-0	Templeton Growth Fund, Inc Fund - R (801)		12/14/2018	VA, VASA - BUYS/SELLS	11,171.861	275,028		
41664M-79-7	The Hartford Balanced Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,821,007.000	25,712,032		
41664M-78-9	The Hartford Balanced Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	455,403.000	6,393,174		
41664R-32-5	The Hartford Balanced Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,584,386.000	22,894,721		
416649-65-5	The Hartford Capital Appreciation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	17,890.000	682,434		
416649-35-8	The Hartford Capital Appreciation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	39,104.000	1,629,754		
41664R-31-7	The Hartford Capital Appreciation Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	31,553.000	1,369,959		
416649-47-3	The Hartford Capital Appreciation II Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	17,143.000	318,479		
416649-17-6	The Hartford Capital Appreciation II Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	3,779.000	67,478		
41664L-27-8	The Hartford Checks and Balances Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	9,846.000	89,172		
416649-73-9	The Hartford Conservative Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,405.000	35,315		
416649-43-2	The Hartford Conservative Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,297.000	13,342		
416649-58-0	The Hartford Dividend and Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	45,998.000	1,156,599		
416649-28-3	The Hartford Dividend and Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	78,560.000	2,005,042		
41664R-29-1	The Hartford Dividend and Growth HLS Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	122,940.000	3,226,955		
416649-66-3	The Hartford Equity Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	70,341.000	1,344,236		
416649-36-6	The Hartford Equity Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	26,518.000	511,078		
41664R-28-3	The Hartford Equity Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	124,698.000	2,473,279		
41664M-45-8	The Hartford Global All Asset Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,579.000	14,771		
416649-75-4	The Hartford Growth Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	551.000	6,724		
416649-45-7	The Hartford Growth Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	0.000			
416641-60-3	The Hartford Growth Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	11,561.000	450,270		
416641-87-6	The Hartford Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	26,966.000	1,093,204		
416641-78-5	The Hartford Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	40,671.000	1,896,125		
416649-67-1	The Hartford Healthcare Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	33,597.000	1,180,647		
416649-37-4	The Hartford Healthcare Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	20,608.000	770,579		
416649-64-8	The Hartford High Yield Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,454.000	104,815		
416649-34-1	The Hartford High Yield Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	416.000	3,010		
416649-59-8	The Hartford Inflation Plus Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	83,342.000	846,745		
416649-29-1	The Hartford Inflation Plus Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	8,809.000	90,584		
416649-24-2	The Hartford International Opportunites Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	267,765.000	4,476,574		
416649-54-9	The Hartford International Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	253,748.000	4,141,576		
41664R-27-5	The Hartford International Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	508,063.000	8,604,276		
41664M-73-0	The Hartford International Small Company Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	34,623.000	496,545		
41664M-72-2	The Hartford International Small Company Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	18,833.000	284,777		
41664M-86-2	The Hartford Mid Cap Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	100,625.000	3,275,680		
41664M-85-4	The Hartford Mid Cap Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	207,302.000	6,956,272		
41664R-26-7	The Hartford Mid Cap Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	271,255.000	9,784,133		
41664M-69-8	The Hartford Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	25,599.000	376,342		

SCHEDULE D - PART 3

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41664M-68-0	The Hartford Mid Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	15,527.000	223,723		
416649-74-7	The Hartford Moderate Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,996.000	55,537		
416649-44-0	The Hartford Moderate Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	174.000	1,901		
41665H-39-1	The Hartford Schroders International Multi-Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	16,358.000	164,958		
41665H-38-3	The Hartford Schroders International Multi-Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	15,882.000	144,871		
41665H-35-9	The Hartford Schroders International Multi-Cap Value Fund - SDR		12/31/2018	VA, VASA - BUYS/SELLS	278,155.000	2,706,059		
416641-70-2	The Hartford Small Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,739.000	86,174		
416641-86-8	The Hartford Small Cap Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,641.000	70,759		
416649-69-7	The Hartford Small Company Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,866.000	60,995		
885215-51-7	Thornburg Core Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,804.332	177,585		
885215-35-0	Thornburg Core Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	44,031.278	1,797,001		
885215-52-5	Thornburg International Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	811.000	18,229		
885215-52-5	Thornburg International Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	49,594.843	1,134,339		
885215-26-9	Thornburg International Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	210.000	4,643		
885215-36-8	Thornburg International Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	167,640.875	4,000,315		
885216-80-4	Thornburg International Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,227.385	48,723		
885215-53-3	Thornburg Value Fund - R3		12/21/2018	VA, VASA - BUYS/SELLS	7,115.293	478,279		
885215-37-6	Thornburg Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	13,139.171	935,813		
92914E-83-8	VY Clarion Global Real Estate Portfolio		11/06/2018	VA, VASA - BUYS/SELLS	166,532.242	1,952,147		
922908-71-0	Vanguard 500 Index Fund Adm		12/28/2018	VA, VASA - BUYS/SELLS	471,843.251	119,473,378		
921931-10-1	Vanguard Balanced Index Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	43,514.000	1,519,133		
922042-84-1	Vanguard Emerging Markets Stock Index Fund Admiral		12/24/2018	VA, VASA - BUYS/SELLS	185,484.323	6,604,783		
921921-30-0	Vanguard Equity-Income Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	144,210.417	10,950,707		
922908-37-1	Vanguard Extended Market Index Fund - INSTP		12/31/2018	VA, VASA - BUYS/SELLS	66,018.896	14,074,762		
922040-10-0	Vanguard Institutional Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	182,079.983	45,925,278		
922040-20-9	Vanguard Institutional Index Fund - INSTP		12/27/2018	VA, VASA - BUYS/SELLS	129,967.462	32,323,788		
92202E-81-3	Vanguard Institutional Target Ret 2015 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	58,383.174	1,270,877		
92202E-79-7	Vanguard Institutional Target Ret 2020 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	400,827.283	8,984,691		
92202E-78-9	Vanguard Institutional Target Ret 2025 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	550,122.127	12,579,260		
92202E-77-1	Vanguard Institutional Target Ret 2030 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	681,072.476	15,674,430		
92202E-76-3	Vanguard Institutional Target Ret 2035 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	558,962.603	13,059,677		
92202E-75-5	Vanguard Institutional Target Ret 2040 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	499,474.097	11,719,659		
92202E-74-8	Vanguard Institutional Target Ret 2045 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	488,440.706	11,583,028		
92202E-73-0	Vanguard Institutional Target Ret 2050 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	413,878.350	9,786,315		
92202E-72-2	Vanguard Institutional Target Ret 2055 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	259,803.293	6,199,870		
92202E-71-4	Vanguard Institutional Target Ret 2060 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	296,623.946	7,108,883		
92202E-67-2	Vanguard Institutional Target Ret 2065 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	26,635.441	562,723		
92202E-69-8	Vanguard Institutional Target Ret Inc Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	130,276.836	2,760,349		
921937-88-4	Vanguard Intermediate-Term Bond Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	174,240.568	1,926,475		
921937-40-5	Vanguard Long-Term Bond Index Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	208,351.859	2,719,059		
922031-77-8	Vanguard Long-Term Investment-Grade Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	4,795,454.393	46,612,635		
921937-72-8	Vanguard Mid Cap Growth Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	1.000	50		
922908-64-5	Vanguard Mid Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	245,779.000	47,939,408		
922908-83-5	Vanguard Mid Capitalization Index Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	11,766.030	495,902		
922908-64-5	Vanguard Mid Capitalization Index Fund Adm		12/31/2018	VA, VASA - BUYS/SELLS	135,306.045	26,245,620		
921908-86-9	Vanguard Real Estate Index Fund - Inst		12/21/2018	VA, VASA - BUYS/SELLS	113,758.727	2,053,361		
921908-87-7	Vanguard Real Estate Index Fund Admiral		12/27/2018	VA, VASA - BUYS/SELLS	36,434.196	4,110,572		
92206C-58-1	Vanguard Russell 3000 Index Fund - Inst		12/12/2018	VA, VASA - BUYS/SELLS	57,495.368	14,661,718		
922908-71-0	Vanguard S&P 500 Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	540,380.000	137,331,300		
921937-70-2	Vanguard Short Term Bond Index Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	487,027.989	4,977,019		
922031-87-7	Vanguard Short-Term Investment-Grade Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	151,907.534	1,590,217		
922908-68-6	Vanguard Small Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	528,152.000	38,388,565		
922908-68-6	Vanguard Small Cap Index Fund Adm		12/31/2018	VA, VASA - BUYS/SELLS	269,534.278	19,599,908		
921937-60-3	Vanguard Total Bond Market Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	3,572,702.000	37,285,437		
921937-50-4	Vanguard Total Bond Market Index Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	1,801,642.938	18,907,021		
921937-60-3	Vanguard Total Bond Market Index Fund Adm		12/31/2018	VA, VASA - BUYS/SELLS	2,275,270.583	23,958,636		
921909-81-8	Vanguard Total International Stock Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	1,330,933.000	39,091,251		
921909-78-4	Vanguard Total Intl Stock Index Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	269,605.084	31,626,083		
921938-10-6	Vanguard Wellesley Income Fund		12/31/2018	VA, VASA - BUYS/SELLS	6,164.000	161,453		
921938-20-5	Vanguard Wellesley Income Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	369,118.347	23,025,999		
926464-23-1	Victory Established Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	135,089.000	5,141,328		
926464-37-1	Victory Established Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	148,700.000	5,590,612		
92647K-82-0	Victory Integrity Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,682.000	491,435		
92647K-79-6	Victory Integrity Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,649.000	689,371		
92647K-78-8	Victory Integrity Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	45,027.000	1,751,954		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92647K-82-0	Victory Integrity Small-Cap Value Fund		12/27/2018	VA, VASA - BUYS/SELLS	2,937.314	103,562		
92647K-77-0	Victory Integrity Small-Cap Value Fund Class Y		12/27/2018	VA, VASA - BUYS/SELLS	20,184.157	713,435		
92647K-87-9	Victory Munder Mid Cap Core Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,158.000	352,755		
92647K-85-3	Victory Munder Mid Cap Core Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	33,027.000	821,792		
92647K-84-6	Victory Munder Mid Cap Core Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,846.000	243,551		
92647K-83-8	Victory Munder Mid-Cap Core Growth Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	9.065	253		
926464-83-5	Victory Small Company Opportunity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67,870.000	2,941,033		
926464-38-9	Victory Small Company Opportunity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	96,336.000	3,991,740		
926464-23-1	Victory Sycamore Established Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	55,543.076	2,076,069		
92646A-83-1	Victory Sycamore Established Value Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	19,903.320	752,719		
92646A-42-7	Victory Sycamore Established Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	89,413.000	3,384,983		
92646A-42-7	Victory Sycamore Established Value Fund - R6		12/26/2018	VA, VASA - BUYS/SELLS	4,090.658	138,875		
926464-37-1	Victory Sycamore Established Value Fund - Ret		12/31/2018	VA, VASA - BUYS/SELLS	368.231	13,728		
926464-83-5	Victory Sycamore Sm Company Opportunity Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	92,408.129	3,816,922		
926464-38-9	Victory Sycamore Sm Company Opportunity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	59,067.577	2,403,836		
92647K-63-0	Victory Sycamore Sm Company Opportunity Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	49,672.664	2,291,051		
92837F-48-2	Virtus Ceredex Large Cap Value Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	36,798.000	550,618		
92837F-47-4	Virtus Ceredex Mid-Cap Value Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	117,252.552	1,350,097		
92837F-45-8	Virtus Ceredex Mid-Cap Value Equity Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	121,041.244	1,383,912		
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	85,778.000	1,058,896		
92837F-52-4	Virtus RidgeWorth Large Cap Value Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	628,094.000	8,395,644		
92837F-47-4	Virtus RidgeWorth Mid Cap Value Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	124,271.000	1,452,367		
92837F-80-5	Virtus RidgeWorth Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,233.000	117,667		
92837F-88-8	Virtus RidgeWorth Total Return Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12,894.000	130,919		
92913K-59-5	Voya Real Estate Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	4,875.007	68,664		
92913L-87-4	Voya Strategic Income Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,048,978.829	20,889,331		
949921-10-0	WF Capital Growth Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	12,290.887	114,104		
949915-63-1	WF Capital Growth Fund - Adm (3603)		12/28/2018	VA, VASA - BUYS/SELLS	74,824.532	766,747		
949921-50-6	WF Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	32,637.308	1,017,878		
949915-35-9	WF Discovery Fund - Adm (3703)		12/31/2018	VA, VASA - BUYS/SELLS	118,792.288	3,548,176		
949917-35-5	WF Discovery Fund Inst		12/28/2018	VA, VASA - BUYS/SELLS	31,048.772	1,165,137		
949917-10-8	WF Internatl Value Fund - ADM		12/28/2018	VA, VASA - BUYS/SELLS	17,222.208	273,708		
949917-31-4	WF Internatl Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	11,444.088	171,166		
949915-25-0	WF Intrinsic Small Cap Value - Adm (3705)		12/31/2018	VA, VASA - BUYS/SELLS	728.593	23,762		
949921-74-6	WF Intrns Sm CapValue Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	478.653	15,225		
949921-30-8	WF Special Mid Cap Val Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	257,917.596	9,377,550		
949915-51-6	WF Special Mid Cap Val Fund - Adm (3704)		12/31/2018	VA, VASA - BUYS/SELLS	110,270.822	3,958,259		
94985D-48-3	WF Utility & Telecom Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	0.050	1		
936793-79-3	Wasatch Core Growth Fund - INST		12/28/2018	VA, VASA - BUYS/SELLS	3,773.352	258,883		
94904P-60-9	Weitz Partners Value		12/31/2018	VA, VASA - BUYS/SELLS	18,064.528	535,827		
949915-44-1	Wells Fargo Advantage Common Stock Fund Class A		12/28/2018	InvestOne	9,139.819	192,749		
94985D-44-2	Wells Fargo Funds Asset Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000			
94985D-39-2	Wells Fargo Funds Asset Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,204.000	30,794		
94984B-55-3	Wells Fargo Funds Large Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	56.000	1,045		
94988V-87-8	Wells Fargo Funds Large Cap Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,573.000	50,560		
94988V-86-0	Wells Fargo Funds Large Cap Core Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,896.000	157,539		
949921-30-8	Wells Fargo Funds Special Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	68,121.000	2,398,559		
94988V-85-2	Wells Fargo Funds Special Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	50,501.000	1,890,258		
94987W-51-3	Wells Fargo Funds Special Mid Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	395,944.000	14,871,570		
94984B-43-9	Wells Fargo Funds Special Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	36,797.000	1,290,718		
94988V-84-5	Wells Fargo Funds Special Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,355.000	695,602		
94988A-66-8	Wells Fargo Funds Special Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	234,692.000	8,185,047		
949907-50-5	Wells Fargo Funds Stable Value Fund - C		12/31/2018	VA, VASA - BUYS/SELLS	87,198.000	4,614,557		
94984B-53-8	Wells Fargo Large Cap Core Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	8,443.798	164,899		
949915-32-6	Wells Fargo Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,049.210	200,021		
94975P-57-9	Wells Fargo Small Cap Value Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	24,493.814	358,572		
94988A-67-6	Wells Fargo Small Company Growth Fund - R6		12/21/2018	VA, VASA - BUYS/SELLS	1,660.046	87,679		
94988V-85-2	Wells Fargo Special Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,318.240	123,456		
94984B-43-9	Wells Fargo Special Small Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	133,344.739	4,598,390		
94984B-39-7	Wells Fargo Special Small Cap Value Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	33,356.440	1,191,071		
949907-76-0	Wells Fargo Stable Return (110bps) - T		12/28/2018	VA, VASA - BUYS/SELLS	380,539.703	4,398,420		
949907-78-6	Wells Fargo Stable Return (60bps) - R		12/31/2018	VA, VASA - BUYS/SELLS	2,044,524.658	24,929,199		
949907-74-5	Wells Fargo Stable Return (85bps) - S		12/31/2018	VA, VASA - BUYS/SELLS	272,251.137	3,234,267		
94975G-27-2	Wells Fargo Target Date 2010 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	24,817.285	265,154		
94987W-62-0	Wells Fargo Target Date 2015 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	63,379.683	460,454		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94987W-64-6	Wells Fargo Target Date 2015 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	169,672.544	1,327,174		
94984B-20-7	Wells Fargo Target Date 2015 Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	158,892.009	1,240,663		
94975G-23-1	Wells Fargo Target Date 2020 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	156,878.371	1,930,570		
94987W-40-6	Wells Fargo Target Date 2020 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	35,595.593	449,515		
94987W-61-2	Wells Fargo Target Date 2025 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	725,044.260	4,385,444		
94987W-50-5	Wells Fargo Target Date 2025 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	492,182.268	3,004,222		
94984B-50-4	Wells Fargo Target Date 2025 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	461,681.190	2,907,636		
94975G-18-1	Wells Fargo Target Date 2030 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	319,496.901	4,122,670		
94987W-60-4	Wells Fargo Target Date 2030 Fund - R4		12/21/2018	VA, VASA - BUYS/SELLS	71,631.997	968,489		
94987W-59-6	Wells Fargo Target Date 2035 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	595,980.484	4,758,216		
94987W-63-8	Wells Fargo Target Date 2035 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	493,635.097	3,917,611		
94984B-80-1	Wells Fargo Target Date 2035 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	421,735.805	3,495,163		
94975G-14-0	Wells Fargo Target Date 2040 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	212,482.024	3,186,560		
94987W-70-3	Wells Fargo Target Date 2040 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	40,970.065	669,154		
94987W-58-8	Wells Fargo Target Date 2045 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	447,140.491	3,890,160		
94987W-80-2	Wells Fargo Target Date 2045 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	458,902.397	4,100,564		
94984B-86-8	Wells Fargo Target Date 2045 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	278,313.928	2,534,214		
94987W-86-9	Wells Fargo Target Date 2050 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	387,816.747	3,099,904		
94987W-88-5	Wells Fargo Target Date 2050 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	87,202.815	729,421		
94987W-57-0	Wells Fargo Target Date 2055 Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	26,684.370	329,701		
94987W-87-7	Wells Fargo Target Date 2055 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	168,515.847	2,138,311		
949921-18-3	Wells Fargo Target Date 2055 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	11,427.664	143,491		
94987W-33-1	Wells Fargo Target Date 2060 Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	109.563	1,283		
94987W-27-3	Wells Fargo Target Date 2060 Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	2,297.376	27,311		
94975G-32-2	Wells Fargo Target Date Today Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	56,073.257	493,370		
94987W-66-1	Wells Fargo Target Date Today Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	14,219.825	132,191		
949915-10-2	Wells Fargo Target Date Today Fund - R6		12/28/2018	VA, VASA - BUYS/SELLS	3,722.704	34,096		
PF9959-11-5	Wells Galliard CIT F		12/14/2018	VA, VASA - BUYS/SELLS	1,520,148.797	21,593,411		
957663-50-3	Western Asset Core Plus Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	936,675.161	10,591,584		
093001-10-5	William Blair Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	139,352.303	1,303,552		
093001-48-5	William Blair Small Cap Growth Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	98,960.049	3,286,147		
093001-47-7	William Blair Small Cap Growth Fund - N		12/28/2018	VA, VASA - BUYS/SELLS	31,198.005	926,768		
97182V-58-6	Wilmington Legg Mason Total Advantage 2015 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	987.000	9,637		
97182U-47-1	Wilmington Legg Mason Total Advantage 2020 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	155,999.000	1,523,490		
97182U-45-5	Wilmington Legg Mason Total Advantage 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	254,878.000	2,475,505		
97182U-43-0	Wilmington Legg Mason Total Advantage 2030 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	212,917.000	2,046,776		
97182U-41-4	Wilmington Legg Mason Total Advantage 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	286,400.000	2,772,932		
97182U-38-0	Wilmington Legg Mason Total Advantage 2040 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	121,317.000	1,159,298		
97182U-36-4	Wilmington Legg Mason Total Advantage 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	121,512.000	1,147,422		
97182U-34-9	Wilmington Legg Mason Total Advantage 2050 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	46,895.000	447,974		
97182U-32-3	Wilmington Legg Mason Total Advantage 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	9,729.000	92,296		
97182U-29-9	Wilmington Legg Mason Total Advantage 2060 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	8,492.000	80,499		
97182U-49-7	Wilmington Legg Mason Total Advantage Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	25,669.000	253,353		
97183H-62-8	Wilmington Trust Index Select Aggressive 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	577,507.000	6,405,694		
97183H-61-0	Wilmington Trust Index Select Aggressive 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	64,452.000	693,243		
97183H-59-4	Wilmington Trust Index Select Aggressive 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	602,336.000	6,868,666		
97183H-58-6	Wilmington Trust Index Select Aggressive 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	31,909.000	368,771		
97183H-57-8	Wilmington Trust Index Select Aggressive 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	626,789.000	7,188,003		
97183H-56-0	Wilmington Trust Index Select Aggressive 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	15,067.000	170,597		
97183H-55-2	Wilmington Trust Index Select Aggressive 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	230,713.000	2,653,418		
97183H-54-5	Wilmington Trust Index Select Aggressive 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	7,094.000	80,038		
97183H-64-4	Wilmington Trust Index Select Aggressive Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	527,785.000	5,692,218		
97183H-63-6	Wilmington Trust Index Select Aggressive Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	3,627.000	38,950		
97183H-39-6	Wilmington Trust Index Select Conservative 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	517,914.000	5,559,152		
97183H-38-8	Wilmington Trust Index Select Conservative 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	278,318.000	2,958,006		
97183H-37-0	Wilmington Trust Index Select Conservative 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	779,457.000	8,465,617		
97183H-36-2	Wilmington Trust Index Select Conservative 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	97,211.000	1,051,545		
97183H-35-4	Wilmington Trust Index Select Conservative 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	500,689.000	5,708,272		
97183H-34-7	Wilmington Trust Index Select Conservative 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	15,450.000	175,078		
97183H-33-9	Wilmington Trust Index Select Conservative 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	182,859.000	2,086,020		
97183H-32-1	Wilmington Trust Index Select Conservative 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	4,435.000	49,272		
97183H-42-0	Wilmington Trust Index Select Conservative Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	705,487.000	7,394,722		
97183H-41-2	Wilmington Trust Index Select Conservative Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	52,727.000	554,151		
97183H-51-1	Wilmington Trust Index Select Moderate 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	10,163,475.000	111,706,511		
97183H-49-5	Wilmington Trust Index Select Moderate 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	316,903.000	3,441,826		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97183H-47-9	Wilmington Trust Index Select Moderate 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	199,838.000	2,237,663		
97183H-46-1	Wilmington Trust Index Select Moderate 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	5,223,807.000	59,576,451		
97183H-44-6	Wilmington Trust Index Select Moderate 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	2,348,106.000	26,768,489		
97183H-43-8	Wilmington Trust Index Select Moderate 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	106,768.000	1,167,126		
97183H-53-7	Wilmington Trust Index Select Moderate Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	4,747,919.000	50,855,748		
97183H-52-9	Wilmington Trust Index Select Moderate Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	74,102.000	780,291		
97183H-48-7	Wilmington Trust Index Select tModerate 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	8,020,835.000	90,032,057		
97183H-45-3	Wilmington Trust Index Select tModerate 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	223,242.000	2,474,686		
97182T-59-9	flexPATH Index+ Aggressive 2025 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	15,979.220	191,787		
97182T-39-1	flexPATH Index+ Aggressive 2035 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	5,162.643	63,535		
97182T-19-3	flexPATH Index+ Aggressive 2045 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	2,205.099	27,307		
97182P-53-0	flexPATH Index+ Aggressive 2055 Fund - I2		12/13/2018	VA, VASA - BUYS/SELLS	3,015.256	37,197		
97182T-46-6	flexPATH Index+ Conservative 2025 Fund - I2		09/06/2018	VA, VASA - BUYS/SELLS	58.661	663		
97182T-53-2	flexPATH Index+ Moderate 2025 Fund - I2		12/20/2018	VA, VASA - BUYS/SELLS	40,602.282	470,535		
97182T-33-4	flexPATH Index+ Moderate 2035 Fund - I2		12/20/2018	VA, VASA - BUYS/SELLS	52,219.031	625,851		
97182T-13-6	flexPATH Index+ Moderate 2045 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	27,644.221	337,982		
97182P-46-4	flexPATH Index+ Moderate 2055 Fund - I2		12/24/2018	VA, VASA - BUYS/SELLS	5,035.844	61,863		
97182T-73-0	flexPATH Index+ Moderate Retirement Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	169,695.314	1,894,188		
9299999. Subtotal - Common Stocks - Mutual Funds						15,645,045,593	XXX	
9799997. Total - Common Stocks - Part 3						15,735,473,451	XXX	
9799998. Total - Common Stocks - Part 5						993,250,366	XXX	
9799999. Total - Common Stocks						16,728,723,818	XXX	
9899999. Total - Preferred and Common Stocks						16,728,723,818	XXX	
9999999 - Totals						37,633,879,076	XXX	91,253,221

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
022650-AA-6	AMAL LTD 3.465% 08/21/21		10/31/2018	Transfer in Kind		914,850	910,375	948,629	929,782	18,847			18,847		948,629		(33,779)	(33,779)	29,792	08/21/2021
022650-AA-6	AMAL LTD 3.465% 08/21/21		08/21/2018	Redemption 100.0019		213,913	213,908	222,897	218,469	4,428			4,428		222,897		(8,984)	(8,984)	3,716	08/21/2021
266893-AA-4	DURRAH MSN 35603 1.684% 01/22/25		10/22/2018	Redemption 100.0000		41,146	41,146	40,681	39,992	688			688		40,680		466	466	434	01/22/2025
30961M-07-1	FHA POOL 0221D4 7.430% 05/01/23		10/01/2018	Paydown		50	50	48	50	(2)			(2)		48		2	2		05/01/2023
36291F-PX-0	GNMA I POOL 626938 4.000% 04/15/45		12/01/2018	Paydown		4,390	4,390	4,677	4,642	35			35		4,677		(287)	(287)	79	04/15/2045
3622A2-P2-2	GNMA I POOL 784041 4.000% 08/15/45		12/01/2018	Paydown		13,277	13,277	14,147	14,106	40			40		14,146		(869)	(869)	276	08/15/2045
36198R-MH-6	GNMA I POOL AI4860 3.500% 10/15/44		12/01/2018	Paydown		46,129	46,129	48,342	47,933	409			409		48,342		(2,213)	(2,213)	1,014	10/15/2044
36198R-XS-0	GNMA I POOL AI5189 3.500% 02/15/45		12/01/2018	Paydown		664,034	664,034	693,387	687,612	5,775			5,775		693,387		(29,353)	(29,353)	9,104	02/15/2045
3617AA-ML-5	GNMA I POOL A09363 3.500% 11/15/45		12/01/2018	Paydown		12,806	12,806	13,382	13,260	122			122		13,382		(576)	(576)	368	11/15/2045
36194A-UB-1	GNMA I POOL AT2378 2.500% 09/15/46		12/01/2018	Paydown		8,468	8,468	8,264	8,298	(34)			(34)		8,264		204	204	100	09/15/2046
3617G7-E2-7	GNMA I POOL BF1053 3.500% 12/15/47		10/19/2018	Various		17,431,655	17,760,948	18,409,639	18,402,701	6,938			6,938		18,409,639		(977,984)	(977,984)	555,331	12/15/2047
3617G7-E2-7	GNMA I POOL BF1053 3.500% 12/15/47		10/01/2018	Paydown		502,129	502,129	520,469	520,273	196			196		520,469		(18,340)	(18,340)	8,726	12/15/2047
36202C-6G-3	GNMA II POOL 002671 6.000% 11/20/28		12/01/2018	Paydown		2,089	2,089	2,397	2,334	63			63		2,397		(308)	(308)	65	11/20/2028
36202D-ZF-1	GNMA II POOL 003442 5.000% 09/20/33		12/01/2018	Paydown		7,130	7,130	7,923	7,745	178			178		7,923		(793)	(793)	187	09/20/2033
36225F-F6-1	GNMA II POOL 082888 3.750% 07/20/41		12/01/2018	Paydown		18,774	18,774	19,543	19,306	237			237		19,543		(769)	(769)	306	07/20/2041
36230U-XV-6	GNMA II POOL 759692 4.794% 06/20/61		10/31/2018	Transfer in Kind		22,597	22,413	23,590	22,650	940			940		23,590		(993)	(993)	985	06/20/2061
36230U-XV-6	GNMA II POOL 759692 4.794% 06/20/61		10/01/2018	Paydown		406,539	406,539	427,897	410,841	17,056			17,056		427,897		(21,358)	(21,358)	8,315	06/20/2061
36179C-J6-0	GNMA II POOL AC2985 4.000% 10/20/47		12/07/2018	Wachovia Securities, LLC		7,973,547	7,867,913	8,335,071	8,244,406	90,665			90,665		8,335,071		(361,524)	(361,524)	325,829	10/20/2047
36179C-J6-0	GNMA II POOL AC2985 4.000% 10/20/47		12/01/2018	Paydown		783,904	783,904	830,448	821,415	9,033			9,033		830,448		(46,544)	(46,544)	18,774	10/20/2047
36198Q-TX-6	GNMA II POOL AI4166 4.000% 08/20/44		12/01/2018	Paydown		4,074	4,074	4,363	4,326	37			37		4,363		(289)	(289)	54	08/20/2044
36198Q-TY-4	GNMA II POOL AI4167 4.000% 08/20/44		12/01/2018	Paydown		13,696	13,696	14,625	14,420	205			205		14,625		(929)	(929)	305	08/20/2044
36182X-AY-7	GNMA II POOL AJ2723 4.000% 08/20/44		12/01/2018	Paydown		6,970	6,970	7,443	7,339	104			104		7,443		(473)	(473)	110	08/20/2044
36183A-F4-7	GNMA II POOL AJ4687 4.000% 08/20/44		12/01/2018	Paydown		4,104	4,104	4,382	4,321	61			61		4,382		(278)	(278)	90	08/20/2044
36189M-S7-4	GNMA II POOL AQ0542 4.000% 10/20/46		12/01/2018	Paydown		6,170	6,170	6,654	6,486	168			168		6,654		(484)	(484)	165	10/20/2046
36192S-2Y-5	GNMA II POOL AR0791 3.500% 05/20/46		12/01/2018	Paydown		65,976	65,976	69,975	68,257	1,719			1,719		69,976		(4,000)	(4,000)	1,377	05/20/2046
36194J-JB-5	GNMA II POOL AT9258 3.500% 08/20/46		12/01/2018	Paydown		8,156	8,156	8,516	8,451	66			66		8,517		(361)	(361)	183	08/20/2046
36194S-VM-7	GNMA II POOL AU5120 3.500% 10/20/46		12/01/2018	Paydown		2,116	2,116	2,208	2,192	17			17		2,209		(93)	(93)	40	10/20/2046
36194U-DT-7	GNMA II POOL AU6414 3.500% 10/20/46		12/01/2018	Paydown		4,072	4,072	4,252	4,220	32			32		4,252		(180)	(180)	122	10/20/2046
36195J-C2-1	GNMA II POOL AV7289 3.500% 10/20/46		12/01/2018	Paydown		2,822	2,822	2,945	2,922	23			23		2,945		(123)	(123)	62	10/20/2046
36195L-KK-7	GNMA II POOL AV9298 3.500% 10/20/46		12/01/2018	Paydown		4,525	4,525	4,725	4,690	35			35		4,725		(200)	(200)	52	10/20/2046
36195M-AA-8	GNMA II POOL AV9901 3.500% 11/20/46		12/01/2018	Paydown		646	646	674	669	5			5		674		(28)	(28)	12	11/20/2046
36195Q-XN-6	GNMA II POOL AW2485 3.500% 10/20/46		12/01/2018	Paydown		19,431	19,431	20,281	20,124	157			157		20,281		(850)	(850)	462	10/20/2046
36195Q-2M-2	GNMA II POOL AW2580 3.500% 11/20/46		12/01/2018	Paydown		21,400	21,400	22,336	22,163	173			173		22,336		(936)	(936)	311	11/20/2046
36195U-VS-8	GNMA II POOL AW6025 3.500% 10/20/46		12/01/2018	Paydown		762	762	796	790	6			6		796		(34)	(34)	15	10/20/2046
36196F-ZE-7	GNMA II POOL AX4341 3.500% 10/20/46		12/01/2018	Paydown		5,437	5,437	5,875	5,645	231			231		5,876		(439)	(439)	110	10/20/2046
36196F-ZF-4	GNMA II POOL AX4342 3.500% 10/20/46		12/01/2018	Paydown		4,410	4,410	4,745	4,577	168			168		4,745		(335)	(335)	104	10/20/2046
36196F-ZG-2	GNMA II POOL AX4343 3.500% 10/20/46		12/01/2018	Paydown		4,475	4,475	4,797	4,638	159			159		4,797		(322)	(322)	99	10/20/2046
36196F-ZH-0	GNMA II POOL AX4344 3.500% 10/20/46		12/01/2018	Paydown		21,990	21,990	23,528	22,775	753			753		23,528		(1,538)	(1,538)	465	10/20/2046
36196F-ZJ-6	GNMA II POOL AX4345 3.500% 10/20/46		12/01/2018	Paydown		13,625	13,625	14,510	14,096	414			414		14,510		(885)	(885)	333	10/20/2046
36196H-H8-6	GNMA II POOL AX5655 3.500% 11/20/46		12/01/2018	Paydown		31,262	31,262	32,645	32,401	243			243		32,644		(1,382)	(1,382)	494	11/20/2046
36196J-PT-7	GNMA II POOL AX6734 4.478% 12/20/66		10/31/2018	Transfer in Kind		709,025	701,256	741,469	722,341	19,128			19,128		741,469		(32,444)	(32,444)	28,940	12/20/2066
36196J-PT-7	GNMA II POOL AX6734 4.478% 12/20/66		10/01/2018	Paydown		237,038	237,038	250,630	244,165	6,466			6,466		250,631		(13,593)	(13,593)	5,333	12/20/2066
36196J-P5-9	GNMA II POOL AX6744H 4.478% 01/20/67		10/31/2018	Transfer in Kind		329,690	326,070	343,087	335,960	7,126			7,126		343,086		(13,396)	(13,396)	13,475	01/20/2067
36196J-P5-9	GNMA II POOL AX6744H 4.478% 01/20/67		10/01/2018	Paydown		106,274	106,274	111,820	109,498	2,322			2,322		111,820		(5,546)	(5,546)	2,391	01/20/2067
3617B8-EN-4	GNMA II POOL BC4641 3.500% 09/20/47		12/07/2018	Wachovia Securities, LLC		28,348,744	28,661,733	29,808,202	29,672,730	135,472			135,472		29,808,202		(1,459,458)	(1,459,458)	1,034,432	09/20/2047
3617B8-EN-4	GNMA II POOL BC4641 3.500% 09/20/47		12/01/2018	Paydown		987,755	987,755	1,027,265	1,022,596	4,669			4,669		1,027,265		(39,510)	(39,510)	24,936	09/20/2047
3617B8-NA-2	GNMA II POOL BC4885 3.500% 11/20/47		12/07/2018	Various		42,052,180	42,410,459	44,106,878	43,976,004	130,874			130,874		44,106,878		(2,054,698)	(2,054,698)	1,530,405	11/20/2047
3617B8-NA-2	GNMA II POOL BC4885 3.500% 11/20/47		12/01/2018	Paydown		1,794,674	1,794,674	1,866,461	1,860,923	5,538			5,538		1,866,461		(71,787)	(71,787)	37,412	11/20/2047
3617BN-V9-3	GNMA II POOL BD6940 3.500% 12/20/47		12/07/2018	Wachovia Securities, LLC		25,686,300	25,991,361	26,982,281	26,912,226	70,055			70,055		26,982,281		(1,295,981)	(1,295,981)	942,663	12/20/2047
3617BN-V9-3	GNMA II POOL BD6940 3.500% 12/20/47		12/01/2018	Paydown		1,302,426	1,302,426	1,352,081	1,348,571	3,510			3,510		1,352,081		(49,655)	(49,655)	30,827	12/20/2047
36179M-AY-6	GNMA II POOL MA0023 4.000% 04/20/42		12/01/2018	Paydown		57,652	57,652	61,216	60,744	471			471		61,215		(3,563)	(3,563)	1,133	04/20/2042
36179M-E4-8	GNMA II POOL MA0155 4.000% 06/20/42		12/01/2018	Paydown		1,740	1,740	1,852	1,833	19			19		1,852		(112)	(112)	35	06/20/2042
36179M-NH-9	GNMA II POOL MA0392 3.500% 09/20/42		09/04/2018	Goldman Sachs		232,676	231,033	245,428	239,959	5,469			5,469		245,428		(12,752)	(12,752)	6,491	09/20/2042

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179M-NH-9	GNMA II POOL MA0392	3.500% 09/20/42		09/01/2018	Paydown		32,168	32,168	34,172	33,411	761			761		34,172		(2,004)	(2,004)	465	09/20/2042
36179M-QP-8	GNMA II POOL MA0462	3.500% 10/20/42		09/04/2018	Various		90,158	89,357	92,680	92,809	(129)			(129)		92,680		(2,522)	(2,522)	2,384	10/20/2042
36179M-QP-8	GNMA II POOL MA0462	3.500% 10/20/42		09/01/2018	Paydown		11,529	11,529	11,958	11,975	(17)			(17)		11,958		(429)	(429)	162	10/20/2042
36179M-QQ-6	GNMA II POOL MA0463	4.000% 10/20/42		12/01/2018	Paydown		1,456	1,456	1,543	1,534	10			10		1,544		(88)	(88)	33	10/20/2042
36179M-SY-7	GNMA II POOL MA0535	4.000% 11/20/42		12/01/2018	Paydown		2,266	2,266	2,412	2,387	25			25		2,412		(146)	(146)	44	11/20/2042
36179M-X4-7	GNMA II POOL MA0699	3.500% 01/20/43		09/04/2018	Various		10,524,140	10,344,437	10,952,690	10,737,606	215,084			215,084		10,952,690		(428,550)	(428,550)	79,077	01/20/2043
36179M-X4-7	GNMA II POOL MA0699	3.500% 01/20/43		09/01/2018	Paydown		348,204	348,204	368,612	361,439	7,173			7,173		368,612		(20,408)	(20,408)	1,884	01/20/2043
36179N-BB-3	GNMA II POOL MA0934	3.500% 04/20/43		12/01/2018	Paydown		14,948	14,948	15,565	15,517	48			48		15,565		(617)	(617)	271	04/20/2043
36179N-DR-6	GNMA II POOL MA1012	3.500% 05/20/43		02/02/2018	Stephens, Inc		5,847,221	5,744,449	6,069,145	5,962,783	106,362			106,362		6,069,145		(221,924)	(221,924)	40,211	05/20/2043
36179N-DR-6	GNMA II POOL MA1012	3.500% 05/20/43		02/01/2018	Paydown		173,083	173,083	182,866	179,661	3,205			3,205		182,866		(9,783)	(9,783)	744	05/20/2043
36179N-JB-5	GNMA II POOL MA1158	4.000% 07/20/43		12/01/2018	Paydown		13,880	13,880	14,804	14,620	184			184		14,804		(924)	(924)	280	07/20/2043
36179N-LE-6	GNMA II POOL MA1225	4.000% 08/20/43		12/01/2018	Paydown		124,878	124,878	132,774	131,537	1,237			1,237		132,774		(7,896)	(7,896)	2,541	08/20/2043
36179N-Q5-0	GNMA II POOL MA1376	4.000% 10/20/43		12/01/2018	Paydown		3,106,607	3,106,607	3,312,552	3,272,252	40,299			40,299		3,312,551		(205,944)	(205,944)	63,771	10/20/2043
36179N-TE-8	GNMA II POOL MA1449	4.000% 11/20/43		12/01/2018	Paydown		1,687	1,687	1,786	1,775	10			10		1,785		(98)	(98)	35	11/20/2043
36179N-X6-0	GNMA II POOL MA1601	4.000% 01/20/44		12/01/2018	Paydown		69,133	69,133	73,135	72,754	381			381		73,135		(4,002)	(4,002)	1,410	01/20/2044
36179N-2N-7	GNMA II POOL MA1681	5.500% 02/20/44		12/01/2018	Paydown		62,257	62,257	68,736	68,005	731			731		68,736		(6,479)	(6,479)	1,707	02/20/2044
36179N-5W-4	GNMA II POOL MA1761	4.000% 03/20/44		12/01/2018	Paydown		3,298	3,298	3,497	3,470	26			26		3,496		(198)	(198)	67	03/20/2044
36179Q-DZ-1	GNMA II POOL MA1920	4.000% 05/20/44		12/01/2018	Paydown		3,937	3,937	4,174	4,143	31			31		4,174		(237)	(237)	78	05/20/2044
36179Q-D2-4	GNMA II POOL MA1921	4.500% 05/20/44		12/01/2018	Paydown		52,473	52,473	56,351	55,869	482			482		56,351		(3,878)	(3,878)	1,175	05/20/2044
36179Q-JV-4	GNMA II POOL MA2076	5.000% 07/20/44		12/01/2018	Paydown		26,524	26,524	28,783	28,309	474			474		28,783		(2,259)	(2,259)	570	07/20/2044
36179Q-L6-6	GNMA II POOL MA2149	4.000% 08/20/44		12/01/2018	Paydown		38,391	38,391	40,613	40,402	211			211		40,613		(2,222)	(2,222)	788	08/20/2044
36179Q-RZ-6	GNMA II POOL MA2304	4.000% 10/20/44		12/01/2018	Paydown		3,427	3,427	3,625	3,604	21			21		3,625		(198)	(198)	69	10/20/2044
36179Q-T5-0	GNMA II POOL MA2372	4.000% 11/20/44		12/01/2018	Paydown		279,257	279,257	295,009	293,711	1,298			1,298		295,009		(15,752)	(15,752)	5,572	11/20/2044
36179Q-T6-8	GNMA II POOL MA2373	4.500% 11/20/44		06/07/2018	Goldman Sachs		53,624	51,299	55,107	54,524	583			583		55,107		(1,483)	(1,483)	1,276	11/20/2044
36179Q-T6-8	GNMA II POOL MA2373	4.500% 11/20/44		06/01/2018	Paydown		6,692	6,692	7,189	7,113	76			76		7,189		(497)	(497)	88	11/20/2044
36179Q-YU-9	GNMA II POOL MA2523	4.500% 01/20/45		12/01/2018	Paydown		188,867	188,867	202,913	200,738	2,176			2,176		202,914		(14,047)	(14,047)	4,015	01/20/2045
36179Q-3L-3	GNMA II POOL MA2603	4.500% 02/20/45		12/01/2018	Paydown		485,827	485,827	521,475	516,362	5,113			5,113		521,475		(35,648)	(35,648)	11,080	02/20/2045
36179Q-6Q-9	GNMA II POOL MA2679	4.000% 03/20/45		08/07/2018	Bank of America Securities		143,309	139,601	147,857	146,826	1,031			1,031		147,857		(4,548)	(4,548)	3,847	03/20/2045
36179Q-6Q-9	GNMA II POOL MA2679	4.000% 03/20/45		08/01/2018	Paydown		20,494	20,494	21,706	21,555	151			151		21,706		(1,212)	(1,212)	290	03/20/2045
36179Q-6R-7	GNMA II POOL MA2680	4.500% 03/20/45		12/01/2018	Paydown		26,921	26,921	28,923	28,663	260			260		28,923		(2,002)	(2,002)	577	03/20/2045
36179R-BZ-1	GNMA II POOL MA2756	4.500% 04/20/45		12/01/2018	Paydown		3,519	3,519	3,781	3,747	34			34		3,781		(262)	(262)	75	04/20/2045
36179R-D8-9	GNMA II POOL MA2827	4.000% 05/20/45		12/01/2018	Paydown		30,280	30,280	32,144	31,847	297			297		32,144		(1,864)	(1,864)	622	05/20/2045
36179R-D9-7	GNMA II POOL MA2828	4.500% 05/20/45		12/01/2018	Paydown		141,693	141,693	152,231	150,742	1,489			1,489		152,231		(10,538)	(10,538)	3,102	05/20/2045
36179R-GA-1	GNMA II POOL MA2893	4.000% 06/20/45		12/01/2018	Paydown		440,595	440,595	467,581	463,399	4,182			4,182		467,581		(26,986)	(26,986)	8,666	06/20/2045
36179R-GB-9	GNMA II POOL MA2894	4.500% 06/20/45		12/01/2018	Paydown		3,463	3,463	3,716	3,687	29			29		3,716		(253)	(253)	78	06/20/2045
36179R-JF-7	GNMA II POOL MA2962	4.000% 07/20/45		08/07/2018	Bank of America Securities		83,562	81,400	86,112	85,613	499			499		86,112		(2,550)	(2,550)	2,243	07/20/2045
36179R-JF-7	GNMA II POOL MA2962	4.000% 07/20/45		12/01/2018	Paydown		584,656	584,656	622,006	614,917	7,090			7,090		622,007		(37,351)	(37,351)	11,962	07/20/2045
36179R-JG-5	GNMA II POOL MA2963	4.500% 07/20/45		12/01/2018	Paydown		997,483	997,483	1,072,450	1,061,189	11,261			11,261		1,072,450		(74,967)	(74,967)	22,136	07/20/2045
36179R-LQ-0	GNMA II POOL MA3035	4.000% 08/20/45		12/01/2018	Paydown		1,184,344	1,184,344	1,256,885	1,244,163	12,722			12,722		1,256,885		(72,541)	(72,541)	24,242	08/20/2045
36179R-LR-8	GNMA II POOL MA3036	4.500% 08/20/45		12/01/2018	Paydown		1,288,691	1,288,691	1,386,685	1,370,996	15,689			15,689		1,386,685		(97,994)	(97,994)	28,400	08/20/2045
36179R-NX-3	GNMA II POOL MA3106	4.000% 09/20/45		08/07/2018	Various		13,753,307	13,148,087	13,996,302	13,812,168	184,134			184,134		13,996,302		(242,995)	(242,995)	144,849	09/20/2045
36179R-NX-3	GNMA II POOL MA3106	4.000% 09/20/45		08/01/2018	Paydown		682,709	682,709	724,059	717,191	6,868			6,868		724,059		(41,350)	(41,350)	6,886	09/20/2045
36179R-NY-1	GNMA II POOL MA3107	4.500% 09/20/45		12/01/2018	Paydown		1,390,635	1,390,635	1,486,078	1,479,451	6,628			6,628		1,486,079		(95,444)	(95,444)	30,936	09/20/2045
36179R-Q3-6	GNMA II POOL MA3174	4.000% 10/20/45		07/20/2018	Various		9,298,983	9,002,341	9,530,215	9,457,030	73,185			73,185		9,530,215		(231,232)	(231,232)	148,232	10/20/2045
36179R-Q3-6	GNMA II POOL MA3174	4.000% 10/20/45		12/01/2018	Paydown		903,038	903,038	956,394	948,648	7,746			7,746		956,394		(53,356)	(53,356)	10,850	10/20/2045
36179R-Q4-4	GNMA II POOL MA3175	4.500% 10/20/45		12/01/2018	Paydown		317,404	317,404	341,001	337,676	3,325			3,325		341,001		(23,597)	(23,597)	6,964	10/20/2045
36179R-RQ-4	GNMA II POOL MA3195	2.000% 10/20/45		10/31/2018	Transfer in Kind		1,039,788	1,024,839	1,038,210	1,039,979	(1,769)			(1,769)		1,038,210		1,578	1,578	18,789	10/20/2045
36179R-RQ-4	GNMA II POOL MA3195	2.000% 10/20/45		10/01/2018	Paydown		319,578	319,578	323,747	324,300	(552)			(552)		323,748		(4,170)	(4,170)	3,007	10/20/2045
36179R-TA-7	GNMA II POOL MA3245	4.000% 11/20/45		02/23/2018	Bank of America Securities		3,010,903	2,917,073	3,083,760	3,064,407	19,352			19,352		3,083,759		(72,856)	(72,856)	27,979	11/20/2045
36179R-TA-7	GNMA II POOL MA3245	4.000% 11/20/45		02/01/2018	Paydown		125,891	125,891	133,085	132,250	835			835		133,085		(7,194)	(7,194)	620	11/20/2045
36179R-TB-5	GNMA II POOL MA3246	4.500% 11/20/45		12/01/2018	Paydown		4,161	4,161	4,470	4,426	44			44		4,470		(309)	(309)	97	11/20/2045
36179R-VD-8	GNMA II POOL MA3312	4.500% 12/20/45		12/01/2018	Paydown		325,432	325,432	347,657	346,217	1,440			1,440		347,657		(22,225)	(22,225)	6,659	12/20/2045
36179R-V3-0	GNMA II POOL MA3334	2.000% 12/20/45		10/31/2018	Transfer in Kind		202,309	199,394	201,840	202,342	(502)			(502)		201,840		469	469	3,656	12/20/2045
36179R-V3-0	GNMA II POOL MA3334	2.000% 12/20/45		10/01/2018	Paydown		75,142	75,142	76,063	76,253	(189)			(189)		76,064		(922)	(922)	661	12/20/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179R-XE-4	GNMA II POOL MA3377 4.000% 01/20/46		02/21/2018	Bank of America Securities		6,115,999	5,914,535	6,329,020	6,209,569	119,451			119,451		6,329,020		(213,021)	(213,021)	55,860	01/20/2046
36179R-XE-4	GNMA II POOL MA3377 4.000% 01/20/46		12/01/2018	Paydown		389,361	389,361	415,112	408,783	6,329			6,329		415,112		(25,751)	(25,751)	3,871	01/20/2046
36179R-ZU-6	GNMA II POOL MA3455 4.000% 02/20/46		08/17/2018	Various		5,864,424	5,676,211	6,036,444	5,959,356	77,088			77,088		6,036,444		(172,020)	(172,020)	84,395	02/20/2046
36179R-ZU-6	GNMA II POOL MA3455 4.000% 02/20/46		08/01/2018	Paydown		474,405	474,405	504,016	498,070	5,946			5,946		504,016		(29,611)	(29,611)	4,988	02/20/2046
36179R-ZV-4	GNMA II POOL MA3456 4.500% 02/20/46		12/01/2018	Paydown		141,169	141,169	150,609	150,185	425			425		150,610		(9,441)	(9,441)	2,967	02/20/2046
36179R-4F-3	GNMA II POOL MA3522 4.000% 03/20/46		01/17/2018	Credit Suisse Securities USA		23,762,372	22,720,909	24,343,879	23,854,291	489,588			489,588		24,343,879		(581,507)	(581,507)	128,752	03/20/2046
36179R-4F-3	GNMA II POOL MA3522 4.000% 03/20/46		01/01/2018	Paydown		550,050	550,050	589,340	577,488	11,852			11,852		589,340		(39,290)	(39,290)	1,834	03/20/2046
36179R-4G-1	GNMA II POOL MA3523 4.500% 03/20/46		12/01/2018	Paydown		568,353	568,353	606,807	602,299	4,508			4,508		606,807		(38,454)	(38,454)	12,894	03/20/2046
36179R-7L-7	GNMA II POOL MA3599 4.500% 04/20/46		12/01/2018	Paydown		363,605	363,605	387,639	386,827	812			812		387,639		(24,034)	(24,034)	8,250	04/20/2046
36179S-CA-3	GNMA II POOL MA3665 4.500% 05/20/46		12/01/2018	Paydown		6,080	6,080	6,532	6,468	64			64		6,532		(452)	(452)	132	05/20/2046
36179S-EK-9	GNMA II POOL MA3738 4.500% 06/20/46		12/01/2018	Paydown		66,948	66,948	71,927	71,156	771			771		71,927		(4,979)	(4,979)	1,532	06/20/2046
36179S-GN-1	GNMA II POOL MA3805 4.500% 07/20/46		12/01/2018	Paydown		26,761	26,761	28,752	28,443	308			308		28,751		(1,990)	(1,990)	607	07/20/2046
36179S-JV-0	GNMA II POOL MA3876 4.500% 08/20/46		12/01/2018	Paydown		24,149	24,149	25,945	25,712	233			233		25,945		(1,796)	(1,796)	497	08/20/2046
36179S-NX-1	GNMA II POOL MA4006 4.500% 10/20/46		12/01/2018	Paydown		146,206	146,206	155,607	155,670	(63)			(63)		155,607		(9,401)	(9,401)	3,143	10/20/2046
36179S-QY-6	GNMA II POOL MA4071 4.500% 11/20/46		12/01/2018	Paydown		41,196	41,196	43,819	43,862	(43)			(43)		43,819		(2,623)	(2,623)	885	11/20/2046
36179S-YT-8	GNMA II POOL MA4322 4.000% 03/20/47		10/01/2018	Salomon Brothers		811,698	797,248	836,721	833,280	3,441			3,441		836,721		(25,023)	(25,023)	28,081	03/20/2047
36179S-YT-8	GNMA II POOL MA4322 4.000% 03/20/47		10/01/2018	Paydown		156,489	156,489	164,237	163,562	675			675		164,237		(7,748)	(7,748)	2,373	03/20/2047
36179S-5M-5	GNMA II POOL MA4452 4.000% 05/20/47		07/13/2018	Various		42,477,536	41,301,778	43,129,230	43,090,984	38,246			38,246		43,129,230		(651,694)	(651,694)	616,511	05/20/2047
36179S-5M-5	GNMA II POOL MA4452 4.000% 05/20/47		07/01/2018	Paydown		6,315,205	6,315,205	6,594,581	6,588,782	5,798			5,798		6,594,580		(279,375)	(279,375)	52,500	05/20/2047
36179T-AL-9	GNMA II POOL MA4511M 4.000% 06/20/47		01/18/2018	Various		38,152,283	36,719,270	38,796,512	38,309,960	486,552			486,552		38,796,512		(644,229)	(644,229)	208,076	06/20/2047
36179T-AL-9	GNMA II POOL MA4511M 4.000% 06/20/47		01/01/2018	Paydown		1,185,525	1,185,525	1,252,592	1,236,882	15,709			15,709		1,252,591		(67,066)	(67,066)	3,952	06/20/2047
36179T-CY-9	GNMA II POOL MA4587 4.000% 07/20/47		11/07/2018	Various		19,898,323	19,495,830	20,540,609	20,358,672	181,937			181,937		20,540,609		(642,286)	(642,286)	456,443	07/20/2047
36179T-CY-9	GNMA II POOL MA4587 4.000% 07/20/47		11/01/2018	Paydown		2,447,567	2,447,567	2,577,280	2,555,891	21,389			21,389		2,577,280		(129,713)	(129,713)	43,056	07/20/2047
36179T-EZ-4	GNMA II POOL MA4652 3.500% 08/20/47		04/05/2018	JPMorgan Securities Inc		5,794,589	5,744,326	5,970,958	5,946,500	24,458			24,458		5,970,958		(176,369)	(176,369)	77,070	08/20/2047
36179T-EZ-4	GNMA II POOL MA4652 3.500% 08/20/47		04/01/2018	Paydown		177,241	177,241	184,233	183,479	755			755		184,234		(6,993)	(6,993)	1,407	08/20/2047
36179T-E2-7	GNMA II POOL MA4653 4.000% 08/20/47		11/07/2018	Various		3,291,208	3,216,628	3,396,054	3,362,507	33,547			33,547		3,396,054		(104,846)	(104,846)	49,723	08/20/2047
36179T-E2-7	GNMA II POOL MA4653 4.000% 08/20/47		11/01/2018	Paydown		210,951	210,951	222,184	220,518	1,666			1,666		222,184		(11,233)	(11,233)	2,374	08/20/2047
36179T-G5-8	GNMA II POOL MA4720 4.000% 09/20/47		04/09/2018	Morgan Stanley CO Incorporated		970,359	943,384	988,637	987,052	1,585			1,585		988,637		(18,278)	(18,278)	14,465	09/20/2047
36179T-G5-8	GNMA II POOL MA4720 4.000% 09/20/47		04/01/2018	Paydown		46,046	46,046	48,255	48,178	77			77		48,255		(2,209)	(2,209)	418	09/20/2047
36179T-JV-8	GNMA II POOL MA4776 2.500% 10/20/47		01/04/2018	JPMorgan Securities Inc		4,846,605	4,990,070	4,882,861	4,883,835	(974)			(974)		4,882,861		(36,256)	(36,256)	17,673	10/20/2047
36179T-JV-8	GNMA II POOL MA4776 2.500% 10/20/47		01/01/2018	Paydown		9,929	9,929	9,716	9,718	(2)			(2)		9,716		213	213	21	10/20/2047
36179T-JX-4	GNMA II POOL MA4778 3.500% 10/20/47		10/19/2018	Various		139,672,733	137,679,649	143,541,790	142,579,103	962,687			962,687		143,541,790		(3,869,057)	(3,869,057)	1,284,568	10/20/2047
36179T-JX-4	GNMA II POOL MA4778 3.500% 10/20/47		10/01/2018	Paydown		1,543,639	1,543,639	1,609,365	1,598,571	10,793			10,793		1,609,364		(65,725)	(65,725)	15,065	10/20/2047
36179T-JZ-9	GNMA II POOL MA4780 4.500% 10/20/47		04/12/2018	JPMorgan Securities Inc		1,992,533	1,912,449	2,031,977	2,015,916	16,061			16,061		2,031,977		(39,444)	(39,444)	32,990	10/20/2047
36179T-JZ-9	GNMA II POOL MA4780 4.500% 10/20/47		04/01/2018	Paydown		74,096	74,096	78,727	78,105	622			622		78,727		(4,631)	(4,631)	763	10/20/2047
36179T-LQ-6	GNMA II POOL MA4835 2.500% 11/20/47		01/04/2018	JPMorgan Securities Inc		483,768	498,088	487,971	487,485	486			486		487,971		(4,203)	(4,203)	1,764	11/20/2047
36179T-LQ-6	GNMA II POOL MA4835 2.500% 11/20/47		01/01/2018	Paydown		943	943	924	923	1			1		924		19	19	2	11/20/2047
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		05/17/2018	Credit Suisse Securities USA		973,269	979,468	1,016,312	1,014,476	1,836			1,836		1,016,312		(43,043)	(43,043)	16,188	11/20/2047
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		05/01/2018	Paydown		18,368	18,368	19,059	19,025	34			34		19,059		(691)	(691)	173	11/20/2047
36179T-LU-7	GNMA II POOL MA4839 4.500% 11/20/47		04/12/2018	JPMorgan Securities Inc		7,087,363	6,802,381	7,236,032	7,178,903	57,129			57,129		7,236,032		(148,669)	(148,669)	117,341	11/20/2047
36179T-LU-7	GNMA II POOL MA4839 4.500% 11/20/47		04/01/2018	Paydown		186,493	186,493	198,382	196,816	1,566			1,566		198,382		(11,889)	(11,889)	1,821	11/20/2047
36179T-NS-0	GNMA II POOL MA4901 4.000% 12/20/47		05/17/2018	JPMorgan Securities Inc		5,946,926	5,845,542	6,140,103	6,132,111	7,992			7,992		6,140,103		(193,177)	(193,177)	110,416	12/20/2047
36179T-NS-0	GNMA II POOL MA4901 4.000% 12/20/47		05/01/2018	Paydown		154,458	154,458	162,241	162,030	211			211		162,241		(7,783)	(7,783)	1,865	12/20/2047
36202D-5C-1	GNMA POOL 003543 5.000% 04/20/34		12/01/2018	Paydown		3,544	3,544	3,943	3,854	89			89		3,943		(399)	(399)	90	04/20/2034
36202E-BT-5	GNMA POOL 003650 4.500% 12/20/34		12/01/2018	Paydown		4,041	4,041	4,413	4,290	123			123		4,413		(372)	(372)	114	12/20/2034
36202E-EV-7	GNMA POOL 003748 5.500% 08/20/35		12/01/2018	Paydown		26,924	26,924	29,803	29,595	207			207		29,802		(2,878)	(2,878)	789	08/20/2035
36202E-FP-9	GNMA POOL 003774 5.500% 10/20/35		12/01/2018	Paydown		82,562	82,562	91,388	90,766	622			622		91,388		(8,826)	(8,826)	2,224	10/20/2035
36202E-GN-3	GNMA POOL 003805 5.000% 01/20/36		12/01/2018	Paydown		4,401	4,401	4,910	4,792	118			118		4,910		(509)	(509)	108	01/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202E-G4-5	GNMA POOL 003819 5.500% 02/20/36		12/01/2018	Paydown		2,586	2,586	2,920	2,844	76			76		2,920		(334)	(334)	74	02/20/2036
36202E-KW-8	GNMA POOL 003909 5.500% 10/20/36		12/01/2018	Paydown		4,781	4,781	5,396	5,265	132			132		5,397		(616)	(616)	163	10/20/2036
36202E-SA-8	GNMA POOL 004113 5.000% 04/20/38		12/01/2018	Paydown		211,556	211,556	229,505	231,017	(1,512)			(1,512)		229,505		(17,949)	(17,949)	5,166	04/20/2038
36202E-VQ-9	GNMA POOL 004223 6.500% 08/20/38		12/01/2018	Paydown		34,568	34,568	38,956	39,978	(1,022)			(1,022)		38,956		(4,388)	(4,388)	1,101	08/20/2038
36202E-WF-2	GNMA POOL 004246 6.500% 09/20/38		12/01/2018	Paydown		7,311	7,311	8,202	8,456	(254)			(254)		8,202		(891)	(891)	236	09/20/2038
36202E-W6-2	GNMA POOL 004269 6.500% 10/20/38		12/01/2018	Paydown		16,689	16,689	18,822	19,311	(489)			(489)		18,822		(2,133)	(2,133)	556	10/20/2038
36202E-XV-6	GNMA POOL 004292 6.500% 11/20/38		12/01/2018	Paydown		8,512	8,512	9,549	9,798	(249)			(249)		9,549		(1,037)	(1,037)	292	11/20/2038
36202E-2B-4	GNMA POOL 004370 5.500% 02/20/39		12/01/2018	Paydown		17,022	17,022	18,917	18,745	172			172		18,917		(1,895)	(1,895)	469	02/20/2039
36202E-4F-3	GNMA POOL 00442M 4.000% 04/20/39		12/01/2018	Paydown		1,275	1,275	1,356	1,344	12			12		1,356		(81)	(81)	28	04/20/2039
36202E-6D-6	GNMA POOL 004468 4.500% 06/20/39		12/01/2018	Paydown		24,869	24,869	27,172	26,729	443			443		27,172		(2,303)	(2,303)	576	06/20/2039
36202F-B4-7	GNMA POOL 004559 5.000% 10/20/39		12/01/2018	Paydown		151,623	151,623	169,060	164,997	4,063			4,063		169,060		(17,437)	(17,437)	3,857	10/20/2039
36202F-DB-9	GNMA POOL 004598 4.500% 12/20/39		12/01/2018	Paydown		78,519	78,519	85,913	84,392	1,520			1,520		85,912		(7,393)	(7,393)	1,791	12/20/2039
36202F-DW-3	GNMA POOL 004617 4.500% 01/20/40		12/01/2018	Paydown		25,976	25,976	28,274	27,901	372			372		28,273		(2,297)	(2,297)	600	01/20/2040
36202F-DX-1	GNMA POOL 004618 5.000% 01/20/40		12/01/2018	Paydown		248,793	248,793	277,365	270,737	6,628			6,628		277,365		(28,572)	(28,572)	6,352	01/20/2040
36202F-EH-5	GNMA POOL 004636 4.500% 02/20/40		12/01/2018	Paydown		36,984	36,984	40,379	39,750	628			628		40,378		(3,394)	(3,394)	842	02/20/2040
36202F-EJ-1	GNMA POOL 004637 5.000% 02/20/40		12/01/2018	Paydown		27,340	27,340	30,197	29,751	446			446		30,197		(2,857)	(2,857)	700	02/20/2040
36202F-GD-2	GNMA POOL 004696 4.500% 05/20/40		12/01/2018	Paydown		86,704	86,704	92,384	93,190	(805)			(805)		92,385		(5,681)	(5,681)	2,016	05/20/2040
36202F-GH-3	GNMA POOL 004700 6.500% 05/20/40		12/01/2018	Paydown		14,103	14,103	15,822	16,312	(490)			(490)		15,822		(1,719)	(1,719)	494	05/20/2040
36202F-GW-0	GNMA POOL 004713 4.500% 06/20/40		12/01/2018	Paydown		160,756	160,756	175,626	172,781	2,845			2,845		175,626		(14,870)	(14,870)	3,632	06/20/2040
36202F-JQ-0	GNMA POOL 004771 4.500% 08/20/40		12/01/2018	Paydown		49,316	49,316	53,677	53,005	672			672		53,677		(4,361)	(4,361)	1,135	08/20/2040
36202F-JR-8	GNMA POOL 004772 5.000% 08/20/40		12/01/2018	Paydown		66,598	66,598	73,557	72,058	1,499			1,499		73,557		(6,959)	(6,959)	1,659	08/20/2040
36202F-KM-7	GNMA POOL 004800 4.000% 09/20/40		12/01/2018	Paydown		4,762	4,762	5,084	5,033	51			51		5,084		(322)	(322)	96	09/20/2040
36202F-KP-0	GNMA POOL 004802 5.000% 09/20/40		12/01/2018	Paydown		7,474	7,474	8,279	8,133	146			146		8,279		(805)	(805)	192	09/20/2040
36202F-LN-4	GNMA POOL 004833 4.000% 10/20/40		12/01/2018	Paydown		58,653	58,653	62,255	61,963	292			292		62,255		(3,602)	(3,602)	1,200	10/20/2040
36202F-LP-9	GNMA POOL 004834 4.500% 10/20/40		12/01/2018	Paydown		101,751	101,751	111,130	109,362	1,768			1,768		111,130		(9,379)	(9,379)	2,375	10/20/2040
36202F-MA-1	GNMA POOL 004853 4.000% 11/20/40		12/01/2018	Paydown		158,624	158,624	169,335	167,577	1,758			1,758		169,335		(10,711)	(10,711)	3,297	11/20/2040
36202F-MC-7	GNMA POOL 004855 5.000% 11/20/40		12/01/2018	Paydown		40,687	40,687	44,939	44,276	663			663		44,939		(4,252)	(4,252)	1,030	11/20/2040
36202F-M7-8	GNMA POOL 004882 4.000% 12/20/40		12/01/2018	Paydown		133,325	133,325	142,302	140,851	1,451			1,451		142,302		(8,977)	(8,977)	2,714	12/20/2040
36202F-PF-7	GNMA POOL 004922 4.000% 01/20/41		12/01/2018	Paydown		94,201	94,201	100,470	99,570	900			900		100,470		(6,269)	(6,269)	1,925	01/20/2041
36202F-P6-7	GNMA POOL 004945 4.000% 02/20/41		12/01/2018	Paydown		5,424	5,424	5,762	5,733	29			29		5,762		(338)	(338)	115	02/20/2041
36202F-TE-6	GNMA POOL 005049 3.500% 05/20/26		10/16/2018	Pershing LLC		115,013	114,726	123,757	119,051	4,706			4,706		123,757		(8,744)	(8,744)	3,536	05/20/2026
36202F-TE-6	GNMA POOL 005049 3.500% 05/20/26		10/01/2018	Paydown		27,847	27,847	30,039	28,897	1,142			1,142		30,039		(2,192)	(2,192)	435	05/20/2026
36202F-TL-0	GNMA POOL 005055 4.500% 05/20/41		07/26/2018	Various		279,274	266,770	293,113	284,038	9,076			9,076		293,114		(13,840)	(13,840)	7,670	05/20/2041
36202F-TL-0	GNMA POOL 005055 4.500% 05/20/41		08/01/2018	Paydown		38,742	38,742	42,567	41,250	1,318			1,318		42,568		(3,826)	(3,826)	1,630	05/20/2041
36202F-VG-8	GNMA POOL 005115 4.500% 07/20/41		12/01/2018	Paydown		83,520	83,520	91,252	88,926	2,326			2,326		91,252		(7,732)	(7,732)	1,961	07/20/2041
36202F-V9-4	GNMA POOL 005140 4.500% 08/20/41		12/01/2018	Paydown		66,784	66,784	73,379	71,107	2,272			2,272		73,379		(6,595)	(6,595)	1,546	08/20/2041
36202F-XC-5	GNMA POOL 005175 4.500% 09/20/41		07/26/2018	Goldman Sachs		354,601	339,078	358,628	361,025	(2,397)			(2,397)		358,628		(4,027)	(4,027)	9,748	09/20/2041
36202F-XC-5	GNMA POOL 005175 4.500% 09/20/41		12/01/2018	Paydown		138,368	138,368	149,496	147,324	2,172			2,172		149,496		(11,128)	(11,128)	4,081	09/20/2041
36202F-X8-4	GNMA POOL 005203 4.000% 10/20/41		12/01/2018	Paydown		420	420	445	442	3			3		445		(25)	(25)	9	10/20/2041
36202F-X9-2	GNMA POOL 005204 4.500% 10/20/41		07/26/2018	Various		304,258	290,636	319,336	309,448	9,888			9,888		319,336		(15,078)	(15,078)	8,356	10/20/2041
36202F-X9-2	GNMA POOL 005204 4.500% 10/20/41		08/01/2018	Paydown		43,609	43,609	47,915	46,431	1,484			1,484		47,915		(4,306)	(4,306)	1,815	10/20/2041
36202F-Y6-7	GNMA POOL 005233 4.000% 11/20/41		12/01/2018	Paydown		5,111	5,111	5,419	5,385	33			33		5,418		(307)	(307)	104	11/20/2041
36202F-ZX-7	GNMA POOL 005258 3.500% 12/20/41		09/04/2018	Goldman Sachs		600,044	595,808	626,366	618,826	7,541			7,541		626,367		(26,323)	(26,323)	16,740	12/20/2041
36202F-ZX-7	GNMA POOL 005258 3.500% 12/20/41		09/01/2018	Paydown		85,431	85,431	89,813	88,732	1,081			1,081		89,813		(4,382)	(4,382)	1,251	12/20/2041
36202F-2M-7	GNMA POOL 005280 4.000% 01/20/42		12/01/2018	Paydown		415	415	440	437	3			3		440		(25)	(25)	9	01/20/2042
36202K-DX-0	GNMA POOL 008218 3.625% 06/20/23		12/01/2018	Paydown		6,283	6,283	6,320	6,357	(37)			(37)		6,320		(37)	(37)	75	06/20/2023
36202K-D9-3	GNMA POOL 008228 3.750% 07/20/23		12/01/2018	Paydown		2,221	2,221	2,235	2,246	(12)			(12)		2,234		(13)	(13)	34	07/20/2023
36202K-E8-4	GNMA POOL 008259 3.750% 08/20/23		12/01/2018	Paydown		2,412	2,412	2,426	2,439	(13)			(13)		2,426		(14)	(14)	36	08/20/2023
36202K-FV-2	GNMA POOL 008280 3.750% 09/20/23		12/01/2018	Paydown		7,024	7,024	7,066	7,106	(40)			(40)		7,066		(42)	(42)	100	09/20/2023
36202K-KG-9	GNMA POOL 008395 3.375% 03/20/24		12/01/2018	Paydown		2,418	2,418	2,433	2,451	(19)			(19)		2,432		(14)	(14)	36	03/20/2024
36202K-KL-8	GNMA POOL 008399 3.625% 04/20/24		12/01/2018	Paydown		12,735	12,735	12,811	12,904	(93)			(93)		12,811		(76)	(76)	196	04/20/2024
36202K-KV-6	GNMA POOL 008408 3.625% 04/20/24		12/01/2018	Paydown		6,674	6,674	6,714	6,763	(49)			(49)		6,714		(40)	(40)	97	04/20/2024
36202K-LA-1	GNMA POOL 008421 3.625% 05/20/24		12/01/2018	Paydown		1,814	1,814	1,824	1,839	(14)			(14)		1,825		(11)	(11)	25	05/20/2024
36202K-L2-9	GNMA POOL 008445 3.625% 06/20/24		12/01/2018	Paydown		4,064	4,064	4,088	4,119	(31)			(31)		4,088		(24)	(24)	62	06/20/2024
36202K-L4-5	GNMA POOL 008447 3.625% 06/20/24		12/01/2018	Paydown		8,961	8,961	9,014	9,083	(69)			(69)		9,014		(53)	(53)	128	06/20/2024
36202K-L6-0	GNMA POOL 008449 3.625% 06/20/24		12/01/2018	Paydown		4,173	4,173	4,198	4,229	(31)			(31)		4,198		(25)	(25)	75	06/20/2024
36202K-MD-4	GNMA POOL 008456 3.750% 07/20/24		12/01/2018	Paydown		5,217	5,217	5,248	5,286	(38)			(38)		5,248		(31)	(31)	70	07/20/2024
36202K-MP-7	GNMA POOL 008466 3.750% 07/20/24		12/01/2018	Paydown		4,764	4,764	4,792	4,827	(35)			(35)		4,792		(28)	(28)	78	07/20/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202K-M7-7	GNMA POOL 008482 3.750% 08/20/24		12/01/2018	Paydown		8,429	8,429	8,479	8,542	(63)			(63)		8,479		(50)	(50)	121	08/20/2024
36202K-M9-3	GNMA POOL 008484 3.750% 08/20/24		12/01/2018	Paydown		4,979	4,979	5,009	5,046	(37)			(37)		5,009		(30)	(30)	72	08/20/2024
36202K-NT-8	GNMA POOL 008502 3.750% 09/20/24		12/01/2018	Paydown		1,557	1,557	1,566	1,578	(12)			(12)		1,566		(9)	(9)	19	09/20/2024
36202K-NU-5	GNMA POOL 008503 3.750% 09/20/24		12/01/2018	Paydown		2,286	2,286	2,299	2,317	(17)			(17)		2,300		(14)	(14)	39	09/20/2024
36202K-P8-2	GNMA POOL 008547 3.125% 11/20/24		12/01/2018	Paydown		4,694	4,694	4,722	4,770	(48)			(48)		4,722		(28)	(28)	73	11/20/2024
36202K-QS-7	GNMA POOL 008565 3.125% 12/20/24		12/01/2018	Paydown		2,174	2,174	2,187	2,210	(23)			(23)		2,187		(13)	(13)	32	12/20/2024
36202K-QU-2	GNMA POOL 008567 3.125% 12/20/24		12/01/2018	Paydown		4,329	4,329	4,355	4,402	(47)			(47)		4,355		(26)	(26)	68	12/20/2024
36202K-Q9-9	GNMA POOL 008580 3.375% 01/20/25		12/01/2018	Paydown		3,701	3,701	3,723	3,759	(36)			(36)		3,723		(22)	(22)	58	01/20/2025
36202K-RQ-0	GNMA POOL 008595 3.375% 02/20/25		12/01/2018	Paydown		1,785	1,785	1,796	1,813	(17)			(17)		1,796		(11)	(11)	25	02/20/2025
36202K-SU-0	GNMA POOL 008631 3.625% 05/20/25		12/01/2018	Paydown		4,962	4,962	4,991	5,038	(47)			(47)		4,991		(29)	(29)	74	05/20/2025
36202K-TU-9	GNMA POOL 008663 3.750% 07/20/25		12/01/2018	Paydown		5,267	5,267	5,298	5,347	(49)			(49)		5,298		(31)	(31)	81	07/20/2025
36202K-YL-3	GNMA POOL 008815 3.375% 02/20/26		12/01/2018	Paydown		1,680	1,680	1,690	1,710	(20)			(20)		1,690		(10)	(10)	23	02/20/2026
36202K-3W-3	GNMA POOL 008913 3.750% 07/20/26		12/01/2018	Paydown		87	87	88	89	(1)			(1)		88		(1)	(1)	1	07/20/2026
36225C-A9-7	GNMA POOL 080031 3.375% 01/20/27		12/01/2018	Paydown		3,445	3,445	3,466	3,510	(45)			(45)		3,465		(20)	(20)	54	01/20/2027
36225C-BA-3	GNMA POOL 080032 3.375% 01/20/27		12/01/2018	Paydown		2,235	2,235	2,249	2,277	(29)			(29)		2,248		(13)	(13)	28	01/20/2027
36225C-BN-5	GNMA POOL 080044 3.375% 02/20/27		12/01/2018	Paydown		1,499	1,499	1,508	1,529	(21)			(21)		1,508		(9)	(9)	25	02/20/2027
36225C-B5-4	GNMA POOL 080059 3.625% 04/20/27		12/01/2018	Paydown		6,246	6,246	6,283	6,362	(79)			(79)		6,283		(37)	(37)	85	04/20/2027
36225C-B6-2	GNMA POOL 080060 3.625% 04/20/27		12/01/2018	Paydown		6,272	6,272	6,310	6,389	(80)			(80)		6,309		(37)	(37)	103	04/20/2027
36225C-CG-9	GNMA POOL 080070 3.625% 05/20/27		12/01/2018	Paydown		1,598	1,598	1,608	1,627	(20)			(20)		1,607		(9)	(9)	18	05/20/2027
36225C-CU-8	GNMA POOL 080082 3.625% 06/20/27		12/01/2018	Paydown		1,054	1,054	1,060	1,074	(14)			(14)		1,060		(6)	(6)	16	06/20/2027
36225C-EF-9	GNMA POOL 080133 3.125% 11/20/27		12/01/2018	Paydown		724	724	728	739	(11)			(11)		728		(4)	(4)	10	11/20/2027
36225C-EP-7	GNMA POOL 080141 3.125% 12/20/27		12/01/2018	Paydown		2,396	2,396	2,410	2,449	(39)			(39)		2,410		(14)	(14)	40	12/20/2027
36225C-E4-4	GNMA POOL 080154 3.375% 01/20/28		12/01/2018	Paydown		4,170	4,170	4,195	4,259	(64)			(64)		4,195		(25)	(25)	65	01/20/2028
36225C-FJ-0	GNMA POOL 080168 3.375% 02/20/28		12/01/2018	Paydown		2,045	2,045	2,057	2,089	(32)			(32)		2,057		(12)	(12)	34	02/20/2028
36225C-FU-5	GNMA POOL 080178 3.375% 03/20/28		12/01/2018	Paydown		3,343	3,343	3,363	3,413	(50)			(50)		3,363		(20)	(20)	47	03/20/2028
36225C-KJ-4	GNMA POOL 080296 3.750% 07/20/29		12/01/2018	Paydown		6,286	6,286	6,324	6,419	(96)			(96)		6,323		(37)	(37)	88	07/20/2029
36225C-KX-3	GNMA POOL 080309 3.750% 08/20/29		12/01/2018	Paydown		4,847	4,847	4,876	4,951	(75)			(75)		4,876		(29)	(29)	88	08/20/2029
36225C-K7-0	GNMA POOL 080317 3.750% 09/20/29		12/01/2018	Paydown		944	944	949	965	(15)			(15)		950		(6)	(6)	13	09/20/2029
36225C-LK-0	GNMA POOL 080329 3.125% 10/20/29		12/01/2018	Paydown		2,486	2,486	2,501	2,546	(45)			(45)		2,501		(15)	(15)	46	10/20/2029
36225C-LM-6	GNMA POOL 080331 3.125% 10/20/29		12/01/2018	Paydown		1,503	1,503	1,512	1,539	(27)			(27)		1,512		(9)	(9)	30	10/20/2029
36225C-L2-0	GNMA POOL 080344 3.125% 11/20/29		12/01/2018	Paydown		3,273	3,273	3,292	3,351	(59)			(59)		3,292		(19)	(19)	58	11/20/2029
36225C-L4-6	GNMA POOL 080346 3.125% 11/20/29		12/01/2018	Paydown		2,198	2,198	2,211	2,251	(40)			(40)		2,211		(13)	(13)	38	11/20/2029
36225C-MC-7	GNMA POOL 080354 3.125% 12/20/29		12/01/2018	Paydown		1,418	1,418	1,426	1,452	(26)			(26)		1,426		(8)	(8)	17	12/20/2029
36225C-ME-3	GNMA POOL 080356 3.125% 12/20/29		12/01/2018	Paydown		64	64	64	65	(1)			(1)		64				1	12/20/2029
36225C-MN-3	GNMA POOL 080364 3.375% 01/20/30		12/01/2018	Paydown		1,549	1,549	1,558	1,585	(27)			(27)		1,558		(9)	(9)	26	01/20/2030
36225C-M2-9	GNMA POOL 080376 3.375% 02/20/30		12/01/2018	Paydown		1,029	1,029	1,036	1,053	(18)			(18)		1,035		(6)	(6)	15	02/20/2030
36225C-NB-8	GNMA POOL 080385 3.375% 03/20/30		12/01/2018	Paydown		3,135	3,135	3,153	3,212	(58)			(58)		3,154		(19)	(19)	34	03/20/2030
36225C-NK-8	GNMA POOL 080393 3.625% 04/20/30		12/01/2018	Paydown		1,646	1,646	1,655	1,684	(28)			(28)		1,656		(10)	(10)	23	04/20/2030
36225C-NM-4	GNMA POOL 080395 3.625% 04/20/30		12/01/2018	Paydown		3,760	3,760	3,783	3,845	(63)			(63)		3,782		(22)	(22)	66	04/20/2030
36225C-NY-8	GNMA POOL 080406 3.625% 05/20/30		12/01/2018	Paydown		540	540	543	553	(10)			(10)		543		(3)	(3)	7	05/20/2030
36225C-N2-8	GNMA POOL 080408 3.625% 05/20/30		12/01/2018	Paydown		8,182	8,182	8,231	8,369	(138)			(138)		8,231		(49)	(49)	135	05/20/2030
36225C-N3-6	GNMA POOL 080409 3.625% 05/20/30		12/01/2018	Paydown		4,025	4,025	4,049	4,117	(68)			(68)		4,049		(24)	(24)	62	05/20/2030
36225C-N7-7	GNMA POOL 080413 3.625% 06/20/30		12/01/2018	Paydown		1,197	1,197	1,204	1,225	(21)			(21)		1,204		(7)	(7)	25	06/20/2030
36225C-PN-0	GNMA POOL 080428 3.750% 07/20/30		12/01/2018	Paydown		12,222	12,222	12,294	12,497	(202)			(202)		12,295		(73)	(73)	196	07/20/2030
36225C-QH-2	GNMA POOL 080455 3.750% 09/20/30		12/01/2018	Paydown		764	764	769	782	(13)			(13)		769		(5)	(5)	12	09/20/2030
36225C-QN-9	GNMA POOL 080460 3.125% 10/20/30		12/01/2018	Paydown		7,017	7,017	7,058	7,193	(134)			(134)		7,059		(42)	(42)	155	10/20/2030
36225C-4B-9	GNMA POOL 080817 3.375% 01/20/34		12/01/2018	Paydown		14,162	14,162	14,612	14,543	68			68		14,611		(449)	(449)	230	01/20/2034
36225D-G2-4	GNMA POOL 081116 3.125% 10/20/34		12/01/2018	Paydown		50,330	50,330	51,415	51,770	(355)			(355)		51,415		(1,085)	(1,085)	760	10/20/2034
36225D-VD-3	GNMA POOL 081511 3.125% 10/20/35		12/01/2018	Paydown		48,573	48,573	47,975	49,999	(2,024)			(2,024)		47,975		598	598	541	10/20/2035
36225E-WY-4	GNMA POOL 082462 3.375% 01/20/40		10/16/2018	Bank Of America INTL NY US		2,230,494	2,157,021	2,289,590	2,222,592	66,998			66,998		2,289,590		(59,096)	(59,096)	56,914	01/20/2040
36225E-WY-4	GNMA POOL 082462 3.375% 01/20/40		10/01/2018	Paydown		401,241	401,241	425,901	413,438	12,463			12,463		425,901		(24,660)	(24,660)	5,120	01/20/2040
36225E-XS-6	GNMA POOL 082488 3.375% 03/20/40		10/16/2018	Bank Of America INTL NY US		3,690,701	3,577,507	3,717,906	3,683,018	34,887			34,887		3,717,905		(27,204)	(27,204)	94,394	03/20/2040
36225E-XS-6	GNMA POOL 082488 3.375% 03/20/40		10/01/2018	Paydown		920,781	920,781	956,917	947,938	8,979			8,979		956,917		(36,136)	(36,136)	11,454	03/20/2040
36224N-NR-0	GNMA POOL 333500 6.000% 12/15/23		12/01/2018	Paydown		941	941	922	976	(54)			(54)		922		19	19	31	12/15/2023
36224R-KH-6	GNMA POOL 336096 6.000% 11/15/23		12/01/2018	Paydown		4,590	4,590	4,499	4,917	(419)			(419)		4,498		92	92	151	11/15/2023
36203A-PK-6	GNMA POOL 343426 6.000% 02/15/24		12/01/2018	Paydown		906	906	888	976	(88)			(88)		888		18	18	30	02/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203B-XB-5	GNMA POOL 344574 6.000% 11/15/23		12/01/2018	Paydown		1,474	1,474	1,445	1,596	(151)			(151)		1,445		29	29	48	11/15/2023
36203C-ZQ-8	GNMA POOL 345551 6.000% 02/15/24		12/01/2018	Paydown		1,972	1,972	1,932	2,107	(174)			(174)		1,933		39	39	23	02/15/2024
36203D-JH-4	GNMA POOL 345964 7.000% 11/15/23		12/01/2018	Paydown		67	67	72	74	(2)			(2)		72		(5)	(5)	2	11/15/2023
36203E-PD-4	GNMA POOL 347020 6.000% 01/15/24		12/01/2018	Paydown		116	116	130	125	5			5		130		(14)	(14)	4	01/15/2024
36203L-BS-0	GNMA POOL 352049 7.000% 10/15/23		12/01/2018	Paydown		245	245	262	270	(8)			(8)		262		(17)	(17)	14	10/15/2023
36203N-6K-9	GNMA POOL 354674 7.000% 10/15/23		12/01/2018	Paydown		211	211	225	231	(5)			(5)		226		(15)	(15)	7	10/15/2023
36203P-AK-9	GNMA POOL 354710 6.000% 12/15/23		12/01/2018	Paydown		1,596	1,596	1,564	1,715	(151)			(151)		1,564		32	32	51	12/15/2023
36203P-BU-6	GNMA POOL 354751 6.000% 02/15/24		12/01/2018	Paydown		196	196	192	211	(19)			(19)		192		4	4	5	02/15/2024
36203P-DH-3	GNMA POOL 354804 6.000% 04/15/24		12/01/2018	Paydown		324	324	317	347	(29)			(29)		318		6	6	12	04/15/2024
36203Q-H3-8	GNMA POOL 355850 6.000% 01/15/24		12/01/2018	Paydown		916	916	898	983	(85)			(85)		898		18	18	21	01/15/2024
36203R-Z3-6	GNMA POOL 357262 7.500% 09/15/23		12/01/2018	Paydown		28	28	30	32	(2)			(2)		30		(2)	(2)	1	09/15/2023
36203T-HC-2	GNMA POOL 358527 6.000% 01/15/24		12/01/2018	Paydown		1,689	1,689	1,656	1,831	(176)			(176)		1,655		34	34	56	01/15/2024
36203T-VS-1	GNMA POOL 358925 6.000% 11/15/23		12/01/2018	Paydown		7,380	7,380	7,232	7,956	(724)			(724)		7,232		148	148	192	11/15/2023
36203T-V3-6	GNMA POOL 358934 6.000% 12/15/23		02/01/2018	Paydown		2,621	2,621	2,569	2,811	(242)			(242)		2,569		52	52	26	12/15/2023
36203V-DW-7	GNMA POOL 360217 6.000% 01/15/24		12/01/2018	Paydown		1,025	1,025	1,004	1,103	(99)			(99)		1,004		21	21	32	01/15/2024
36203V-LX-6	GNMA POOL 360442 6.000% 11/15/23		12/01/2018	Paydown		11,671	11,671	11,438	12,572	(1,134)			(1,134)		11,438		233	233	527	11/15/2023
36203W-NF-1	GNMA POOL 361390 6.000% 12/15/23		12/01/2018	Paydown		228	228	224	245	(22)			(22)		223		5	5	8	12/15/2023
36203X-PU-4	GNMA POOL 362335 6.000% 11/15/23		12/01/2018	Paydown		388	388	380	419	(39)			(39)		380		8	8	13	11/15/2023
36203Y-JK-1	GNMA POOL 363066 7.000% 08/15/23		12/01/2018	Paydown		130	130	139	143	(4)			(4)		139		(9)	(9)	5	08/15/2023
36203Y-NP-5	GNMA POOL 363198 6.000% 01/15/24		06/01/2018	Paydown		2,542	2,542	2,491	2,636	(145)			(145)		2,491		51	51	70	01/15/2024
36204A-U7-8	GNMA POOL 364306 6.000% 11/15/23		12/01/2018	Paydown		837	837	820	894	(74)			(74)		820		17	17	28	11/15/2023
36204B-6E-8	GNMA POOL 365469 7.000% 10/15/25		12/01/2018	Paydown		467	467	482	522	(41)			(41)		481		(14)	(14)	18	10/15/2025
36204C-J4-4	GNMA POOL 365783 6.000% 12/15/23		12/01/2018	Paydown		894	894	876	969	(93)			(93)		876		18	18	29	12/15/2023
36204C-NW-7	GNMA POOL 365905 6.000% 12/15/23		12/01/2018	Paydown		775	775	759	814	(55)			(55)		759		16	16	25	12/15/2023
36204C-QK-0	GNMA POOL 365958 6.000% 11/15/23		12/01/2018	Paydown		42	42	42	45	(4)			(4)		41		1	1	2	11/15/2023
36204C-6Y-2	GNMA POOL 366387 6.000% 12/15/23		12/01/2018	Paydown		6,561	6,561	6,430	7,029	(599)			(599)		6,430		131	131	266	12/15/2023
36204D-HG-7	GNMA POOL 366631 6.000% 11/15/23		12/01/2018	Paydown		94	94	92	101	(9)			(9)		92		2	2	3	11/15/2023
36204D-HT-9	GNMA POOL 366642 6.000% 12/15/23		12/01/2018	Paydown		1,218	1,218	1,193	1,300	(106)			(106)		1,194		24	24	36	12/15/2023
36204D-K8-1	GNMA POOL 366719 6.000% 02/15/24		12/01/2018	Paydown		1,408	1,408	1,380	1,515	(135)			(135)		1,380		28	28	43	02/15/2024
36204D-LL-1	GNMA POOL 366731 7.000% 02/15/24		12/01/2018	Paydown		1,582	1,582	1,805	1,731	74			74		1,805		(223)	(223)	61	02/15/2024
36204E-D3-8	GNMA POOL 367422 6.000% 11/15/23		06/01/2018	Paydown		102	102	100	105	(5)			(5)		100		2	2	3	11/15/2023
36204E-ZB-6	GNMA POOL 368038 6.000% 11/15/23		02/01/2018	Paydown		4,332	4,332	4,245	4,682	(437)			(437)		4,245		87	87	43	11/15/2023
36204F-3X-0	GNMA POOL 369014 6.000% 12/15/23		12/01/2018	Paydown		723	723	709	779	(70)			(70)		709		14	14	24	12/15/2023
36204G-FJ-6	GNMA POOL 369269 6.000% 01/15/24		12/01/2018	Paydown		495	495	485	535	(50)			(50)		485		10	10	16	01/15/2024
36204G-Y2-2	GNMA POOL 369829 6.000% 12/15/23		12/01/2018	Paydown		3,445	3,445	3,376	3,717	(341)			(341)		3,376		69	69	138	12/15/2023
36204H-GE-4	GNMA POOL 370197 6.000% 12/15/23		12/01/2018	Paydown		4,582	4,582	4,490	4,909	(419)			(419)		4,490		92	92	150	12/15/2023
36204H-KD-1	GNMA POOL 370292 6.000% 11/15/23		12/01/2018	Paydown		628	628	615	679	(64)			(64)		615		13	13	21	11/15/2023
36204H-KE-9	GNMA POOL 370293 6.000% 11/15/23		12/01/2018	Paydown		799	799	783	864	(81)			(81)		783		16	16	28	11/15/2023
36204H-KP-4	GNMA POOL 370302 6.000% 01/15/24		12/01/2018	Paydown		2,896	2,896	2,838	3,135	(297)			(297)		2,838		58	58	95	01/15/2024
36204J-D4-5	GNMA POOL 371023 6.000% 01/15/24		12/01/2018	Paydown		1,425	1,425	1,396	1,520	(123)			(123)		1,397		28	28	23	01/15/2024
36204J-WA-0	GNMA POOL 371541 6.000% 11/15/23		12/01/2018	Paydown		1,963	1,963	1,923	2,092	(168)			(168)		1,924		39	39	64	11/15/2023
36204K-DV-2	GNMA POOL 371916 6.000% 02/15/24		12/01/2018	Paydown		214	214	209	231	(21)			(21)		210		4	4	7	02/15/2024
36204K-DZ-3	GNMA POOL 371920 6.000% 02/15/24		12/01/2018	Paydown		174	174	171	189	(18)			(18)		171		3	3	6	02/15/2024
36204L-JX-0	GNMA POOL 372978 6.000% 01/15/24		12/01/2018	Paydown		1,428	1,428	1,400	1,546	(147)			(147)		1,399		29	29	47	01/15/2024
36204N-EJ-2	GNMA POOL 374637 6.000% 11/15/23		12/01/2018	Paydown		1,038	1,038	1,017	1,117	(100)			(100)		1,017		21	21	35	11/15/2023
36204N-J8-1	GNMA POOL 374787 6.000% 12/15/23		12/01/2018	Paydown		2,198	2,198	2,154	2,367	(213)			(213)		2,154		44	44	72	12/15/2023
36204N-U4-7	GNMA POOL 375103 6.000% 04/15/24		12/01/2018	Paydown		984	984	964	1,066	(102)			(102)		964		20	20	32	04/15/2024
36204P-JB-9	GNMA POOL 375658 6.000% 12/15/23		12/01/2018	Paydown		4,686	4,686	4,592	5,081	(489)			(489)		4,592		94	94	154	12/15/2023
36204P-P6-3	GNMA POOL 375845 6.000% 12/15/23		12/01/2018	Paydown		454	454	445	492	(47)			(47)		445		9	9	15	12/15/2023
36204P-QB-1	GNMA POOL 375850 6.000% 01/15/24		12/01/2018	Paydown		69	69	67	74	(6)			(6)		68		1	1	2	01/15/2024
36204P-S8-6	GNMA POOL 375943 6.000% 12/15/23		12/01/2018	Paydown		1,770	1,770	1,735	1,905	(170)			(170)		1,735		35	35	46	12/15/2023
36204Q-YW-4	GNMA POOL 377025 6.000% 11/15/23		12/01/2018	Paydown		1,055	1,055	1,034	1,143	(109)			(109)		1,034		21	21	35	11/15/2023
36204S-MN-3	GNMA POOL 378465 6.000% 01/15/24		12/01/2018	Paydown		1,270	1,270	1,244	1,362	(117)			(117)		1,245		25	25	42	01/15/2024
36204S-VX-1	GNMA POOL 378730 6.000% 12/15/23		12/01/2018	Paydown		10,178	10,178	9,974	10,953	(979)			(979)		9,974		204	204	360	12/15/2023
36204T-NG-5	GNMA POOL 379391 6.000% 01/15/24		12/01/2018	Paydown		1,153	1,153	1,130	1,249	(119)			(119)		1,130		23	23	38	01/15/2024
36204V-4R-7	GNMA POOL 381632 6.000% 01/15/24		12/01/2018	Paydown		1,117	1,117	1,094	1,192	(97)			(97)		1,095		22	22	37	01/15/2024
36204W-NF-0	GNMA POOL 382090 6.000% 01/15/24		12/01/2018	Paydown		885	885	867	946	(79)			(79)		867		18	18	29	01/15/2024
36204Y-JN-4	GNMA POOL 383769 6.000% 01/15/24		12/01/2018	Paydown		2,004	2,004	1,964	2,147	(183)			(183)		1,964		40	40	66	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205A-N7-5	GNMA POOL 384814 6.000% 08/15/34		12/01/2018	Paydown		140	140	157	161	(4)			(4)		157		(17)	(17)	5	08/15/2034
36205B-YY-2	GNMA POOL 386027 6.000% 05/15/24		12/01/2018	Paydown		5,650	5,650	5,537	6,031	(494)			(494)		5,537		113	113	222	05/15/2024
36205E-K4-7	GNMA POOL 388315 6.000% 01/15/24		12/01/2018	Paydown		64	64	62	67	(4)			(4)		63		1	1	2	01/15/2024
36205M-2K-3	GNMA POOL 395078 6.000% 04/15/24		12/01/2018	Paydown		2,165	2,165	2,121	2,352	(230)			(230)		2,122		43	43	71	04/15/2024
36205T-BK-8	GNMA POOL 399742 7.000% 08/15/25		12/01/2018	Paydown		2,636	2,636	2,715	2,943	(228)			(228)		2,715		(79)	(79)	97	08/15/2025
36206G-JQ-4	GNMA POOL 410771 7.000% 09/15/25		12/01/2018	Paydown		75	75	77	85	(8)			(8)		77		(2)	(2)	3	09/15/2025
36206R-F5-0	GNMA POOL 418788 7.000% 10/15/25		12/01/2018	Paydown		914	914	942	1,015	(74)			(74)		941		(27)	(27)	35	10/15/2025
36206W-K3-8	GNMA POOL 423414 7.000% 12/15/25		12/01/2018	Paydown		209	209	215	231	(16)			(16)		215		(6)	(6)	8	12/15/2025
36207K-4C-1	GNMA POOL 434719 8.000% 02/15/30		02/13/2018	Direct Placement			(3)	(3)		(3)			(3)		(3)		3	3		02/15/2030
36207K-4C-1	GNMA POOL 434719 8.000% 02/15/30		03/01/2018	Paydown		49	49	53	56	(3)			(3)		53		(4)	(4)	1	02/15/2030
36207S-3S-0	GNMA POOL 441009 8.000% 11/15/26		12/01/2018	Paydown		10	10	10	12	(1)			(1)		11		(1)	(1)	1	11/15/2026
36208P-YX-0	GNMA POOL 457126 6.000% 02/15/29		12/01/2018	Paydown		24	24	26	27						27		(3)	(3)	1	02/15/2029
36208V-3F-0	GNMA POOL 462598 6.000% 03/15/28		12/01/2018	Paydown		14	14	16	16						16		(2)	(2)	1	03/15/2028
36209A-UQ-1	GNMA POOL 465991 6.500% 03/15/28		12/01/2018	Paydown		241	241	246	270	(24)			(24)		246		(5)	(5)	9	03/15/2028
36209N-4V-1	GNMA POOL 477036 8.000% 04/15/30		12/01/2018	Paydown		31	31	33	37	(4)			(4)		33		(2)	(2)	2	04/15/2030
36210A-RT-6	GNMA POOL 486598 6.500% 10/15/28		12/01/2018	Paydown		450	450	459	511	(52)			(52)		459		(9)	(9)	14	10/15/2028
36210B-UM-5	GNMA POOL 487588 6.000% 04/15/29		12/01/2018	Paydown		1,415	1,415	1,585	1,579	6			6		1,585		(170)	(170)	47	04/15/2029
36210D-MH-1	GNMA POOL 489160 7.000% 03/15/31		12/01/2018	Paydown		152	152	160	176	(16)			(16)		160		(8)	(8)	6	03/15/2031
36210K-HE-8	GNMA POOL 494429 6.000% 02/15/29		12/01/2018	Paydown		38	38	43	43						43		(5)	(5)	1	02/15/2029
36210U-5S-8	GNMA POOL 503157 8.000% 04/15/30		12/01/2018	Paydown		250	250	272	301	(30)			(30)		271		(21)	(21)	11	04/15/2030
36211G-NU-3	GNMA POOL 512603 6.000% 06/15/29		12/01/2018	Paydown		1,165	1,165	1,305	1,293	12			12		1,305		(140)	(140)	40	06/15/2029
36211R-SQ-3	GNMA POOL 520827 6.000% 03/15/35		12/01/2018	Paydown		3,254	3,254	3,643	3,729	(87)			(87)		3,642		(388)	(388)	45	03/15/2035
36211T-XE-0	GNMA POOL 522777 8.000% 12/15/29		12/01/2018	Paydown		136	136	147	161	(13)			(13)		148		(12)	(12)	6	12/15/2029
36212B-K3-6	GNMA POOL 528714 8.000% 04/15/30		12/01/2018	Paydown		30	30	33	37	(4)			(4)		33		(3)	(3)	1	04/15/2030
36212B-Y7-2	GNMA POOL 529134 8.000% 03/15/30		12/01/2018	Paydown		32	32	35	39	(4)			(4)		35		(3)	(3)	2	03/15/2030
36212E-GF-8	GNMA POOL 531298 8.500% 08/15/30		12/01/2018	Paydown		9	9	9	11	(1)			(1)		10		(1)	(1)		08/15/2030
36212N-NE-3	GNMA POOL 538689 6.500% 12/15/35		12/01/2018	Paydown		330	330	371	382	(10)			(10)		372		(42)	(42)	12	12/15/2035
36212R-KP-2	GNMA POOL 541302 6.000% 03/15/31		12/01/2018	Paydown		180	180	201	199	3			3		202		(22)	(22)	6	03/15/2031
36212S-DA-1	GNMA POOL 541997 6.000% 11/15/31		12/01/2018	Paydown		88	88	99	101	(2)			(2)		99		(11)	(11)	3	11/15/2031
36212V-BH-1	GNMA POOL 544640 8.000% 11/15/30		12/01/2018	Paydown		160	160	173	194	(21)			(21)		173		(13)	(13)	8	11/15/2030
36212X-TZ-8	GNMA POOL 546968 6.500% 10/15/31		12/01/2018	Paydown		727	727	741	840	(99)			(99)		741		(14)	(14)	37	10/15/2031
36213C-VJ-6	GNMA POOL 550617 6.000% 01/15/36		12/01/2018	Paydown		371	371	416	427	(12)			(12)		415		(44)	(44)	12	01/15/2036
36213C-WH-9	GNMA POOL 550648 5.000% 09/15/35		12/01/2018	Paydown		88,863	88,863	98,263	98,046	217			217		98,263		(9,400)	(9,400)	2,473	09/15/2035
36213C-WP-1	GNMA POOL 550654 6.000% 09/15/35		12/01/2018	Paydown		3,531	3,531	3,953	4,061	(108)			(108)		3,953		(422)	(422)	131	09/15/2035
36213E-YE-0	GNMA POOL 552509 6.000% 04/15/32		12/01/2018	Paydown		163	163	183	185	(2)			(2)		183		(20)	(20)	5	04/15/2032
36213F-Z2-2	GNMA POOL 553461 3.500% 01/15/42		12/01/2018	Paydown		33,697	33,697	35,235	35,004	230			230		35,234		(1,537)	(1,537)	752	01/15/2042
36213N-LF-1	GNMA POOL 559326 6.000% 11/15/31		12/01/2018	Paydown		220	220	247	250	(4)			(4)		246		(26)	(26)	7	11/15/2031
36213R-6Q-5	GNMA POOL 562579 6.000% 04/15/32		12/01/2018	Paydown		59	59	66	68	(2)			(2)		66		(7)	(7)	2	04/15/2032
36213U-L8-1	GNMA POOL 564751 6.000% 08/15/31		12/01/2018	Paydown		219	219	245	246	(1)			(1)		245		(26)	(26)	9	08/15/2031
36213V-XK-9	GNMA POOL 565982 7.000% 07/15/32		12/01/2018	Paydown		168	168	179	197	(18)			(18)		179		(11)	(11)	7	07/15/2032
36213W-M5-2	GNMA POOL 566580 6.000% 09/15/31		12/01/2018	Paydown		252	252	283	283	(1)			(1)		282		(30)	(30)	8	09/15/2031
36200R-YP-1	GNMA POOL 570518 6.000% 01/15/32		12/01/2018	Paydown		311	311	348	351	(3)			(3)		348		(37)	(37)	9	01/15/2032
36200U-DF-9	GNMA POOL 572602 6.000% 11/15/31		12/01/2018	Paydown		153	153	172	174	(3)			(3)		171		(18)	(18)	5	11/15/2031
36200W-FM-8	GNMA POOL 574472 6.500% 03/15/32		12/01/2018	Paydown		43	43	44	50	(6)			(6)		44		(1)	(1)	1	03/15/2032
36200W-HV-6	GNMA POOL 574544 6.000% 09/15/34		12/01/2018	Paydown		3,081	3,081	3,449	3,518	(69)			(69)		3,449		(368)	(368)	78	09/15/2034
36200W-JJ-1	GNMA POOL 574565 6.000% 09/15/34		12/01/2018	Paydown		224	224	251	258	(7)			(7)		251		(27)	(27)	7	09/15/2034
36200W-SS-1	GNMA POOL 574829 6.000% 11/15/31		12/01/2018	Paydown		119	119	133	135	(2)			(2)		133		(14)	(14)	5	11/15/2031
36200X-V5-5	GNMA POOL 575836 6.000% 11/15/31		07/01/2018	Paydown		1,692	1,692	1,896	1,932	(37)			(37)		1,895		(203)	(203)	59	11/15/2031
36201C-UL-6	GNMA POOL 579387 7.000% 05/15/32		12/01/2018	Paydown		169	169	178	194	(16)			(16)		178		(9)	(9)	7	05/15/2032
36201E-4A-5	GNMA POOL 581417 7.000% 07/15/32		12/01/2018	Paydown		605	605	644	704	(59)			(59)		645		(40)	(40)	23	07/15/2032
36201F-WN-3	GNMA POOL 582153 6.000% 06/15/32		12/01/2018	Paydown		32	32	35	37	(1)			(1)		36		(4)	(4)	1	06/15/2032
36201G-V7-7	GNMA POOL 583038 6.000% 08/15/34		12/01/2018	Paydown		385	385	431	440	(9)			(9)		431		(46)	(46)	13	08/15/2034
36201N-GV-6	GNMA POOL 588012 7.000% 07/15/32		01/01/2018	Paydown		5,825	5,825	6,208	6,822	(613)			(613)		6,209		(384)	(384)	34	07/15/2032
36201N-M4-9	GNMA POOL 588179 6.000% 01/15/33		12/01/2018	Paydown		1,114	1,114	1,247	1,285	(37)			(37)		1,248		(134)	(134)	24	01/15/2033
36201R-YD-7	GNMA POOL 591208 6.000% 04/15/35		12/01/2018	Paydown		4,402	4,402	4,927	5,041	(114)			(114)		4,927		(525)	(525)	152	04/15/2035
36200A-4E-6	GNMA POOL 595821 6.000% 08/15/35		12/01/2018	Paydown		1,306	1,306	1,461	1,488	(26)			(26)		1,462		(156)	(156)	41	08/15/2035
36200E-GH-8	GNMA POOL 598800 6.000% 06/15/36		12/01/2018	Paydown		40	40	45	46	(1)			(1)		45		(5)	(5)	2	06/15/2036
36200F-DN-5	GNMA POOL 599609 6.000% 10/15/35		12/01/2018	Paydown		1,056	1,056	1,182	1,207	(25)			(25)		1,182		(126)	(126)	34	10/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200G-CC-8	GNMA POOL 600467 6.000% 08/15/35		12/01/2018	Paydown		759	759	850	871	(21)			(21)		850		(91)	(91)	26	08/15/2035
36200G-FG-6	GNMA POOL 600567 6.000% 06/15/36		12/01/2018	Paydown		94	94	105	108	(3)			(3)		105		(11)	(11)	3	06/15/2036
36200J-KC-3	GNMA POOL 602491 6.000% 01/15/36		12/01/2018	Paydown		878	878	983	1,009	(26)			(26)		983		(105)	(105)	17	01/15/2036
36200J-ZU-7	GNMA POOL 602955 6.000% 07/15/36		12/01/2018	Paydown		91	91	101	105	(3)			(3)		102		(11)	(11)	3	07/15/2036
36200N-YQ-8	GNMA POOL 605619 6.000% 07/15/34		12/01/2018	Paydown		975	975	1,092	1,111	(20)			(20)		1,091		(116)	(116)	34	07/15/2034
36200N-Y3-9	GNMA POOL 605630 6.000% 08/15/34		12/01/2018	Paydown		5,497	5,497	6,153	6,256	(103)			(103)		6,153		(656)	(656)	180	08/15/2034
36200N-4D-0	GNMA POOL 605720 6.000% 10/15/34		12/01/2018	Paydown		4,922	4,922	5,511	5,607	(96)			(96)		5,511		(589)	(589)	232	10/15/2034
36200N-4P-3	GNMA POOL 605730 6.000% 10/15/34		12/01/2018	Paydown		2,595	2,595	2,905	2,967	(62)			(62)		2,905		(310)	(310)	77	10/15/2034
36200N-5X-5	GNMA POOL 605762 6.000% 11/15/34		12/01/2018	Paydown		378	378	423	434	(11)			(11)		423		(45)	(45)	13	11/15/2034
36200N-6L-0	GNMA POOL 605775 6.000% 11/15/34		12/01/2018	Paydown		2,315	2,315	2,591	2,647	(56)			(56)		2,591		(276)	(276)	106	11/15/2034
36200N-6N-6	GNMA POOL 605777 6.000% 12/15/34		12/01/2018	Paydown		516	516	577	591	(13)			(13)		578		(62)	(62)	17	12/15/2034
36202S-E7-9	GNMA POOL 607758 5.000% 03/15/33		12/01/2018	Paydown		864	864	942	941						941		(77)	(77)	24	03/15/2033
36290Q-JN-6	GNMA POOL 614169 5.000% 07/15/33		12/01/2018	Paydown		1,051	1,051	1,156	1,144	12			12		1,156		(105)	(105)	23	07/15/2033
36290R-U8-4	GNMA POOL 615407 5.000% 08/15/33		12/01/2018	Paydown		12,270	12,270	13,568	13,439	129			129		13,568		(1,298)	(1,298)	258	08/15/2033
36290T-QE-2	GNMA POOL 617053 6.000% 04/15/36		12/01/2018	Paydown		2,313	2,313	2,589	2,662	(73)			(73)		2,589		(276)	(276)	31	04/15/2036
36290T-RT-8	GNMA POOL 617098 6.000% 06/15/36		12/01/2018	Paydown		8,526	8,526	9,544	9,780	(236)			(236)		9,544		(1,018)	(1,018)	178	06/15/2036
36290V-L5-1	GNMA POOL 618748 6.000% 12/15/36		12/01/2018	Paydown		904	904	1,012	1,031	(19)			(19)		1,012		(108)	(108)	27	12/15/2036
36290V-YP-3	GNMA POOL 619118 6.000% 10/15/34		12/01/2018	Paydown		4,881	4,881	5,464	5,565	(101)			(101)		5,464		(583)	(583)	232	10/15/2034
36290Y-GX-0	GNMA POOL 621314 6.000% 08/15/34		12/01/2018	Paydown		234	234	262	270	(8)			(8)		262		(28)	(28)	8	08/15/2034
36291C-DA-0	GNMA POOL 623897 6.000% 08/15/34		12/01/2018	Paydown		83	83	93	95	(2)			(2)		93		(10)	(10)	3	08/15/2034
36291C-DC-6	GNMA POOL 623899 6.000% 08/15/34		12/01/2018	Paydown		47	47	52	54	(1)			(1)		53		(6)	(6)	2	08/15/2034
36291F-NK-0	GNMA POOL 626894 6.000% 08/15/34		12/01/2018	Paydown		79	79	88	91	(3)			(3)		88		(9)	(9)	2	08/15/2034
36291H-3W-2	GNMA POOL 629113 6.000% 09/15/34		12/01/2018	Paydown		6,917	6,917	7,742	7,928	(185)			(185)		7,743		(826)	(826)	72	09/15/2034
36291H-4G-6	GNMA POOL 629123 6.000% 09/15/34		12/01/2018	Paydown		633	633	709	723	(14)			(14)		709		(76)	(76)	21	09/15/2034
36291K-CF-2	GNMA POOL 630170 6.000% 07/15/34		12/01/2018	Paydown		782	782	876	895	(20)			(20)		875		(93)	(93)	26	07/15/2034
36291N-BG-5	GNMA POOL 632839 6.000% 08/15/34		12/01/2018	Paydown		486	486	544	555	(11)			(11)		544		(58)	(58)	16	08/15/2034
36291N-UN-9	GNMA POOL 633389 6.000% 01/15/36		12/01/2018	Paydown		3,890	3,890	4,354	4,468	(114)			(114)		4,354		(464)	(464)	125	01/15/2036
36291N-2S-9	GNMA POOL 633585 6.000% 08/15/34		11/01/2018	Paydown		3,555	3,555	3,979	4,085	(106)			(106)		3,979		(424)	(424)	177	08/15/2034
36291N-3Q-2	GNMA POOL 633607 6.000% 09/15/34		12/01/2018	Paydown		64	64	72	73	(1)			(1)		72		(8)	(8)	2	09/15/2034
36291S-5U-0	GNMA POOL 637259 6.000% 11/15/34		12/01/2018	Paydown		819	819	917	931	(14)			(14)		917		(98)	(98)	25	11/15/2034
36291U-HS-7	GNMA POOL 638441 6.000% 03/15/36		12/01/2018	Paydown		3,144	3,144	3,519	3,636	(117)			(117)		3,519		(375)	(375)	169	03/15/2036
36291Y-TZ-0	GNMA POOL 642368 6.000% 08/15/35		12/01/2018	Paydown		778	778	871	888	(17)			(17)		871		(93)	(93)	25	08/15/2035
36292A-X4-5	GNMA POOL 643399 6.000% 06/15/35		12/01/2018	Paydown		373	373	417	429	(12)			(12)		417		(44)	(44)	12	06/15/2035
36292B-PC-4	GNMA POOL 644019 6.000% 07/15/35		12/01/2018	Paydown		20,518	20,518	22,967	23,418	(451)			(451)		22,967		(2,449)	(2,449)	731	07/15/2035
36292C-B8-6	GNMA POOL 644563 6.000% 07/15/35		12/01/2018	Paydown		5,356	5,356	5,995	6,096	(101)			(101)		5,995		(639)	(639)	90	07/15/2035
36292C-B9-4	GNMA POOL 644564 6.000% 07/15/35		12/01/2018	Paydown		1,674	1,674	1,874	1,951	(77)			(77)		1,874		(200)	(200)	66	07/15/2035
36292C-EU-4	GNMA POOL 644647 6.000% 09/15/35		12/01/2018	Paydown		1,629	1,629	1,823	1,875	(52)			(52)		1,823		(194)	(194)	35	09/15/2035
36292D-QV-7	GNMA POOL 645868 6.000% 01/15/36		12/01/2018	Paydown		306	306	342	350	(7)			(7)		343		(37)	(37)	10	01/15/2036
36292E-GH-7	GNMA POOL 646500 6.000% 05/15/36		12/01/2018	Paydown		4,494	4,494	5,030	5,150	(120)			(120)		5,030		(536)	(536)	53	05/15/2036
36292E-SE-1	GNMA POOL 646817 6.000% 07/15/35		12/01/2018	Paydown		78	78	87	91	(4)			(4)		87		(9)	(9)	2	07/15/2035
36292E-TN-0	GNMA POOL 646857 6.000% 08/15/35		12/01/2018	Paydown		61	61	68	70	(2)			(2)		68		(7)	(7)	2	08/15/2035
36292E-UL-2	GNMA POOL 646887 6.000% 08/15/35		12/01/2018	Paydown		48	48	54	56	(2)			(2)		54		(6)	(6)	2	08/15/2035
36292E-V3-1	GNMA POOL 646934 6.000% 09/15/35		12/01/2018	Paydown		1,327	1,327	1,486	1,527	(42)			(42)		1,485		(158)	(158)	38	09/15/2035
36292F-ZP-5	GNMA POOL 647950 6.000% 11/15/35		12/01/2018	Paydown		64	64	72	74	(2)			(2)		72		(8)	(8)	2	11/15/2035
36292G-TP-0	GNMA POOL 648658 6.500% 01/15/36		03/01/2018	Paydown		8,785	8,785	8,957	9,941	(984)			(984)		8,957		(172)	(172)	142	01/15/2036
36292H-P6-4	GNMA POOL 649445 6.000% 09/15/35		12/01/2018	Paydown		34	34	38	36	2			2		38		(4)	(4)	1	09/15/2035
36292H-R8-8	GNMA POOL 649511 6.000% 10/15/35		12/01/2018	Paydown		3,489	3,489	3,905	4,063	(158)			(158)		3,905		(416)	(416)	187	10/15/2035
36292J-RN-1	GNMA POOL 650393 6.000% 11/15/35		05/01/2018	Paydown		6,899	6,899	7,723	7,947	(224)			(224)		7,723		(824)	(824)	172	11/15/2035
36292J-T5-8	GNMA POOL 650472 6.000% 12/15/35		12/01/2018	Paydown		3,082	3,082	3,450	3,523	(73)			(73)		3,450		(368)	(368)	154	12/15/2035
36292J-3X-5	GNMA POOL 650714 6.000% 01/15/36		12/01/2018	Paydown		11,534	11,534	12,911	13,192	(281)			(281)		12,911		(1,377)	(1,377)	631	01/15/2036
36292J-4H-9	GNMA POOL 650724 6.000% 01/15/36		12/01/2018	Paydown		246	246	275	281	(6)			(6)		275		(29)	(29)	8	01/15/2036
36292J-4Y-2	GNMA POOL 650739 6.000% 01/15/36		12/01/2018	Paydown		398	398	445	459	(14)			(14)		445		(47)	(47)	13	01/15/2036
36292K-FY-7	GNMA POOL 650983 6.000% 01/15/36		12/01/2018	Paydown		5,818	5,818	6,512	6,712	(199)			(199)		6,513		(695)	(695)	34	01/15/2036
36292K-MJ-2	GNMA POOL 651161 6.000% 12/15/35		12/01/2018	Paydown		262	262	293	299	(6)			(6)		293		(31)	(31)	9	12/15/2035
36292K-Q7-4	GNMA POOL 651278 6.000% 01/15/36		12/01/2018	Paydown		2,191	2,191	2,452	2,514	(61)			(61)		2,453		(262)	(262)	69	01/15/2036
36292K-6X-9	GNMA POOL 651686 6.000% 01/15/36		12/01/2018	Paydown		2,973	2,973	3,328	3,399	(71)			(71)		3,328		(355)	(355)	56	01/15/2036
36292L-AV-6	GNMA POOL 651720 6.000% 02/15/36		12/01/2018	Paydown		6,183	6,183	6,921	7,063	(142)			(142)		6,921		(738)	(738)	105	02/15/2036
36292L-BX-1	GNMA POOL 651754 6.000% 03/15/36		12/01/2018	Paydown		1,210	1,210	1,355	1,383	(29)			(29)		1,354		(144)	(144)	27	03/15/2036

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36292L-EX-8	GNMA POOL 651850	6.000% 06/15/36		12/01/2018	Paydown		2,919	2,919	3,268	3,324	(56)			(56)		3,268		(349)	(349)	76	06/15/2036
36292L-RP-1	GNMA POOL 652194	6.000% 02/15/36		12/01/2018	Paydown		139	139	155	161	(5)			(5)		156		(17)	(17)	5	02/15/2036
36292L-RQ-9	GNMA POOL 652195	6.000% 02/15/36		12/01/2018	Paydown		953	953	1,067	1,089	(22)			(22)		1,067		(114)	(114)	31	02/15/2036
36292L-RU-0	GNMA POOL 652199	6.000% 02/15/36		12/01/2018	Paydown		220	220	246	253	(7)			(7)		246		(26)	(26)	7	02/15/2036
36292L-SG-0	GNMA POOL 652219	6.000% 03/15/36		12/01/2018	Paydown		7,964	7,964	8,915	9,103	(188)			(188)		8,915		(951)	(951)	186	03/15/2036
36292L-SP-0	GNMA POOL 652226	6.000% 03/15/36		12/01/2018	Paydown		2,946	2,946	3,297	3,397	(99)			(99)		3,298		(352)	(352)	116	03/15/2036
36292L-ST-2	GNMA POOL 652230	6.000% 03/15/36		12/01/2018	Paydown		625	625	700	719	(19)			(19)		700		(75)	(75)	21	03/15/2036
36292L-5K-6	GNMA POOL 652550	6.000% 05/15/36		12/01/2018	Paydown		108	108	121	124	(3)			(3)		121		(13)	(13)	5	05/15/2036
36292N-KX-7	GNMA POOL 653810	6.000% 04/15/36		02/01/2018	Paydown		2,740	2,740	3,067	3,146	(79)			(79)		3,067		(327)	(327)	27	04/15/2036
36294R-5H-8	GNMA POOL 657948	6.000% 09/15/36		12/01/2018	Paydown		72	72	81	84	(3)			(3)		81		(9)	(9)	2	09/15/2036
36294S-QT-7	GNMA POOL 658466	6.000% 01/15/37		12/01/2018	Paydown		86	86	96	99	(3)			(3)		96		(10)	(10)	3	01/15/2037
36294T-FH-3	GNMA POOL 659068	6.000% 12/15/36		12/01/2018	Paydown		53	53	59	61	(2)			(2)		59		(6)	(6)	2	12/15/2036
36294V-6U-9	GNMA POOL 661583	6.000% 12/15/36		12/01/2018	Paydown		41	41	46	47	(1)			(1)		46		(5)	(5)	2	12/15/2036
36294X-PD-2	GNMA POOL 662920	6.000% 01/15/37		12/01/2018	Paydown		19	19	22	21						21		(2)	(2)	1	01/15/2037
36295A-M8-5	GNMA POOL 664683	6.000% 03/15/36		12/01/2018	Paydown		76	76	85	88	(3)			(3)		85		(9)	(9)	2	03/15/2036
36295P-ZG-0	GNMA POOL 676743	5.000% 06/15/40		12/01/2018	Paydown		201,279	201,279	213,403	220,857	(7,454)			(7,454)		213,403		(12,124)	(12,124)	5,365	06/15/2040
36295Q-GH-7	GNMA POOL 677100	5.500% 07/15/38		12/01/2018	Paydown		44,744	44,744	50,193	49,934	260			260		50,194		(5,450)	(5,450)	1,254	07/15/2038
36295Q-NH-9	GNMA POOL 677292	5.000% 06/15/40		12/01/2018	Paydown		3,808	3,808	4,149	4,134	15			15		4,149		(341)	(341)	79	06/15/2040
36295Y-Y9-8	GNMA POOL 684836	5.500% 04/15/38		12/01/2018	Paydown		23,790	23,790	26,128	26,705	(577)			(577)		26,128		(2,338)	(2,338)	162	04/15/2038
36296D-LL-0	GNMA POOL 688031	6.500% 10/15/38		12/01/2018	Paydown		596	596	671	687	(16)			(16)		671		(75)	(75)	23	10/15/2038
36296D-QM-3	GNMA POOL 688160	6.500% 12/15/38		12/01/2018	Paydown		41,026	41,026	46,391	47,266	(875)			(875)		46,391		(5,365)	(5,365)	1,122	12/15/2038
36296H-PG-8	GNMA POOL 691723	4.500% 08/15/41		07/17/2018	Morgan Stanley CO Incorporated		14,082	13,459	14,753	14,445	308			308		14,753		(671)	(671)	384	08/15/2041
36296H-PG-8	GNMA POOL 691723	4.500% 08/15/41		07/01/2018	Paydown		180	180	197	193	4			4		197		(17)	(17)	3	08/15/2041
36296K-PB-2	GNMA POOL 693518	5.500% 07/15/38		12/01/2018	Paydown		47,378	47,378	53,779	53,584	195			195		53,779		(6,401)	(6,401)	1,261	07/15/2038
36296L-FL-9	GNMA POOL 694171	6.500% 09/15/38		12/01/2018	Paydown		885	885	1,007	1,024	(17)			(17)		1,007		(122)	(122)	32	09/15/2038
36296Q-BZ-1	GNMA POOL 697656	6.500% 10/15/38		12/01/2018	Paydown		24,229	24,229	27,295	28,072	(777)			(777)		27,295		(3,066)	(3,066)	580	10/15/2038
36296Q-DS-5	GNMA POOL 697713	6.500% 12/15/38		12/01/2018	Paydown		8,454	8,454	9,476	9,743	(267)			(267)		9,476		(1,022)	(1,022)	388	12/15/2038
36296Q-N8-8	GNMA POOL 698015	5.500% 01/15/39		12/01/2018	Paydown		2,686	2,686	2,797	3,037	(240)			(240)		2,797		(111)	(111)	97	01/15/2039
36296R-E3-7	GNMA POOL 698654	6.000% 11/15/38		12/01/2018	Paydown		1,871	1,871	1,939	2,146	(207)			(207)		1,939		(68)	(68)	65	11/15/2038
36296V-2A-5	GNMA POOL 702869	4.000% 06/15/24		10/16/2018	INTL FCSTONE FINANCIAL INC./BD		171,634	169,777	186,332	177,383	8,949			8,949		186,332		(14,698)	(14,698)	5,980	06/15/2024
36296V-2A-5	GNMA POOL 702869	4.000% 06/15/24		10/01/2018	Paydown		61,227	61,227	67,197	63,970	3,227			3,227		67,197		(5,970)	(5,970)	1,187	06/15/2024
36296X-J6-2	GNMA POOL 704185	5.500% 01/15/39		12/01/2018	Paydown		3,957	3,957	4,353	4,368	(15)			(15)		4,353		(396)	(396)	148	01/15/2039
36297F-RE-4	GNMA POOL 710685	4.500% 07/15/39		12/01/2018	Paydown		188,751	188,751	194,303	204,286	(9,983)			(9,983)		194,303		(5,552)	(5,552)	4,540	07/15/2039
36297J-PT-5	GNMA POOL 713334	4.500% 05/15/39		09/21/2018	Morgan Stanley CO Incorporated		756,140	731,011	734,552	780,183	(45,631)			(45,631)		734,552		21,588	21,588	26,773	05/15/2039
36297J-PT-5	GNMA POOL 713334	4.500% 05/15/39		09/01/2018	Paydown		144,977	144,977	145,679	154,729	(9,050)			(9,050)		145,679		(702)	(702)	3,564	05/15/2039
3620A6-CS-4	GNMA POOL 720181	4.000% 07/15/39		12/01/2018	Paydown		20,291	20,291	21,801	21,447	354			354		21,801		(1,510)	(1,510)	466	07/15/2039
3620A9-JB-8	GNMA POOL 723058	5.000% 06/15/40		12/01/2018	Paydown		34,393	34,393	37,552	37,341	212			212		37,553		(3,160)	(3,160)	728	06/15/2040
3620A9-WC-1	GNMA POOL 723443	5.000% 11/15/39		12/01/2018	Paydown		142,957	142,957	150,150	157,622	(7,472)			(7,472)		150,150		(7,193)	(7,193)	3,751	11/15/2039
3620A9-YX-3	GNMA POOL 723526	4.500% 12/15/39		12/01/2018	Paydown		185,697	185,697	195,911	200,284	(4,374)			(4,374)		195,910		(10,213)	(10,213)	4,377	12/15/2039
3620AN-X7-0	GNMA POOL 735202	4.500% 09/15/40		07/17/2018	Morgan Stanley CO Incorporated		24,769	23,674	25,949	25,766	183			183		25,949		(1,180)	(1,180)	675	09/15/2040
3620AN-X7-0	GNMA POOL 735202	4.500% 09/15/40		07/01/2018	Paydown		3,916	3,916	4,293	4,262	30			30		4,292		(376)	(376)	45	09/15/2040
3620AQ-JP-9	GNMA POOL 736570	4.500% 03/15/40		12/01/2018	Paydown		78,352	78,352	84,853	84,284	569			569		84,853		(6,501)	(6,501)	1,841	03/15/2040
3620AQ-NX-7	GNMA POOL 736706	4.500% 05/15/40		12/01/2018	Paydown		102,211	102,211	110,708	109,857	850			850		110,707		(8,496)	(8,496)	2,492	05/15/2040
3620AQ-7E-7	GNMA POOL 737193	5.000% 04/15/40		12/01/2018	Paydown		3,042	3,042	3,314	3,302	12			12		3,314		(272)	(272)	95	04/15/2040
3620AR-CE-9	GNMA POOL 737269	4.500% 05/15/40		12/01/2018	Paydown		103,449	103,449	108,969	111,188	(2,219)			(2,219)		108,969		(5,520)	(5,520)	2,041	05/15/2040
3620AR-CG-4	GNMA POOL 737271	4.500% 05/15/40		12/01/2018	Paydown		45,455	45,455	49,055	48,855	201			201		49,056		(3,601)	(3,601)	1,175	05/15/2040
3620AR-C7-4	GNMA POOL 737294	5.000% 05/15/40		12/01/2018	Paydown		98,556	98,556	107,380	107,003	377			377		107,380		(8,824)	(8,824)	2,498	05/15/2040
3620AW-3Q-1	GNMA POOL 742507	4.500% 08/15/40		12/01/2018	Paydown		81,629	81,629	89,441	87,735	1,706			1,706		89,441		(7,812)	(7,812)	2,381	08/15/2040
3620AX-QL-5	GNMA POOL 743059	4.500% 08/15/41		07/17/2018	Morgan Stanley CO Incorporated		39,216	37,483	41,085	40,226	858			858		41,084		(1,868)	(1,868)	1,068	08/15/2041
3620AX-QL-5	GNMA POOL 743059	4.500% 08/15/41		07/01/2018	Paydown		1,564	1,564	1,715	1,678	36			36		1,714		(150)	(150)	29	08/15/2041
3620AX-QN-1	GNMA POOL 743061	4.500% 08/15/41		07/17/2018	Morgan Stanley CO Incorporated		16,613	15,879	17,405	17,041	363			363		17,404		(791)	(791)	453	08/15/2041
3620AX-QN-1	GNMA POOL 743061	4.500% 08/15/41		07/01/2018	Paydown		211	211	232	226	5			5		231		(20)	(20)	3	08/15/2041

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620AX-RW-0	GNMA POOL 743101	5.000% 07/15/40		12/01/2018	Paydown		1,086	1,086	1,184	1,179	(4)			(4)		1,183		(97)	(97)	50	07/15/2040
3620CO-4V-7	GNMA POOL 745236	4.500% 07/15/40		12/01/2018	Paydown		11,911	11,911	12,793	12,802	(9)			(9)		12,793		(882)	(882)	238	07/15/2040
3620C4-VE-7	GNMA POOL 748613	5.000% 09/15/40		12/01/2018	Paydown		9,361	9,361	10,221	10,235	(14)			(14)		10,221		(860)	(860)	363	09/15/2040
3620C5-NZ-6	GNMA POOL 749308	3.500% 11/15/40		12/01/2018	Paydown		29,975	29,975	31,343	31,115	228			228		31,343		(1,368)	(1,368)	383	11/15/2040
36230N-4Y-8	GNMA POOL 754439	3.500% 12/15/41		10/16/2018	Pershing LLC		310,609	313,746	332,669	325,916	6,753			6,753		332,669		(22,060)	(22,060)	9,670	12/15/2041
36230N-4Y-8	GNMA POOL 754439	3.500% 12/15/41		10/01/2018	Paydown		61,783	61,783	65,510	64,179	1,330			1,330		65,509		(3,726)	(3,726)	781	12/15/2041
36230U-EK-1	GNMA POOL 759138	4.000% 01/15/41		12/01/2018	Paydown		92,983	92,983	99,303	98,282	1,021			1,021		99,303		(6,320)	(6,320)	1,678	01/15/2041
36176D-HP-1	GNMA POOL 762838	4.000% 03/15/41		12/01/2018	Paydown		52,685	52,685	56,233	55,688	545			545		56,233		(3,548)	(3,548)	1,120	03/15/2041
36176E-MX-6	GNMA POOL 763874	4.500% 08/15/43		07/17/2018	Morgan Stanley CO Incorporated		76,201	72,832	79,831	78,164	1,667			1,667		79,831		(3,630)	(3,630)	2,076	08/15/2043
36176E-MX-6	GNMA POOL 763874	4.500% 08/15/43		07/01/2018	Paydown		1,073	1,073	1,176	1,151	25			25		1,176		(103)	(103)	16	08/15/2043
36176L-YK-5	GNMA POOL 769614	4.500% 10/15/41		07/17/2018	Morgan Stanley CO Incorporated		22,161	21,181	23,217	22,732	485			485		23,217		(1,056)	(1,056)	604	10/15/2041
36176L-YK-5	GNMA POOL 769614	4.500% 10/15/41		07/01/2018	Paydown		281	281	308	302	6			6		308		(27)	(27)	4	10/15/2041
36176L-YM-1	GNMA POOL 769616	4.500% 11/15/41		07/17/2018	Morgan Stanley CO Incorporated		9,585	9,161	10,042	9,832	210			210		10,042		(457)	(457)	261	11/15/2041
36176L-YM-1	GNMA POOL 769616	4.500% 11/15/41		07/01/2018	Paydown		120	120	131	129	3			3		132		(12)	(12)	2	11/15/2041
36176L-YQ-2	GNMA POOL 769619	4.500% 10/15/41		07/17/2018	Morgan Stanley CO Incorporated		15,950	15,245	16,710	16,361	349			349		16,710		(760)	(760)	434	10/15/2041
36176L-YQ-2	GNMA POOL 769619	4.500% 10/15/41		07/01/2018	Paydown		200	200	219	214	5			5		219		(19)	(19)	3	10/15/2041
36176L-ZJ-7	GNMA POOL 769645	4.500% 12/15/41		07/17/2018	Morgan Stanley CO Incorporated		17,300	16,535	18,124	17,745	379			379		18,124		(824)	(824)	471	12/15/2041
36176L-ZJ-7	GNMA POOL 769645	4.500% 12/15/41		07/01/2018	Paydown		215	215	235	231	5			5		236		(21)	(21)	3	12/15/2041
36176Q-PR-9	GNMA POOL 772932	3.500% 03/15/42		12/01/2018	Paydown		61,913	61,913	64,738	64,305	433			433		64,738		(2,825)	(2,825)	1,409	03/15/2042
36176X-CL-1	GNMA POOL 778875	3.500% 02/15/42		12/01/2018	Paydown		48,434	48,434	50,643	50,313	331			331		50,644		(2,210)	(2,210)	888	02/15/2042
36176X-NT-2	GNMA POOL 779202	3.500% 05/15/42		12/01/2018	Paydown		2,001	2,001	2,092	2,078	14			14		2,092		(91)	(91)	38	05/15/2042
36225B-G9-3	GNMA POOL 781124	7.000% 12/15/29		12/01/2018	Paydown		102	102	106	117	(11)			(11)		106		(4)	(4)	4	12/15/2029
36225B-HZ-4	GNMA POOL 781148	6.000% 07/15/29		12/01/2018	Paydown		224	224	251	253	(2)			(2)		251		(27)	(27)	7	07/15/2029
36225B-PC-6	GNMA POOL 781319	7.000% 07/15/31		12/01/2018	Paydown		5,738	5,738	6,116	6,680	(563)			(563)		6,117		(379)	(379)	228	07/15/2031
36225B-PV-4	GNMA POOL 781336	6.000% 10/15/31		12/01/2018	Paydown		114	114	127	131	(3)			(3)		128		(14)	(14)	4	10/15/2031
36225B-UN-6	GNMA POOL 781489	6.000% 08/15/32		12/01/2018	Paydown		245	245	275	281	(7)			(7)		274		(29)	(29)	9	08/15/2032
36225B-WZ-7	GNMA POOL 781564	6.000% 02/15/33		12/01/2018	Paydown		1,400	1,400	1,568	1,618	(50)			(50)		1,568		(168)	(168)	43	02/15/2033
36225B-2R-8	GNMA POOL 781684	6.000% 12/15/33		12/01/2018	Paydown		116	116	130	135	(5)			(5)		130		(14)	(14)	4	12/15/2033
36241K-B2-3	GNMA POOL 781857	6.000% 11/15/34		12/01/2018	Paydown		692	692	775	803	(28)			(28)		775		(83)	(83)	23	11/15/2034
36241K-B7-2	GNMA POOL 781862	5.500% 01/15/35		12/01/2018	Paydown		38,931	38,931	43,139	43,733	(595)			(595)		43,138		(4,207)	(4,207)	1,047	01/15/2035
36241K-C2-2	GNMA POOL 781889	6.000% 03/15/35		12/01/2018	Paydown		3,862	3,862	4,323	4,500	(177)			(177)		4,323		(461)	(461)	91	03/15/2035
36241K-GS-1	GNMA POOL 782009	6.000% 09/15/35		12/01/2018	Paydown		1,217	1,217	1,363	1,409	(46)			(46)		1,363		(146)	(146)	40	09/15/2035
36241K-GT-9	GNMA POOL 782010	6.000% 12/15/35		12/01/2018	Paydown		592	592	663	690	(27)			(27)		663		(71)	(71)	21	12/15/2035
36241K-LL-0	GNMA POOL 782131	5.500% 12/15/36		12/01/2018	Paydown		17,993	17,993	19,865	20,244	(379)			(379)		19,865		(1,872)	(1,872)	550	12/15/2036
36241K-MK-1	GNMA POOL 782162	5.000% 03/15/36		12/01/2018	Paydown		925	925	1,018	1,019	(1)			(1)		1,018		(93)	(93)	28	03/15/2036
36241K-6A-1	GNMA POOL 782665	5.000% 05/15/39		12/01/2018	Paydown		15,666	15,666	17,223	17,148	75			75		17,223		(1,557)	(1,557)	379	05/15/2039
36241L-LT-1	GNMA POOL 783038	5.500% 07/20/40		12/01/2018	Paydown		9,368	9,368	10,411	10,317	94			94		10,411		(1,043)	(1,043)	266	07/20/2040
36241L-SS-6	GNMA POOL 783229	5.500% 12/20/40		12/01/2018	Paydown		25,009	25,009	27,793	27,572	221			221		27,793		(2,784)	(2,784)	710	12/20/2040
36241L-UU-8	GNMA POOL 783295	4.500% 03/15/41		10/16/2018	Bank Of America INTL NY US		6,263,877	6,045,666	6,519,873	6,496,021	23,852			23,852		6,519,873		(255,996)	(255,996)	239,559	03/15/2041
36241L-UU-8	GNMA POOL 783295	4.500% 03/15/41		10/01/2018	Paydown		1,430,601	1,430,601	1,542,814	1,537,170	5,644			5,644		1,542,814		(112,213)	(112,213)	26,269	03/15/2041
36241L-VC-7	GNMA POOL 783311	5.500% 05/20/41		12/01/2018	Paydown		134,002	134,002	148,920	147,704	1,216			1,216		148,920		(14,918)	(14,918)	3,888	05/20/2041
36241L-XP-6	GNMA POOL 783386	5.000% 09/15/40		12/01/2018	Paydown		175,404	175,404	193,026	190,437	2,590			2,590		193,027		(17,623)	(17,623)	4,450	09/15/2040
36241L-XW-1	GNMA POOL 783393	6.500% 02/20/41		12/01/2018	Paydown		66,098	66,098	74,732	76,452	(1,720)			(1,720)		74,732		(8,634)	(8,634)	2,215	02/20/2041
36241L-XZ-4	GNMA POOL 783396	6.000% 04/15/37		12/01/2018	Paydown		12,262	12,262	13,733	14,255	(522)			(522)		13,733		(1,471)	(1,471)	404	04/15/2037
36241L-4P-8	GNMA POOL 783530	5.500% 12/20/41		12/01/2018	Paydown		77,312	77,312	85,919	85,168	751			751		85,919		(8,607)	(8,607)	2,051	12/20/2041
36241L-4W-3	GNMA POOL 783537	5.000% 07/15/37		12/01/2018	Paydown		158,922	158,922	175,782	175,011	772			772		175,783		(16,861)	(16,861)	4,162	07/15/2037
36241L-4X-1	GNMA POOL 783538	5.000% 12/15/34		12/01/2018	Paydown		137,855	137,855	152,481	151,838	643			643		152,481		(14,626)	(14,626)	3,784	12/15/2034
36241L-7B-6	GNMA POOL 783590	4.500% 06/20/41		12/01/2018	Paydown		227,501	227,501	247,869	242,226	5,643			5,643		247,869		(20,368)	(20,368)	5,139	06/20/2041
3622A2-AW-2	GNMA POOL 783621	3.500% 07/15/42		12/01/2018	Paydown		79,395	79,395	82,893	82,462	431			431		82,893		(3,498)	(3,498)	1,524	07/15/2042
3622A2-CX-8	GNMA POOL 783686	5.500% 12/15/40		12/01/2018	Paydown		27,762	27,762	30,677	31,291	(614)			(614)		30,677		(2,915)	(2,915)	802	12/15/2040
3622A2-KH-4	GNMA POOL 783896	3.500% 05/15/44		10/16/2018	Pershing LLC		3,561,677	3,597,654	3,745,495	3,738,328	7,167			7,167		3,745,495		(183,818)	(183,818)	110,878	05/15/2044
3622A2-KH-4	GNMA POOL 783896	3.500% 05/15/44		12/01/2018	Paydown		1,653,970	1,653,970	1,721,938	1,718,643	3,295			3,295		1,721,938		(67,968)	(67,968)	30,991	05/15/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3622A2-N3-2	GNMA POOL 784010 4.000% 03/15/45		12/01/2018	Paydown		5,429	5,429	5,784	5,732	52			52		5,784		(355)	(355)	128	03/15/2045
3622A2-PK-2	GNMA POOL 784026 3.500% 12/20/44		12/07/2018	Various		15,004,352	15,173,101	15,891,452	15,716,606	174,846			174,846		15,891,452		(887,100)	(887,100)	548,778	12/20/2044
3622A2-PK-2	GNMA POOL 784026 3.500% 12/20/44		12/01/2018	Paydown		1,240,200	1,240,200	1,298,916	1,284,625	14,291			14,291		1,298,916		(58,716)	(58,716)	25,489	12/20/2044
3622A2-TK-8	GNMA POOL 784154 5.000% 03/15/44		12/01/2018	Paydown		310,869	310,869	341,081	337,512	3,570			3,570		341,082		(30,213)	(30,213)	7,531	03/15/2044
3622A2-U9-1	GNMA POOL 784208 4.000% 07/15/46		12/01/2018	Paydown		14,385	14,385	15,327	15,284	43			43		15,327		(942)	(942)	300	07/15/2046
3622A2-XY-3	GNMA POOL 784295 3.500% 03/20/47		12/01/2018	Paydown		53,217	53,217	55,512	55,115	397			397		55,512		(2,295)	(2,295)	1,013	03/20/2047
3620E0-GC-4	GNMA POOL 894141 2.889% 11/20/60		12/01/2018	Paydown		64,229	64,229	64,468	64,929	(461)			(461)		64,468		(239)	(239)	700	11/20/2060
36177Y-QV-1	GNMA POOL AA2268 3.500% 05/15/42		12/01/2018	Paydown		16,798	16,798	17,564	17,447	117			117		17,564		(766)	(766)	273	05/15/2042
36178A-AM-9	GNMA POOL AA2712 3.500% 08/15/43		12/01/2018	Paydown		78,693	78,693	82,283	81,684	599			599		82,283		(3,590)	(3,590)	745	08/15/2043
36178C-LX-9	GNMA POOL AA4842 3.500% 06/15/42		12/01/2018	Paydown		84,938	84,938	89,241	88,219	1,022			1,022		89,241		(4,303)	(4,303)	1,821	06/15/2042
36178D-LP-4	GNMA POOL AA5734 3.500% 10/15/42		12/01/2018	Paydown		48,942	48,942	50,853	50,833	21			21		50,854		(1,912)	(1,912)	599	10/15/2042
36178L-YY-3	GNMA POOL AB1627 3.500% 09/15/42		12/01/2018	Paydown		37,725	37,725	41,049	39,183	1,867			1,867		41,050		(3,325)	(3,325)	549	09/15/2042
36178L-ZL-0	GNMA POOL AB1647 3.500% 09/15/42		12/01/2018	Paydown		44,047	44,047	47,928	45,749	2,180			2,180		47,929		(3,882)	(3,882)	1,043	09/15/2042
36178T-RT-5	GNMA POOL AB6798 3.500% 08/15/42		12/01/2018	Paydown		122,424	122,424	129,167	127,154	2,013			2,013		129,167		(6,743)	(6,743)	3,002	08/15/2042
36180D-SX-6	GNMA POOL AD2334 3.500% 04/15/43		12/01/2018	Paydown		45,177	45,177	47,203	46,894	309			309		47,203		(2,026)	(2,026)	794	04/15/2043
36182Q-C6-1	GNMA POOL AH7293 3.500% 01/15/45		12/01/2018	Paydown		4,066	4,066	4,302	4,214	88			88		4,302		(236)	(236)	77	01/15/2045
38376E-TD-7	GNMA SERIES 2009-108 CLASS WG 4.000% 09/20/38		12/01/2018	Paydown		12,805	12,805	13,291	12,966	325			325		13,291		(486)	(486)	259	09/20/2038
38376P-6D-7	GNMA SERIES 2009-127 CLASS PL 4.250% 10/20/38		12/01/2018	Paydown		44,334	44,334	47,313	45,014	2,299			2,299		47,313		(2,979)	(2,979)	947	10/20/2038
38377L-AQ-1	GNMA SERIES 2010-116 CLASS HB 4.000% 09/20/40		03/06/2018	SUNTRUST CAPITAL MARKETS INC		3,067,248	2,962,183	3,259,327	3,095,444	163,883			163,883		3,259,327		(192,079)	(192,079)	32,255	09/20/2040
38377L-AQ-1	GNMA SERIES 2010-116 CLASS HB 4.000% 09/20/40		03/01/2018	Paydown		168,001	168,001	184,853	175,559	9,295			9,295		184,854		(16,853)	(16,853)	1,075	09/20/2040
38377R-3H-6	GNMA SERIES 2010-168 CLASS PC 2.500% 11/20/39		12/01/2018	Paydown		55,903	55,903	54,086	55,870	(1,784)			(1,784)		54,086		1,817	1,817	725	11/20/2039
38377G-TK-5	GNMA SERIES 2010-68 CLASS WA 3.000% 12/16/39		04/06/2018	SUNTRUST CAPITAL MARKETS INC		815,104	812,691	865,516	825,455	40,061			40,061		865,516		(50,412)	(50,412)	8,804	12/16/2039
38377G-TK-5	GNMA SERIES 2010-68 CLASS WA 3.000% 12/16/39		04/01/2018	Paydown		58,910	58,910	62,739	59,835	2,904			2,904		62,739		(3,829)	(3,829)	362	12/16/2039
38375B-GF-3	GNMA SERIES 2010-H20 CLASS AF 2.644% 10/20/60		12/20/2018	Paydown		63,327	63,327	62,808	63,007	(199)			(199)		62,808		519	519	723	10/20/2060
38375B-GS-5	GNMA SERIES 2010-H26 CLASS LF 2.664% 08/20/58		12/20/2018	Paydown		6,995	6,995	6,957	6,937	19			19		6,956		39	39	70	08/20/2058
38375B-LE-0	GNMA SERIES 2011-H09 CLASS AF 2.814% 03/20/61		12/20/2018	Paydown		21,229	21,229	21,239	21,230	10			10		21,240		(11)	(11)	234	03/20/2061
38375C-XA-3	GNMA SERIES 2012-43 CLASS VH 3.500% 07/20/23		12/01/2018	Paydown		90,289	90,289	95,957	92,550	3,407			3,407		95,957		(5,668)	(5,668)	1,721	07/20/2023
38375B-TU-6	GNMA SERIES 2012-H14 CLASS FK 2.660% 07/20/62		10/16/2018	Pershing LLC		561,823	559,289	561,012	561,015	(3)			(3)		561,012		811	811	10,788	07/20/2062
38375B-TU-6	GNMA SERIES 2012-H14 CLASS FK 2.660% 07/20/62		09/20/2018	Paydown		73,704	73,704	73,931	73,931						73,931		(227)	(227)	908	07/20/2062
38379C-6M-3	GNMA SERIES 2014-107 CLASS WX 6.814% 07/20/39		08/01/2018	Bank of America Securities		517,595	470,273	561,021	536,124	24,898			24,898		561,022		(43,427)	(43,427)	18,799	07/20/2039
38379C-6M-3	GNMA SERIES 2014-107 CLASS WX 6.814% 07/20/39		08/01/2018	Paydown		85,407	85,407	101,888	97,366	4,522			4,522		101,888		(16,481)	(16,481)	4,635	07/20/2039
38379E-2W-1	GNMA SERIES 2014-131 CLASS BW 3.883% 05/20/41		12/01/2018	Paydown		718,695	718,695	760,918	734,306	26,612			26,612		760,918		(42,223)	(42,223)	11,130	05/20/2041
38380C-ET-6	GNMA SERIES 2016-164 CLASS AD 2.000% 12/20/37		12/01/2018	Paydown		4,073,443	4,073,443	4,056,417	4,007,935	48,482			48,482		4,056,417		17,026	17,026	47,298	12/20/2037
38380C-Q6-3	GNMA SERIES 2017-32 CLASS MA 3.000% 01/20/43		12/01/2018	Paydown		2,333,451	2,333,451	2,385,589	2,363,717	21,872			21,872		2,385,589		(52,138)	(52,138)	40,287	01/20/2043
38376U-GW-3	GNMA SERIES 2017-66 CLASS KD 2.500% 08/20/44		12/01/2018	Paydown		500,623	500,623	501,484	497,689	3,794			3,794		501,483		(860)	(860)	6,341	08/20/2044
911759-LZ-9	HOUSING URBAN DEVELOPMNT SERIES 3 1.330% 08/01/18		08/01/2018	Maturity		290,000	290,000	290,000	289,166	834			834		290,000				3,857	08/01/2018
59511V-AA-7	MICRON SEMICONDUCTOR 1.258% 01/15/19		08/16/2018	Call 100.0000		166,000	166,000	166,030	165,177	853			853		166,030		(30)	(30)	2,268	01/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59511V-AA-7	MICRON SEMICONDUCTOR 1.258% 01/15/19		07/15/2018	Redemption 100.0000		332,000	332,000	332,060	330,354	1,706			1,706		332,060		(60)	(60)	3,132	01/15/2019
62888V-AA-6	NCUA GUARANTEED NOTES SERIES 2010-R1 CLASS 1A 2.768% 10/07/20		12/06/2018	Paydown		66,202	66,202	66,080	66,352	(272)			(272)		66,080		122	122	806	10/07/2020
62888U-AB-6	NCUA GUARANTEED NOTES SERIES 2010-R2 CLASS 2A 2.853% 11/05/20		12/06/2018	Paydown		56,620	56,620	56,231	56,831	(600)			(600)		56,231		389	389	656	11/05/2020
62888W-AA-4	NCUA GUARANTEED NOTES SERIES 2010-R3 CLASS 1A 0.000% 12/08/20		12/06/2018	Paydown		37,689	37,689	37,862	37,901	(38)			(38)		37,863		(174)	(174)	429	12/08/2020
62888Y-AA-0	NCUA GUARANTEED NOTES SERIES 2011-R1 CLASS 1A 2.767% 01/08/20		12/06/2018	Paydown		159,940	159,940	160,115	160,221	(107)			(107)		160,114		(174)	(174)	1,884	01/08/2020
62889C-AA-7	NCUA GUARANTEED NOTES SERIES 2011-R2 CLASS 1A 2.783% 02/06/20		12/06/2018	Paydown		132,165	132,165	132,458	132,345	113			113		132,458		(293)	(293)	1,465	02/06/2020
690353-Z3-4	OVERSEAS PRIVATE INV COR SERIES G 0.000% 05/17/19		10/31/2018	Transfer in Kind		3,488,168	3,455,000	3,448,090	3,445,326	2,764			2,764		3,448,090		40,078	40,078		05/17/2019
690353-TJ-6	OVERSEAS PRIVATE INVESTMENT CO 3.370% 05/15/21		10/31/2018	Transfer in Kind		429,324	428,809	442,960	433,912	9,048			9,048		442,960		(13,636)	(13,636)	13,889	05/15/2021
690353-TJ-6	OVERSEAS PRIVATE INVESTMENT CO 3.370% 05/15/21		05/15/2018	Redemption 100.0000		104,420	104,420	107,866	105,663	2,203			2,203		107,866		(3,446)	(3,446)	1,759	05/15/2021
690353-T3-1	OVERSEAS PRIVATE INVESTMENT CO SERIES A-4 0.000% 03/17/18		03/14/2018	Direct Placement		4,647,714	4,605,000	4,605,000	4,655,655	(50,655)			(50,655)		4,605,000		42,714	42,714	26,813	03/17/2018
690353-S2-4	OVERSEAS PRIVATE INVESTMENT CO SERIES C 0.000% 02/19/18		02/15/2018	Direct Placement		1,880,000	1,880,000	1,880,000	1,926,436	(46,436)			(46,436)		1,880,000				28,760	02/19/2018
709604-AA-0	PENTA AIRCRAFT LEASING 2 1.691% 04/29/25		10/29/2018	Redemption 100.0000		41,133	41,133	40,651	39,928	723			723		40,651		482	482	435	04/29/2025
74046B-AA-4	PREMIER AIRCRAFT LEASING 3.576% 02/06/22		10/31/2018	Transfer in Kind		431,684	428,730	452,460	439,345	13,115			13,115		452,460		(20,776)	(20,776)	15,118	02/06/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING 3.576% 02/06/22		08/06/2018	Redemption 100.0000		89,507	89,507	94,461	91,723	2,738			2,738		94,461		(4,954)	(4,954)	1,605	02/06/2022
759470-AV-9	RELIANCE INDUSTRIES LTD 1.870% 01/15/26		10/31/2018	Transfer in Kind		495,844	521,053	521,053	507,838	13,215			13,215		521,053		(25,209)	(25,209)	12,613	01/15/2026
759470-AV-9	RELIANCE INDUSTRIES LTD 1.870% 01/15/26		07/15/2018	Redemption 100.0000		69,474	69,474	69,474	67,712	1,762			1,762		69,474				974	01/15/2026
78657A-AC-3	SAFINA LTD 1.550% 01/15/22		10/15/2018	Redemption 100.0000		54,165	54,165	54,058	53,338	720			720		54,058		107	107	526	01/15/2022
797224-AA-0	SAN CLEMENTE LEASING LLC 3.585% 08/27/21		09/18/2018	Janney Montgomery Scott Inc		1,107,348	1,097,906	1,145,116	1,123,995	21,121			21,121		1,145,116		(37,768)	(37,768)	32,035	08/27/2021
797224-AA-0	SAN CLEMENTE LEASING LLC 3.585% 08/27/21		08/27/2018	Redemption 100.0000		256,378	256,378	267,402	262,470	4,932			4,932		267,402		(11,024)	(11,024)	4,609	08/27/2021
805649-AB-6	SAYARRA LTD 2.575% 04/14/22		10/31/2018	Transfer in Kind		428,424	432,936	444,777	434,963	9,814			9,814		444,777		(16,353)	(16,353)	11,210	04/14/2022
805649-AB-6	SAYARRA LTD 2.575% 04/14/22		10/29/2018	Redemption 99.9969		116,880	116,883	120,080	117,430	2,650			2,650		120,080		(3,200)	(3,200)	1,887	04/14/2022
83162C-JN-4	SMALL BUSINESS ADMINISTRATION SERIES 1998-20J CLASS 1 5.500% 10/01/18		10/01/2018	Paydown		3,570	3,570	3,697	3,589	108			108		3,697		(127)	(127)	144	10/01/2018
83162C-LG-6	SMALL BUSINESS ADMINISTRATION SERIES 2001-20B CLASS 1 6.440% 02/01/21		08/01/2018	Paydown		5,474	5,474	5,915	5,712	203			203		5,915		(441)	(441)	251	02/01/2021
83162C-LQ-4	SMALL BUSINESS ADMINISTRATION SERIES 2001-20G CLASS 1 6.625% 07/01/21		07/01/2018	Paydown		4,780	4,780	5,205	4,976	229			229		5,205		(425)	(425)	260	07/01/2021
83162C-LW-1	SMALL BUSINESS ADMINISTRATION SERIES 2001-20K CLASS 1 5.340% 11/01/21		11/01/2018	Paydown		5,221	5,221	5,590	5,388	202			202		5,590		(369)	(369)	207	11/01/2021
83162C-MG-5	SMALL BUSINESS ADMINISTRATION SERIES 2002-20F CLASS 1 5.800% 06/01/22		12/01/2018	Paydown		3,172	3,172	3,430	3,304	125			125		3,429		(257)	(257)	154	06/01/2022
83162C-MK-6	SMALL BUSINESS ADMINISTRATION SERIES 2002-20H CLASS 1 5.310% 08/01/22		08/01/2018	Paydown		3,546	3,546	3,816	3,691	125			125		3,816		(270)	(270)	148	08/01/2022
83162C-NA-7	SMALL BUSINESS ADMINISTRATION SERIES 2003-20F CLASS 1 4.070% 06/01/23		12/01/2018	Paydown		6,860	6,860	7,226	7,044	183			183		7,227		(367)	(367)	203	06/01/2023
83162C-NC-3	SMALL BUSINESS ADMINISTRATION SERIES 2003-20G CLASS 1 4.350% 07/01/23		07/01/2018	Paydown		9,137	9,137	9,651	9,407	244			244		9,651		(514)	(514)	320	07/01/2023
83162C-NF-6	SMALL BUSINESS ADMINISTRATION SERIES 2003-20I CLASS 1 5.130% 09/01/23		09/01/2018	Paydown		7,543	7,543	8,203	7,949	254			254		8,203		(660)	(660)	276	09/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83162C-NG-4	SMALL BUSINESS ADMINISTRATION SERIES 2003-20J CLASS 1 4.920% 10/01/23		10/01/2018	Paydown		10,279	10,279	11,128	10,793	336			336		11,129		(850)	(850)	358	10/01/2023
83162C-NM-1	SMALL BUSINESS ADMINISTRATION SERIES 2004-20A CLASS 1 4.930% 01/01/24		07/01/2018	Paydown		11,992	11,992	12,954	12,539	415			415		12,954		(962)	(962)	427	01/01/2024
83162C-NN-9	SMALL BUSINESS ADMINISTRATION SERIES 2004-20B CLASS 1 4.720% 02/01/24		08/01/2018	Paydown		4,919	4,919	5,227	5,087	140			140		5,227		(308)	(308)	175	02/01/2024
83162C-NQ-2	SMALL BUSINESS ADMINISTRATION SERIES 2004-20C CLASS 1 4.340% 03/01/24		09/01/2018	Paydown		9,166	9,166	9,663	9,417	246			246		9,663		(497)	(497)	297	03/01/2024
83162C-PE-7	SMALL BUSINESS ADMINISTRATION SERIES 2004-20L CLASS 1 4.870% 12/01/24		12/01/2018	Paydown		12,966	12,966	13,912	13,507	405			405		13,912		(946)	(946)	451	12/01/2024
83162C-PK-3	SMALL BUSINESS ADMINISTRATION SERIES 2005-20C CLASS 1 4.950% 03/01/25		09/01/2018	Paydown		8,613	8,613	9,313	9,012	301			301		9,313		(700)	(700)	307	03/01/2025
83162C-PP-2	SMALL BUSINESS ADMINISTRATION SERIES 2005-20F CLASS 1 4.570% 06/01/25		12/01/2018	Paydown		8,003	8,003	8,525	8,277	248			248		8,525		(522)	(522)	272	06/01/2025
83162C-PS-6	SMALL BUSINESS ADMINISTRATION SERIES 2005-20H CLASS 1 5.110% 08/01/25		08/01/2018	Paydown		12,677	12,677	13,769	13,303	466			466		13,769		(1,092)	(1,092)	495	08/01/2025
83162C-PX-5	SMALL BUSINESS ADMINISTRATION SERIES 2005-20K CLASS 1 5.360% 11/01/25		11/01/2018	Paydown		8,188	8,188	8,971	8,662	309			309		8,971		(783)	(783)	309	11/01/2025
83162C-QA-4	SMALL BUSINESS ADMINISTRATION SERIES 2006-20A CLASS 1 5.210% 01/01/26		07/01/2018	Paydown		12,520	12,520	13,616	13,225	391			391		13,616		(1,096)	(1,096)	458	01/01/2026
83162C-QK-2	SMALL BUSINESS ADMINISTRATION SERIES 2006-20G CLASS 1 6.070% 07/01/26		07/01/2018	Paydown		7,002	7,002	7,909	7,495	414			414		7,909		(907)	(907)	314	07/01/2026
83162C-QL-0	SMALL BUSINESS ADMINISTRATION SERIES 2006-20H CLASS 1 5.700% 08/01/26		08/01/2018	Paydown		11,458	11,458	12,815	12,161	654			654		12,815		(1,357)	(1,357)	517	08/01/2026
83162C-QY-2	SMALL BUSINESS ADMINISTRATION SERIES 2007-20D CLASS 1 5.320% 04/01/27		10/01/2018	Paydown		12,086	12,086	13,464	12,809	656			656		13,465		(1,379)	(1,379)	495	04/01/2027
83162C-RA-3	SMALL BUSINESS ADMINISTRATION SERIES 2007-20E CLASS 1 5.310% 05/01/27		11/01/2018	Paydown		13,498	13,498	15,026	14,274	752			752		15,026		(1,528)	(1,528)	528	05/01/2027
83162C-RH-8	SMALL BUSINESS ADMINISTRATION SERIES 2007-20J CLASS 1 5.570% 10/01/27		10/01/2018	Paydown		21,948	21,948	24,774	23,316	1,458			1,458		24,774		(2,826)	(2,826)	915	10/01/2027
83162C-RL-9	SMALL BUSINESS ADMINISTRATION SERIES 2007-20L CLASS 1 5.290% 12/01/27		12/01/2018	Paydown		11,089	11,089	12,316	11,722	594			594		12,316		(1,227)	(1,227)	397	12/01/2027
83162C-QU-0	SMALL BUSINESS ADMINISTRATION SERIES 2007-2A CLASS 1 5.320% 01/01/27		07/01/2018	Paydown		17,833	17,833	19,663	18,927	736			736		19,663		(1,830)	(1,830)	637	01/01/2027
83162C-RN-5	SMALL BUSINESS ADMINISTRATION SERIES 2008-20A CLASS 1 5.170% 01/01/28		07/01/2018	Paydown		30,401	30,401	33,858	32,560	1,298			1,298		33,858		(3,457)	(3,457)	1,153	01/01/2028
83162C-RR-6	SMALL BUSINESS ADMINISTRATION SERIES 2008-20C CLASS 1 5.490% 03/01/28		09/01/2018	Paydown		20,626	20,626	23,138	22,291	848			848		23,139		(2,513)	(2,513)	853	03/01/2028
83162C-RU-9	SMALL BUSINESS ADMINISTRATION SERIES 2008-20E CLASS 1 5.490% 05/01/28		11/01/2018	Paydown		21,234	21,234	23,847	22,795	1,053			1,053		23,848		(2,614)	(2,614)	874	05/01/2028
83162C-SA-2	SMALL BUSINESS ADMINISTRATION SERIES 2008-20I CLASS 1 5.600% 09/01/28		09/01/2018	Paydown		19,591	19,591	22,031	21,216	815			815		22,031		(2,440)	(2,440)	880	09/01/2028
831641-EQ-4	SMALL BUSINESS ADMINISTRATION SERIES 2009-10A CLASS 1 4.620% 03/10/19		09/01/2018	Paydown		74,722	74,722	78,626	76,377	2,249			2,249		78,626		(3,904)	(3,904)	3,025	03/10/2019
83162C-SJ-3	SMALL BUSINESS ADMINISTRATION SERIES 2009-10B CLASS 1 3.880% 03/01/19		10/18/2018	Bank of America Securities		6,389	6,373	6,789	6,429	360			360		6,789		(400)	(400)	283	03/01/2019
83162C-SJ-3	SMALL BUSINESS ADMINISTRATION SERIES 2009-10B CLASS 1 3.880% 03/01/19		09/01/2018	Paydown		13,197	13,197	14,058	13,313	745			745		14,058		(861)	(861)	388	03/01/2019
83162C-SQ-7	SMALL BUSINESS ADMINISTRATION SERIES 2009-10D CLASS 1 3.190% 07/01/19		10/18/2018	Bank of America Securities		12,307	12,307	12,985	12,389	596			596		12,985		(678)	(678)	515	07/01/2019
83162C-SQ-7	SMALL BUSINESS ADMINISTRATION SERIES 2009-10D CLASS 1 3.190% 07/01/19		07/01/2018	Paydown		14,819	14,819	15,635	14,918	717			717		15,635		(816)	(816)	361	07/01/2019
83162C-SG-9	SMALL BUSINESS ADMINISTRATION SERIES 2009-20A CLASS 1 5.720% 01/01/29		07/01/2018	Paydown		16,257	16,257	18,540	17,689	851			851		18,540		(2,283)	(2,283)	617	01/01/2029
83162C-SH-7	SMALL BUSINESS ADMINISTRATION SERIES 2009-20B CLASS 1 4.760% 02/01/29		08/01/2018	Paydown		14,704	14,704	16,144	15,703	441			441		16,144		(1,440)	(1,440)	562	02/01/2029
83162C-SL-8	SMALL BUSINESS ADMINISTRATION SERIES 2009-20D CLASS 1 4.310% 04/01/29		10/01/2018	Paydown		18,217	18,217	19,723	19,180	543			543		19,723		(1,506)	(1,506)	673	04/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
831641-EZ-4	SMALL BUSINESS ADMINISTRATION SERIES 2013-10B CLASS 1 3.644% 09/10/23		10/31/2018	Transfer in Kind		143,484	143,103	151,018	146,555	4,464			4,464		151,019		(7,535)	(7,535)	6,086	09/10/2023
831641-EZ-4	SMALL BUSINESS ADMINISTRATION SERIES 2013-10B CLASS 1 3.644% 09/10/23		09/01/2018	Paydown		298,048	298,048	314,534	305,237	9,297			9,297		314,534		(16,486)	(16,486)	9,725	09/10/2023
83162C-WW-9	SMALL BUSINESS ADMINISTRATION SERIES 2015-10B CLASS 1 1.880% 03/01/25		10/31/2018	Transfer in Kind		231,978	239,684	239,684	237,384	2,300			2,300		239,684		(7,706)	(7,706)	5,399	03/01/2025
83162C-WW-9	SMALL BUSINESS ADMINISTRATION SERIES 2015-10B CLASS 1 1.880% 03/01/25		09/01/2018	Paydown		55,905	55,905	55,905	55,369	536			536		55,905				878	03/01/2025
873782-AB-2	TAGUA LEASING LLC 1.732% 09/18/24		10/31/2018	Transfer in Kind		509,930	532,934	531,176	519,374	11,802			11,802		531,176		(21,246)	(21,246)	8,025	09/18/2024
873782-AB-2	TAGUA LEASING LLC 1.732% 09/18/24		09/18/2018	Redemption 100.0000		62,562	62,562	62,356	60,970	1,386			1,386		62,356		206	206	543	09/18/2024
89609G-AB-8	TRICAHUE LEASING LLC 3.744% 02/26/22		10/31/2018	Transfer in Kind		421,072	416,832	442,225	429,226	12,999			12,999		442,225		(21,153)	(21,153)	14,522	02/26/2022
89609G-AB-8	TRICAHUE LEASING LLC 3.744% 02/26/22		08/26/2018	Redemption 100.0000		82,498	82,498	87,524	84,951	2,573			2,573		87,524		(5,026)	(5,026)	1,549	02/26/2022
906581-AA-1	UNION 11 LEASING LLC 2.405% 01/23/24		10/31/2018	Transfer in Kind		959,595	980,301	1,007,260	979,334	27,925			27,925		1,007,259		(47,664)	(47,664)	24,100	01/23/2024
906581-AA-1	UNION 11 LEASING LLC 2.405% 01/23/24		10/23/2018	Redemption 100.0000		173,380	173,380	178,148	173,209	4,939			4,939		178,148		(4,768)	(4,768)	2,614	01/23/2024
912810-RW-0	US TREASURY 0.875% 02/15/47		01/10/2018	Various		1,014,004	970,000	950,919	1,029,106	(78,187)			(78,187)		950,919		63,085	63,085	3,458	02/15/2047
912810-RS-9	US TREASURY 2.500% 05/15/46		12/20/2018	Various		160,429,353	184,315,000	171,141,605	175,372,847	(4,231,242)			(4,231,242)		171,141,605		(10,712,252)	(10,712,252)	3,518,802	05/15/2046
912810-RY-6	US TREASURY 2.750% 08/15/47		01/12/2018	Barclays Capital Inc		16,088,600	16,480,000	16,500,007	16,500,600	(593)			(593)		16,500,007		(411,407)	(411,407)	189,654	08/15/2047
912810-QY-7	US TREASURY 2.750% 11/15/42		01/23/2018	Various		21,897,359	22,250,000	22,159,707	22,390,799	(231,093)			(231,093)		22,159,706		(262,347)	(262,347)	99,710	11/15/2042
912810-RN-0	US TREASURY 2.875% 08/15/45		04/11/2018	JPMorgan Securities Inc		685,068	700,000	708,329	717,992	(9,663)			(9,663)		708,329		(23,261)	(23,261)	13,176	08/15/2045
912810-RU-4	US TREASURY 2.875% 11/15/46		06/15/2018	Various		7,345,119	7,640,000	7,473,394	7,838,759	(365,365)			(365,365)		7,473,394		(128,275)	(128,275)	128,283	11/15/2046
912810-QW-1	US TREASURY 3.000% 05/15/42		09/07/2018	Morgan Stanley CO Incorporated		788,531	800,000	853,961	842,313	11,648			11,648		853,961		(65,430)	(65,430)	19,696	05/15/2042
912810-RX-8	US TREASURY 3.000% 05/15/47		08/20/2018	Various		1,163,883	1,180,000	1,230,184	1,240,752	(10,567)			(10,567)		1,230,185		(66,302)	(66,302)	21,484	05/15/2047
912810-RP-5	US TREASURY 3.000% 11/15/45		01/19/2018	Bank of America Securities		5,085,938	5,000,000	5,069,026	5,251,172	(182,146)			(182,146)		5,069,026		16,912	16,912	28,177	11/15/2045
912810-RG-5	US TREASURY 3.375% 05/15/44		05/23/2018	BNP Paribas Securities Corp		5,156,250	5,000,000	5,553,004	5,610,547	(57,543)			(57,543)		5,553,004		(396,754)	(396,754)	88,502	05/15/2044
912810-QA-9	US TREASURY 3.500% 02/15/39		12/31/2018	Various		228,737,581	211,695,000	238,523,846	241,729,228	(3,205,382)			(3,205,382)		238,523,846		(9,786,265)	(9,786,265)	5,996,787	02/15/2039
912810-RE-0	US TREASURY 3.625% 02/15/44		11/19/2018	Various		6,703,268	6,310,000	7,288,377	7,375,306	(86,929)			(86,929)		7,288,377		(585,109)	(585,109)	269,092	02/15/2044
912810-RC-4	US TREASURY 3.625% 08/15/43		09/07/2018	Wells Fargo Securities		218,281	200,000	228,237	233,421	(5,184)			(5,184)		228,237		(9,956)	(9,956)	7,762	08/15/2043
912828-K3-3	US TREASURY N B 0.125% 04/15/20		01/05/2018	Barclays Capital Inc		3,784,510	3,600,000	3,763,216	3,783,863	(20,647)			(20,647)		3,763,216		21,294	21,294	1,107	04/15/2020
912828-Q6-0	US TREASURY N B 0.125% 04/15/21		04/20/2018	Various		5,288,068	5,050,824	5,237,188	5,233,649	3,538			3,538		5,237,187		50,881	50,881	3,440	04/15/2021
912828-S5-0	US TREASURY N B 0.125% 07/15/26		01/09/2018	Various		1,405,073	1,400,000	1,392,709	1,407,233	(14,524)			(14,524)		1,392,709		12,364	12,364	858	07/15/2026
912828-V4-9	US TREASURY N B 0.375% 01/15/27		01/09/2018	Nomura Securities Intl Inc		353,181	350,000	350,674	354,834	(4,160)			(4,160)		350,674		2,507	2,507	652	01/15/2027
912828-S6-8	US TREASURY N B 0.750% 07/31/18		03/12/2018	JPMorgan Securities Inc		3,903,449	3,920,000	3,920,763	3,900,782	19,980			19,980		3,920,762		(17,313)	(17,313)	18,030	07/31/2018
912828-2B-5	US TREASURY N B 0.750% 08/15/19		04/05/2018	Various		14,114,633	14,400,000	14,321,930	14,144,907	177,023			177,023		14,321,930		(207,297)	(207,297)	55,733	08/15/2019
912828-T8-3	US TREASURY N B 0.750% 10/31/18		04/05/2018	Various		24,126,657	24,315,000	24,278,989	24,113,643	165,346			165,346		24,278,989		(152,332)	(152,332)	55,383	10/31/2018
912828-TH-3	US TREASURY N B 0.875% 07/31/19		03/29/2018	Various		23,482,832	23,900,000	23,874,051	23,537,767	336,284			336,284		23,874,051		(391,219)	(391,219)	122,141	07/31/2019
912828-2G-4	US TREASURY N B 0.875% 09/15/19		04/05/2018	Various		67,437,602	68,700,000	67,742,566	67,551,419	191,148			191,148		67,742,567		(304,965)	(304,965)	227,580	09/15/2019
912828-TC-4	US TREASURY N B 1.000% 06/30/19		01/25/2018	Various		7,497,348	7,600,000	7,656,406	7,505,001	151,406			151,406		7,656,407		(159,059)	(159,059)	41,544	06/30/2019
912828-S2-7	US TREASURY N B 1.125% 06/30/21		04/04/2018	Citadel Derivatives Group LLC		1,524,159	1,590,000	1,536,715	1,539,878	(3,162)			(3,162)		1,536,716		(12,557)	(12,557)	13,638	06/30/2021
912828-T3-4	US TREASURY N B 1.125% 09/30/21		02/07/2018	Wells Fargo Bank NA		16,979,531	17,800,000	17,200,188	17,175,609	24,578			24,578		17,200,187		(220,656)	(220,656)	72,068	09/30/2021
912828-W9-7	US TREASURY N B 1.250% 03/31/19		03/29/2018	Various		36,682,680	37,000,000	36,908,016	36,725,390	182,626			182,626		36,908,016		(225,336)	(225,336)	179,115	03/31/2019
912828-Q3-7	US TREASURY N B 1.250% 03/31/21		12/03/2018	Various		88,222,328	91,600,000	89,851,430	89,338,625	512,805			512,805		89,851,430		(1,629,102)	(1,629,102)	1,252,404	03/31/2021
912828-ST-8	US TREASURY N B 1.250% 04/30/19		05/31/2018	Various		10,737,001	10,840,000	10,832,838	10,753,831	79,007			79,007		10,832,838		(95,837)	(95,837)	73,215	04/30/2019
912828-XV-7	US TREASURY N B 1.250% 06/30/19		01/26/2018	Various		13,668,816	13,800,000	13,760,883	13,677,363	83,519			83,519		13,760,882		(92,066)	(92,066)	90,794	06/30/2019
912828-A3-4	US TREASURY N B 1.250% 11/30/18		03/12/2018	JPMorgan Securities Inc		11,020,668	11,080,000	11,077,421	11,025,250	52,172			52,172		11,077,422		(56,754)	(56,754)	39,191	11/30/2018
912828-Q7-8	US TREASURY N B 1.375% 04/30/21		04/04/2018	Scotia Capital		3,099,864	3,200,000	3,237,943	3,130,750	107,193			107,193		3,237,943		(138,079)	(138,079)	18,961	04/30/2021
912828-2V-1	US TREASURY N B 1.375% 09/15/20		09/28/2018	Barclays Capital Inc		10,311,777	10,600,000	10,527,575	10,449,281	78,294			78,294		10,527,575		(215,798)	(215,798)	152,192	09/15/2020
912828-2X-7	US TREASURY N B 1.375% 09/30/19		08/10/2018	Various		12,336,950	12,500,000	12,476,604	12,391,601	85,003			85,003		12,476,604		(139,654)	(139,654)	132,034	09/30/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-XU-9	US TREASURY N B 1.500% 06/15/20		09/28/2018	Various		47,163,386	48,155,000	48,123,238	47,667,807	455,431			455,431		48,123,238		(959,852)	(959,852)	555,420	06/15/2020
912828-2Q-2	US TREASURY N B 1.500% 08/15/20		09/28/2018	Goldman Sachs		9,168,056	9,390,000	9,414,880	9,286,196	128,683			128,683		9,414,879		(246,823)	(246,823)	158,839	08/15/2020
912828-W6-3	US TREASURY N B 1.625% 03/15/20		07/10/2018	Various		186,969,776	189,180,000	190,178,125	188,005,021	2,173,103			2,173,103		190,178,124		(3,208,348)	(3,208,348)	1,517,047	03/15/2020
912828-XM-7	US TREASURY N B 1.625% 07/31/20		12/31/2018	Various		159,491,880	162,040,000	162,377,676	160,786,718	1,590,958			1,590,958		162,377,676		(2,885,796)	(2,885,796)	1,713,566	07/31/2020
912828-M9-8	US TREASURY N B 1.625% 11/30/20		12/14/2018	Various		331,248,339	338,390,000	336,149,004	335,006,100	1,142,904			1,142,904		336,149,004		(4,900,665)	(4,900,665)	2,417,841	11/30/2020
912828-XR-6	US TREASURY N B 1.750% 05/31/22		04/06/2018	Toronto Dominion Securities		2,432,445	2,510,000	2,510,294	2,466,173	44,121			44,121		2,510,294		(77,849)	(77,849)	15,688	05/31/2022
912828-V7-2	US TREASURY N B 1.875% 01/31/22		04/04/2018	Morgan Stanley CO Incorporated		2,587,261	2,650,000	2,660,748	2,622,672	38,076			38,076		2,660,748		(73,487)	(73,487)	33,628	01/31/2022
912828-W8-9	US TREASURY N B 1.875% 03/31/22		12/19/2018	Various		729,797,607	748,200,000	750,268,784	739,665,882	10,602,902			10,602,902		750,268,784		(20,471,177)	(20,471,177)	7,251,029	03/31/2022
912828-X4-7	US TREASURY N B 1.875% 04/30/22		04/04/2018	Morgan Stanley CO Incorporated		340,921	350,000	351,970	345,816	6,154			6,154		351,970		(11,049)	(11,049)	2,828	04/30/2022
912828-2P-4	US TREASURY N B 1.875% 07/31/22		01/26/2018	Barclays Capital Inc		5,873,533	6,015,000	6,050,499	5,933,703	116,796			116,796		6,050,499		(176,966)	(176,966)	55,778	07/31/2022
912828-U2-4	US TREASURY N B 2.000% 11/15/26		02/28/2018	Various		159,784,163	168,035,000	165,185,437	162,646,068	2,539,369			2,539,369		165,185,437		(5,401,274)	(5,401,274)	670,596	11/15/2026
912828-N3-0	US TREASURY N B 2.000% 12/31/22		01/02/2018	Various		3,872,328	3,890,000	3,868,056	3,873,741	(5,685)			(5,685)		3,868,056		4,272	4,272	457	12/31/2022
912828-2Y-5	US TREASURY N B 2.125% 09/30/24		04/25/2018	Various		3,885,471	4,050,000	4,021,915	3,998,901	23,014			23,014		4,021,915		(136,444)	(136,444)	36,452	09/30/2024
912828-3D-0	US TREASURY N B 2.125% 10/31/24		02/08/2018	Various		1,112,625	1,150,000	1,152,365	1,144,655	7,710			7,710		1,152,365		(39,740)	(39,740)	7,219	10/31/2024
912828-3J-7	US TREASURY N B 2.125% 11/30/24		01/09/2018	Credit Suisse Securities USA		391,828	400,000	394,672	394,734	(62)			(62)		394,672		(2,844)	(2,844)	957	11/30/2024
912828-X8-8	US TREASURY N B 2.375% 05/15/27		04/23/2018	HSBC Securities Inc		4,255,405	4,470,000	4,496,298	4,457,428	38,870			38,870		4,496,298		(240,893)	(240,893)	46,923	05/15/2027
912828-X3-9	US TREASURY N B TIPS 0.125% 04/15/22		10/31/2018	Transfer in Kind		7,146,816	7,134,000	7,204,719	7,183,645	21,074			21,074		7,204,719		(57,903)	(57,903)	9,608	04/15/2022
912828-N7-1	US TREASURY N B TIPS 0.625% 01/15/26		01/05/2018	Nomura Securities Intl Inc		210,661	200,000	209,662	210,820	(1,159)			(1,159)		209,661		1,000	1,000	624	01/15/2026
912828-U3-2	US TREASURY N/B 1.000% 11/15/19		08/31/2018	Various		59,061,172	60,250,000	59,509,495	59,281,530	227,965			227,965		59,509,495		(448,323)	(448,323)	249,340	11/15/2019
912828-2S-8	US TREASURY N/B 1.625% 08/31/22		09/28/2018	Various		528,107,241	550,180,000	539,672,097	536,618,944	3,053,153			3,053,153		539,672,097		(11,564,856)	(11,564,856)	5,649,934	08/31/2022
912828-3G-3	US TREASURY N/B 1.750% 11/15/20		09/28/2018	Various		6,181,760	6,300,000	6,271,228	6,263,578	7,650			7,650		6,271,228		(89,468)	(89,468)	62,580	11/15/2020
912828-M8-0	US TREASURY N/B 2.000% 11/30/22		03/29/2018	Nomura Securities Intl Inc		1,952,500	2,000,000	1,986,484	1,982,031	4,453			4,453		1,986,484		(33,984)	(33,984)	13,516	11/30/2022
912828-2R-0	US TREASURY N/B 2.250% 08/15/27		06/20/2018	Various		74,316,782	77,350,000	76,471,872	76,241,721	230,151			230,151		76,471,872		(2,155,090)	(2,155,090)	882,341	08/15/2027
912810-RR-1	US TREASURY N/B TIPS 1.000% 02/15/46		01/09/2018	UBS Securities LLC		601,597	550,000	570,920	610,886	(39,966)			(39,966)		570,920		30,677	30,677	2,298	02/15/2046
912833-WQ-9	US TREASURY STRIP 0.000% 05/15/28		06/29/2018	JPMorgan Securities Inc		674,352	900,000	549,171	691,191	(142,020)			(142,020)		549,171		125,181	125,181		05/15/2028
912833-7R-5	US TREASURY STRIP 0.000% 05/15/32		06/14/2018	JPMorgan Securities Inc		3,402,308	5,200,000	1,900,392	3,571,155	(1,670,763)			(1,670,763)		1,900,392		1,501,916	1,501,916		05/15/2032
912833-7T-1	US TREASURY STRIP 0.000% 05/15/33		06/11/2018	Barclays Capital Inc		188,811	300,000	102,861	200,102	(97,241)			(97,241)		102,861		85,950	85,950		05/15/2033
912833-7V-6	US TREASURY STRIP 0.000% 05/15/34		06/26/2018	JPMorgan Securities Inc		61,867	100,000	32,534	64,741	(32,207)			(32,207)		32,534		29,333	29,333		05/15/2034
912834-KH-0	US TREASURY STRIP 0.000% 05/15/41		06/11/2018	Bank of America Securities		927,751	1,900,000	888,858	993,054	(104,196)			(104,196)		888,858		38,893	38,893		05/15/2041
912833-Z5-2	US TREASURY STRIP 0.000% 08/15/37		06/11/2018	JPMorgan Securities Inc		2,209,280	4,000,000	2,319,200	2,342,566	(23,366)			(23,366)		2,319,200		(109,920)	(109,920)		08/15/2037
912803-DN-0	US TREASURY STRIP 0.000% 08/15/40		02/02/2018	JP Morgan Chase		2,538,150	5,000,000	1,870,596	2,723,809	(853,213)			(853,213)		1,870,596		667,554	667,554		08/15/2040
912803-DY-6	US TREASURY STRIP 0.000% 08/15/42		02/05/2018	Bank of America Securities		1,786,589	3,800,000	1,164,282	1,938,204	(773,922)			(773,922)		1,164,282		622,307	622,307		08/15/2042
912833-7S-3	US TREASURY STRIP 0.000% 11/15/32		06/11/2018	Goldman Sachs		1,600,042	2,500,000	958,825	1,692,111	(733,286)			(733,286)		958,825		641,217	641,217		11/15/2032
912833-7U-8	US TREASURY STRIP 0.000% 11/15/33		06/11/2018	Goldman Sachs		371,733	600,000	304,728	394,316	(89,588)			(89,588)		304,728		67,005	67,005		11/15/2033
912803-DZ-3	US TREASURY STRIP 0.000% 11/15/42		02/08/2018	JPMorgan Securities Inc		695,721	1,500,000	539,376	758,822	(219,446)			(219,446)		539,376		156,345	156,345		11/15/2042
912810-PZ-5	US TREASURY TIPS 2.500% 01/15/29		01/09/2018	Various		1,528,799	1,100,000	1,554,176	1,531,228	22,948			22,948		1,554,176		(25,377)	(25,377)	15,251	01/15/2029
0599999. Subtotal - Bonds - U.S. Governments						3,744,444,114	3,829,262,435	3,840,183,500	3,824,058,237	16,125,275			16,125,275		3,840,183,512		(95,739,398)	(95,739,398)	45,005,277	XXX
195325-BN-4	COLOMBIA REP 4.375% 07/12/21	D	04/23/2018	BNP Paribas Securities Corp		1,131,900	1,100,000	1,196,800	1,159,950	36,850			36,850		1,196,800		(64,900)	(64,900)	37,832	07/12/2021
195325-BM-6	COLOMBIA REP 6.125% 01/18/41	D	10/11/2018	Morgan Stanley CO Incorporated		330,498	300,000	313,500	362,250	(48,750)			(48,750)		313,500		16,998	16,998	22,816	01/18/2041
29135L-AB-6	EMIRATE ABU DHABI GOVT INT'L SERIES 144A 4.125% 10/11/47	D	10/03/2018	JPMorgan Chase/JPM Intl		574,500	600,000	594,690	593,472	1,218			1,218		594,690		(20,190)	(20,190)	24,338	10/11/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
302154-BG-3	EXPORT - IMPORT BANK OF KOREA 1.750% 02/27/18	D	02/27/2018	Maturity		2,235,000	2,235,000	2,227,669	2,232,939	(5,270)			(5,270)		2,227,669		7,331	7,331	19,556	02/27/2018
715638-BM-3	PERU REP 5.625% 11/18/50	D	07/24/2018	Morgan Stanley CO Incorporated		401,499	340,000	376,975	436,220	(59,245)			(59,245)		376,975		24,524	24,524	13,175	11/18/2050
71656L-BQ-3	PETROLEOS MEXICANOS SERIES 144A 6.500% 03/13/27	D	03/23/2018	Tax Free Exchange		7,600,510	7,670,000	7,600,510	8,383,310	(782,800)			(782,800)		7,600,510				263,124	03/13/2027
718286-BB-2	PHILIPPINES REPUBLIC 7.750% 01/14/31	D	07/24/2018	Various		1,590,650	1,140,000	1,503,010	1,625,458	(122,448)			(122,448)		1,503,010		87,640	87,640	54,483	01/14/2031
74727P-AV-3	QATAR ST SERIES 144A 4.625% 06/02/46	D	01/09/2018	Morgan Stanley CO Incorporated		519,000	500,000	488,030	518,021	(29,991)			(29,991)		488,030		30,970	30,970	2,505	06/02/2046
80413T-AC-3	SAUDI INTERNATIONAL BOND SERIES 144A 4.500% 10/26/46	D	10/03/2018	Citibank, NA		1,046,375	1,100,000	1,078,165	1,097,800	(19,635)			(19,635)		1,078,165		(31,790)	(31,790)	46,613	10/26/2046
910860-BC-1	UNITED MEXICAN STATES 4.000% 10/02/23	D	04/23/2018	Banco Santander Central Hispan		1,118,810	1,100,000	1,198,450	1,151,150	47,300			47,300		1,198,450		(79,640)	(79,640)	24,811	10/02/2023
910860-BB-3	UNITED MEXICAN STATES 4.750% 03/08/44	D	10/10/2018	Pershing LLC		678,699	735,000	736,125	743,085	(6,960)			(6,960)		736,125		(57,426)	(57,426)	38,210	03/08/2044
1099999. Subtotal - Bonds - All Other Governments						17,227,441	16,820,000	17,313,924	18,303,655	(989,731)			(989,731)		17,313,924		(86,483)	(86,483)	547,463	XXX
13063D-AE-8	CALIFORNIA ST SERIES B 2.193% 04/01/47		10/31/2018	Transfer in Kind		868,058	880,000	880,000	882,165	(2,165)			(2,165)		880,000		(11,942)	(11,942)	20,907	04/01/2047
13063A-5G-5	CALIFORNIA STATE GO 7.550% 04/01/39		10/17/2018	KeyBanc Capital Markets Inc		538,440	375,000	498,214	590,104	(91,890)			(91,890)		498,214		40,226	40,226	29,728	04/01/2039
13063B-JC-7	CALIFORNIA STATE GO 7.600% 11/01/40		11/02/2018	KeyBanc Capital Markets Inc		287,382	200,000	302,636	319,386	(16,750)			(16,750)		302,636		(15,254)	(15,254)	15,411	11/01/2040
452151-LF-8	ILLINOIS STATE GO 5.100% 06/01/33		10/17/2018	Pershing LLC		713,573	750,000	718,215	748,756	(30,540)			(30,540)		718,216		(4,643)	(4,643)	33,788	06/01/2033
605581-JX-6	MISSISSIPPI ST SERIES C 2.749% 11/01/28		10/31/2018	Transfer in Kind		1,002,540	1,000,000	1,000,000	1,000,370	(370)			(370)		1,000,000		2,540	2,540	23,006	11/01/2028
68607L-XP-7	OREGON ST 5.762% 06/01/23		10/31/2018	Transfer in Kind		468,417	439,634	486,785	482,710	4,075			4,075		486,785		(18,368)	(18,368)	35,887	06/01/2023
68607L-XP-7	OREGON ST 5.762% 06/01/23		06/01/2018	Redemption 100.0000		59,142	59,142	65,485	64,937	548			548		65,485		(6,343)	(6,343)	3,408	06/01/2023
68608U-RX-6	OREGON ST SERIES B 1.528% 08/01/18		01/03/2018	First Tennessee Bank NA Bond		714,092	715,000	716,080	713,971	2,109			2,109		716,080		(1,988)	(1,988)	4,674	08/01/2018
68609B-XM-4	OREGON ST SERIES B 2.132% 05/01/21		10/31/2018	Transfer in Kind		718,992	735,000	735,000	729,708	5,292			5,292		735,000		(16,008)	(16,008)	23,505	05/01/2021
882721-XJ-7	TEXAS ST SERIES A 5.250% 08/01/20		10/31/2018	Transfer in Kind		1,148,011	1,145,000	1,173,579	1,148,412	25,167			25,167		1,173,579		(25,568)	(25,568)	75,141	08/01/2020
882723-3H-0	TEXAS STATE 1.062% 08/01/19		10/31/2018	Transfer in Kind		246,873	250,000	250,000	246,571	3,430			3,430		250,001		(3,128)	(3,128)	3,319	08/01/2019
882723-ML-0	TEXAS STATE SERIES C-2 2.749% 06/01/19		10/31/2018	Transfer in Kind		150,032	150,000	149,955	150,015	(60)			(60)		149,955		77	77	3,499	06/01/2019
882723-ML-0	TEXAS STATE SERIES C-2 2.749% 06/01/19		06/01/2018	Redemption 100.0000		65,000	65,000	64,981	65,006	(26)			(26)		64,980		20	20	676	06/01/2019
917542-QT-2	UTAH ST BUILD AMERICA BONDS 3.289% 07/01/20		03/01/2018	Citigroup Global Markets Inc		366,703	360,000	381,067	369,543	11,524			11,524		381,067		(14,364)	(14,364)	8,025	07/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,347,255	7,123,776	7,421,997	7,511,654	(89,656)			(89,656)		7,421,998		(74,743)	(74,743)	280,974	XXX
042105-MD-5	ARMADA MI AREA SCHS SERIES B 1.810% 05/01/19		10/31/2018	Transfer in Kind		895,977	900,000	900,000	897,768	2,232			2,232		900,000		(4,023)	(4,023)	24,435	05/01/2019
084203-VW-5	BERKELEY CNTY SC SCH DIST 3.000% 03/01/19		04/24/2018	First Tennessee Bank NA Bond		361,944	360,000	377,330	363,942	13,388			13,388		377,330		(15,386)	(15,386)	7,050	03/01/2019
150461-L7-4	CEDAR PARK TX 1.830% 08/15/19		10/31/2018	Transfer in Kind		99,390	100,000	100,000	99,300	700			700		100,000		(610)	(610)	2,216	08/15/2019
438670-R6-0	HONOLULU CITY & CNTY HI SERIES E 1.650% 10/01/18		10/01/2018	Maturity		100,000	100,000	100,000	99,839	161			161		100,000				1,650	10/01/2018
442331-2V-5	HOUSTON TX 2.372% 03/01/20		10/31/2018	Transfer in Kind		594,960	600,000	600,000	599,610	390			390		600,000		(5,040)	(5,040)	12,216	03/01/2020
516228-RL-9	LANSE CREUSE MI PUBLIC SCHS SERIES B 2.159% 05/01/20		05/31/2018	Morgan Stanley CO Incorporated		684,121	690,000	690,000	690,035	(35)			(35)		690,000		(5,879)	(5,879)	8,814	05/01/2020
554885-H7-1	MACOMB CNTY MI 2.161% 11/01/19		10/12/2018	Davidson DA & Co, Inc		99,297	100,000	100,000	99,968	32			32		100,000		(703)	(703)	2,071	11/01/2019
56781R-GK-7	MARIN CA CMNTY CLG DIST SERIES A-1 1.296% 08/01/18		08/01/2018	Maturity		1,110,000	1,110,000	1,110,000	1,106,737	3,263			3,263		1,110,000				14,386	08/01/2018
604195-YD-3	MINNETONKA INDEPENDENT SCHOOL SERIES D 2.500% 02/01/19		10/31/2018	Transfer in Kind		144,916	145,000	149,572	145,874	3,698			3,698		149,572		(4,656)	(4,656)	4,531	02/01/2019
734260-3X-8	PORT HOUSTON TX AUTH SERIES C 5.000% 10/01/18		10/01/2018	Maturity		150,000	150,000	165,833	153,318	12,515			12,515		165,833		(15,833)	(15,833)	7,500	10/01/2018
797646-S5-6	SAN FRANCISCO CITY & CNTY CA SERIES F 2.000% 06/15/18		06/15/2018	Maturity		720,000	720,000	730,966	720,152	10,814			10,814		730,966		(10,966)	(10,966)	7,200	06/15/2018
969887-S2-5	WILLIAMSON TX COUNTY OF 1.174% 02/15/18		02/15/2018	Maturity		130,000	130,000	130,000	129,910	90			90		130,000				763	02/15/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,090,605	5,105,000	5,153,701	5,106,453	47,248			47,248		5,153,701		(63,096)	(63,096)	92,832	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00432C-BH-3	ACCESS GROUP INC DE 3.819% 07/01/39		10/03/2018	Morgan Stanley CO Incorporated		296,250	300,000	294,000	295,957	(1,957)			(1,957)		294,000		2,250	2,250	7,321	07/01/2039
040580-GD-8	ARIZONA SCHOOL FACILITIES BOAR 1.755% 07/01/19		10/31/2018	Transfer in Kind		893,016	900,000	903,249	896,229	7,020			7,020		903,249		(10,233)	(10,233)	21,060	07/01/2019
10620N-AX-6	BRAZOS TX HGR EDU AUTH SERIES 2006-2 2.510% 06/25/26		10/11/2018	Cantor Fitzgerald & Co		144,346	145,758	134,188	141,326	(7,137)			(7,137)		134,189		10,157	10,157	2,657	06/25/2026
10620N-AX-6	BRAZOS TX HGR EDU AUTH SERIES 2006-2 2.510% 06/25/26		12/26/2018	Redemption 100.0000		540,612	540,612	497,701	524,173	(26,472)			(26,472)		497,701		42,911	42,911	10,652	06/25/2026
13066Y-TZ-2	CALIFORNIA STATE DEPT WATER SERIES P 2.000% 05/01/22		10/31/2018	Transfer in Kind		867,042	900,000	880,380	879,651	729			729		880,380		(13,338)	(13,338)	27,000	05/01/2022
235416-7B-4	DALLAS TX WTRWRKS & SWR SYS SERIES B 1.960% 10/01/19		10/31/2018	Transfer in Kind		163,512	165,000	165,000	164,569	431			431		165,000		(1,488)	(1,488)	3,504	10/01/2019
30711X-DP-6	FANNIE MAE CAS SERIES 2016-C06 CLASS 1M1 144A 3.806% 04/25/29		12/26/2018	Paydown		3,397,175	3,397,175	3,397,175	3,430,712	(33,537)			(33,537)		3,397,175				60,738	04/25/2029
3136AW-WC-7	FANNIE MAE REMICS SERIES 2017-M5 CLASS FA 2.560% 04/25/24		10/31/2018	Transfer in Kind		1,618,453	1,601,321	1,599,736	1,603,475	(3,739)			(3,739)		1,599,736		18,717	18,717	34,258	04/25/2024
3136AW-WC-7	FANNIE MAE REMICS SERIES 2017-M5 CLASS FA 2.560% 04/25/24		10/01/2018	Paydown		637,365	637,365	636,734	638,222	(1,488)			(1,488)		636,734		631	631	10,088	04/25/2024
3136B0-AZ-9	FANNIE MAE SERIES 2017-96 CLASS KA 3.000% 01/25/55		12/01/2018	Paydown		200,775	200,775	203,363	202,048	1,315			1,315		203,363		(2,588)	(2,588)	3,218	01/25/2055
3133EF-D7-9	FEDERAL FARM CREDIT BANK 2.349% 05/22/18		05/22/2018	Maturity		1,500,000	1,500,000	1,500,000	1,499,684	316			316		1,500,000				12,754	05/22/2018
3130AB-UV-6	FEDERAL HOME LOAN BANK 1.956% 07/20/18		07/20/2018	Maturity		500,000	500,000	500,000	500,038	(38)			(38)		500,000				4,833	07/20/2018
31326M-AL-7	FHLMC GOLD POOL 2B6311 3.135% 07/01/47		10/11/2018	Morgan Stanley CO Incorporated		1,555,527	1,579,215	1,614,994	1,598,327	16,667			16,667		1,614,994		(59,467)	(59,467)	40,456	07/01/2047
31326M-AL-7	FHLMC GOLD POOL 2B6311 3.135% 07/01/47		10/01/2018	Paydown		179,298	179,298	183,360	181,468	1,892			1,892		183,360		(4,062)	(4,062)	2,595	07/01/2047
31326M-EY-5	FHLMC GOLD POOL 2B6451 2.970% 08/01/47		10/11/2018	Morgan Stanley CO Incorporated		2,363,399	2,389,912	2,447,979	2,426,045	21,934			21,934		2,447,979		(84,580)	(84,580)	63,598	08/01/2047
31326M-EY-5	FHLMC GOLD POOL 2B6451 2.970% 08/01/47		10/01/2018	Paydown		291,665	291,665	298,752	296,075	2,677			2,677		298,752		(7,087)	(7,087)	3,154	08/01/2047
31326M-LH-4	FHLMC GOLD POOL 2B6628 2.792% 11/01/47		10/11/2018	Morgan Stanley CO Incorporated		2,853,214	2,908,661	2,952,518	2,935,934	16,583			16,583		2,952,517		(99,303)	(99,303)	75,033	11/01/2047
31326M-LH-4	FHLMC GOLD POOL 2B6628 2.792% 11/01/47		10/01/2018	Paydown		241,339	241,339	244,978	243,602	1,376			1,376		244,978		(3,639)	(3,639)	2,570	11/01/2047
31295N-5H-7	FHLMC GOLD POOL 789848 4.625% 10/01/32		12/01/2018	Paydown		12,953	12,953	12,854	13,616	(762)			(762)		12,854		99	99	330	10/01/2032
31296J-YW-0	FHLMC GOLD POOL A10725 4.500% 07/01/33		12/01/2018	Paydown		1,324	1,324	1,442	1,416	26			26		1,442		(118)	(118)	32	07/01/2033
31296J-3U-8	FHLMC GOLD POOL A10811 4.500% 07/01/33		12/01/2018	Paydown		3,080	3,080	3,355	3,295	60			60		3,355		(275)	(275)	75	07/01/2033
31296K-5E-9	FHLMC GOLD POOL A11745 4.500% 08/01/33		12/01/2018	Paydown		916	916	997	980	18			18		998		(82)	(82)	19	08/01/2033
31296K-5G-4	FHLMC GOLD POOL A11747 4.500% 08/01/33		12/01/2018	Paydown		2,710	2,710	2,951	2,898	54			54		2,952		(242)	(242)	63	08/01/2033
31296K-5H-2	FHLMC GOLD POOL A11748 4.500% 08/01/33		12/01/2018	Paydown		7,810	7,810	8,506	8,346	160			160		8,506		(696)	(696)	207	08/01/2033
31296L-AM-3	FHLMC GOLD POOL A11812 4.500% 08/01/33		12/01/2018	Paydown		4,226	4,226	4,603	4,520	83			83		4,603		(377)	(377)	52	08/01/2033
31296L-BN-0	FHLMC GOLD POOL A11845 4.500% 08/01/33		12/01/2018	Paydown		14,714	14,714	16,026	15,739	287			287		16,026		(1,312)	(1,312)	278	08/01/2033
31296L-CD-1	FHLMC GOLD POOL A11868 4.500% 08/01/33		12/01/2018	Paydown		4,162	4,162	4,532	4,450	83			83		4,533		(371)	(371)	37	08/01/2033
31296L-HJ-3	FHLMC GOLD POOL A12033 4.500% 08/01/33		12/01/2018	Paydown		1,177	1,177	1,282	1,260	22			22		1,282		(105)	(105)	19	08/01/2033
31296L-SV-4	FHLMC GOLD POOL A12332 4.500% 08/01/33		12/01/2018	Paydown		24,597	24,597	26,790	26,297	493			493		26,790		(2,193)	(2,193)	530	08/01/2033
31296L-T8-4	FHLMC GOLD POOL A12375 4.500% 08/01/33		12/01/2018	Paydown		6,864	6,864	7,476	7,347	129			129		7,476		(612)	(612)	185	08/01/2033
31296L-XG-1	FHLMC GOLD POOL A12479 4.500% 08/01/33		12/01/2018	Paydown		2,687	2,687	2,927	2,868	59			59		2,927		(240)	(240)	57	08/01/2033
31296L-YL-9	FHLMC GOLD POOL A12515 4.500% 08/01/33		12/01/2018	Paydown		14,048	14,048	15,300	15,021	279			279		15,300		(1,252)	(1,252)	360	08/01/2033
31296L-YN-5	FHLMC GOLD POOL A12517 4.500% 09/01/33		12/01/2018	Paydown		8,803	8,803	9,587	9,414	174			174		9,588		(785)	(785)	229	09/01/2033
31296M-BT-5	FHLMC GOLD POOL A12750 4.500% 08/01/33		12/01/2018	Paydown		6,021	6,021	6,558	6,439	119			119		6,558		(537)	(537)	80	08/01/2033
31296M-DN-6	FHLMC GOLD POOL A12809 4.500% 08/01/33		12/01/2018	Paydown		17,932	17,932	19,530	19,174	356			356		19,530		(1,598)	(1,598)	503	08/01/2033
31296M-FH-7	FHLMC GOLD POOL A12868 4.500% 09/01/33		12/01/2018	Paydown		8,103	8,103	8,825	8,655	170			170		8,825		(722)	(722)	138	09/01/2033
31296M-F9-5	FHLMC GOLD POOL A12892 4.500% 08/01/33		12/01/2018	Paydown		45,803	45,803	49,886	48,993	893			893		49,886		(4,083)	(4,083)	1,369	08/01/2033
31296M-GV-5	FHLMC GOLD POOL A12912 4.500% 09/01/33		12/01/2018	Paydown		15,790	15,790	17,197	16,895	303			303		17,198		(1,408)	(1,408)	427	09/01/2033
31296M-KF-5	FHLMC GOLD POOL A12994 4.500% 09/01/33		12/01/2018	Paydown		4,390	4,390	4,781	4,685	96			96		4,781		(391)	(391)	112	09/01/2033
31296M-K4-0	FHLMC GOLD POOL A13015 4.500% 09/01/33		12/01/2018	Paydown		82	82	89	87	2			2		89		(7)	(7)	2	09/01/2033
31296M-LP-2	FHLMC GOLD POOL A13034 4.500% 09/01/33		12/01/2018	Paydown		13,565	13,565	14,774	14,502	272			272		14,774		(1,209)	(1,209)	243	09/01/2033
31296M-L2-3	FHLMC GOLD POOL A13045 4.500% 09/01/33		12/01/2018	Paydown		6,444	6,444	7,018	6,891	127			127		7,018		(574)	(574)	194	09/01/2033
31296M-MD-8	FHLMC GOLD POOL A13056 4.500% 09/01/33		12/01/2018	Paydown		216	216	235	231	4			4		235		(19)	(19)	5	09/01/2033
31296M-ME-6	FHLMC GOLD POOL A13057 4.500% 09/01/33		12/01/2018	Paydown		520	520	567	556	10			10		566		(46)	(46)	13	09/01/2033

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31296M-MR-7	FHLMC GOLD POOL A13068	4.500% 09/01/33		12/01/2018	Paydown		3,082	3,082	3,357	3,293	64			64		3,357		(275)	(275)	33	09/01/2033
31296M-MY-2	FHLMC GOLD POOL A13075	4.500% 09/01/33		12/01/2018	Paydown		1,161	1,161	1,264	1,242	22			22		1,264		(103)	(103)	29	09/01/2033
31296M-M2-2	FHLMC GOLD POOL A13077	4.500% 09/01/33		12/01/2018	Paydown		8,872	8,872	9,663	9,488	175			175		9,663		(791)	(791)	176	09/01/2033
31296M-PG-8	FHLMC GOLD POOL A13123	4.500% 09/01/33		12/01/2018	Paydown		392	392	427	419	8			8		427		(35)	(35)	8	09/01/2033
31296M-QX-0	FHLMC GOLD POOL A13170	4.500% 09/01/33		12/01/2018	Paydown		740	740	806	792	14			14		806		(66)	(66)	18	09/01/2033
31296M-QZ-5	FHLMC GOLD POOL A13172	4.500% 09/01/33		12/01/2018	Paydown		293	293	319	313	6			6		319		(26)	(26)	7	09/01/2033
31296M-Q2-8	FHLMC GOLD POOL A13173	4.500% 09/01/33		12/01/2018	Paydown		20,391	20,391	22,209	21,806	403			403		22,209		(1,818)	(1,818)	483	09/01/2033
31296M-TL-3	FHLMC GOLD POOL A13255	4.500% 09/01/33		12/01/2018	Paydown		2,343	2,343	2,552	2,504	48			48		2,552		(209)	(209)	35	09/01/2033
31296M-XM-6	FHLMC GOLD POOL A13384	4.500% 09/01/33		12/01/2018	Paydown		267	267	291	285	6			6		291		(24)	(24)	7	09/01/2033
31296M-YJ-2	FHLMC GOLD POOL A13413	4.500% 09/01/33		12/01/2018	Paydown		668	668	727	715	13			13		728		(60)	(60)	17	09/01/2033
31296M-Y4-5	FHLMC GOLD POOL A13431	4.500% 09/01/33		12/01/2018	Paydown		160	160	174	171	3			3		174		(14)	(14)	4	09/01/2033
31296M-Y5-2	FHLMC GOLD POOL A13432	4.500% 09/01/33		12/01/2018	Paydown		9,790	9,790	10,663	10,449	214			214		10,663		(873)	(873)	275	09/01/2033
31296M-ZQ-5	FHLMC GOLD POOL A13451	4.500% 09/01/33		12/01/2018	Paydown		545	545	593	584	10			10		594		(49)	(49)	12	09/01/2033
31296M-ZR-3	FHLMC GOLD POOL A13452	4.500% 09/01/33		12/01/2018	Paydown		7,516	7,516	8,186	8,035	151			151		8,186		(670)	(670)	129	09/01/2033
31296M-3H-0	FHLMC GOLD POOL A13500	4.500% 09/01/33		12/01/2018	Paydown		446	446	486	478	8			8		486		(40)	(40)	11	09/01/2033
31296N-A8-0	FHLMC GOLD POOL A13631	4.500% 10/01/33		12/01/2018	Paydown		16,893	16,893	18,399	18,062	337			337		18,399		(1,506)	(1,506)	481	10/01/2033
31296N-BH-9	FHLMC GOLD POOL A13640	4.500% 10/01/33		12/01/2018	Paydown		16,198	16,198	17,641	17,324	318			318		17,642		(1,444)	(1,444)	376	10/01/2033
31296N-BQ-9	FHLMC GOLD POOL A13647	4.500% 09/01/33		12/01/2018	Paydown		1,926	1,926	2,097	2,061	37			37		2,098		(172)	(172)	47	09/01/2033
31296N-BT-3	FHLMC GOLD POOL A13650	4.500% 09/01/33		12/01/2018	Paydown		7,217	7,217	7,860	7,720	140			140		7,860		(643)	(643)	164	09/01/2033
31296N-BW-6	FHLMC GOLD POOL A13653	4.500% 09/01/33		12/01/2018	Paydown		265	265	288	284	5			5		289		(24)	(24)	7	09/01/2033
31296N-BX-4	FHLMC GOLD POOL A13654	4.500% 09/01/33		12/01/2018	Paydown		27,320	27,320	29,756	29,210	545			545		29,755		(2,435)	(2,435)	722	09/01/2033
31296N-BY-2	FHLMC GOLD POOL A13655	4.500% 09/01/33		12/01/2018	Paydown		22,219	22,219	24,200	23,763	437			437		24,200		(1,981)	(1,981)	546	09/01/2033
31296N-BZ-9	FHLMC GOLD POOL A13656	4.500% 09/01/33		12/01/2018	Paydown		6,492	6,492	7,071	6,941	130			130		7,071		(579)	(579)	128	09/01/2033
31296N-B2-2	FHLMC GOLD POOL A13657	4.500% 09/01/33		12/01/2018	Paydown		31,908	31,908	34,753	34,131	621			621		34,752		(2,844)	(2,844)	621	09/01/2033
31296N-DX-2	FHLMC GOLD POOL A13718	4.500% 09/01/33		12/01/2018	Paydown		46,741	46,741	50,907	49,997	910			910		50,907		(4,166)	(4,166)	1,169	09/01/2033
31296N-DY-0	FHLMC GOLD POOL A13719	4.500% 09/01/33		12/01/2018	Paydown		40,642	40,642	44,265	43,452	813			813		44,265		(3,623)	(3,623)	963	09/01/2033
31296N-EH-6	FHLMC GOLD POOL A13736	4.500% 09/01/33		12/01/2018	Paydown		280	280	305	299	6			6		305		(25)	(25)	7	09/01/2033
31296N-FQ-5	FHLMC GOLD POOL A13775	4.500% 09/01/33		12/01/2018	Paydown		1,131	1,131	1,232	1,210	22			22		1,232		(101)	(101)	28	09/01/2033
31296N-G4-3	FHLMC GOLD POOL A13819	4.500% 09/01/33		12/01/2018	Paydown		405	405	441	433	8			8		441		(36)	(36)	12	09/01/2033
31296N-HA-8	FHLMC GOLD POOL A13825	4.500% 09/01/33		12/01/2018	Paydown		412	412	449	441	8			8		449		(37)	(37)	10	09/01/2033
31296N-H2-6	FHLMC GOLD POOL A13849	4.500% 09/01/33		12/01/2018	Paydown		109	109	119	117	2			2		119		(10)	(10)	2	09/01/2033
31296N-JC-2	FHLMC GOLD POOL A13859	4.500% 09/01/33		12/01/2018	Paydown		523	523	569	559	11			11		570		(47)	(47)	13	09/01/2033
31296N-JN-8	FHLMC GOLD POOL A13869	4.500% 09/01/33		12/01/2018	Paydown		465	465	507	498	9			9		507		(42)	(42)	12	09/01/2033
31296N-T7-2	FHLMC GOLD POOL A14174	6.000% 10/01/33		12/01/2018	Paydown		288	288	312	327	(15)			(15)		312		(24)	(24)	8	10/01/2033
31296N-XF-9	FHLMC GOLD POOL A14278	6.000% 10/01/33		12/01/2018	Paydown		779	779	845	897	(52)			(52)		845		(66)	(66)	29	10/01/2033
31296P-7B-2	FHLMC GOLD POOL A15390	6.000% 11/01/33		12/01/2018	Paydown		1,835	1,835	1,990	2,082	(92)			(92)		1,990		(155)	(155)	63	11/01/2033
31296Q-3G-3	FHLMC GOLD POOL A16199	7.000% 04/01/31		12/06/2018	Morgan Stanley CO Incorporated		13,593	12,100	12,799	13,725	(926)			(926)		12,799		794	794	875	04/01/2031
31296Q-3G-3	FHLMC GOLD POOL A16199	7.000% 04/01/31		12/01/2018	Paydown		3,022	3,022	3,197	3,428	(231)			(231)		3,197		(175)	(175)	157	04/01/2031
31296R-SE-9	FHLMC GOLD POOL A16817	6.000% 12/01/33		12/01/2018	Paydown		843	843	915	959	(45)			(45)		914		(71)	(71)	18	12/01/2033
31296R-SQ-2	FHLMC GOLD POOL A16827	5.500% 12/01/33		11/06/2018	Morgan Stanley CO Incorporated		1,470	1,360	1,488	1,527	(38)			(38)		1,489		(19)	(19)	71	12/01/2033
31296R-SQ-2	FHLMC GOLD POOL A16827	5.500% 12/01/33		11/01/2018	Paydown		65	65	71	73	(2)			(2)		71		(6)	(6)	2	12/01/2033
31296S-M2-9	FHLMC GOLD POOL A17577	5.500% 01/01/34		12/01/2018	Paydown		292	292	315	323	(8)			(8)		315		(23)	(23)	9	01/01/2034
31296S-T9-7	FHLMC GOLD POOL A17776	5.000% 12/01/33		12/01/2018	Paydown		4,411	4,411	4,740	4,793	(53)			(53)		4,740		(329)	(329)	121	12/01/2033
31296T-B9-4	FHLMC GOLD POOL A18164	5.500% 01/01/34		11/06/2018	Morgan Stanley CO Incorporated		2,329	2,156	2,326	2,396	(70)			(70)		2,326		3	3	113	01/01/2034
31296T-B9-4	FHLMC GOLD POOL A18164	5.500% 01/01/34		11/01/2018	Paydown		253	253	273	281	(8)			(8)		273		(20)	(20)	7	01/01/2034
31296T-KX-1	FHLMC GOLD POOL A18410	6.000% 02/01/34		12/01/2018	Paydown		23,076	23,076	25,029	26,180	(1,151)			(1,151)		25,029		(1,953)	(1,953)	663	02/01/2034
31296X-ML-6	FHLMC GOLD POOL A21263	4.500% 04/01/34		12/01/2018	Paydown		1,060	1,060	1,154	1,134	20			20		1,154		(94)	(94)	21	04/01/2034
31296X-6H-3	FHLMC GOLD POOL A21772	5.500% 05/01/34		11/06/2018	Morgan Stanley CO Incorporated		500,903	463,665	500,903	514,282	(13,379)			(13,379)		500,903				24,227	05/01/2034
31296X-6H-3	FHLMC GOLD POOL A21772	5.500% 05/01/34		11/01/2018	Paydown		19,871	19,871	21,467	22,040	(573)			(573)		21,467		(1,596)	(1,596)	550	05/01/2034
31296Y-GN-7	FHLMC GOLD POOL A22005	4.500% 05/01/34		12/01/2018	Paydown		1,133	1,133	1,239	1,213	26			26		1,239		(106)	(106)	26	05/01/2034
31297A-NF-7	FHLMC GOLD POOL A23090	5.500% 05/01/34		11/06/2018	Morgan Stanley CO Incorporated		1,599	1,480	1,619	1,639	(20)			(20)		1,619		(20)	(20)	77	05/01/2034
31297A-NF-7	FHLMC GOLD POOL A23090	5.500% 05/01/34		11/01/2018	Paydown		821	821	898	909	(11)			(11)		898		(77)	(77)	24	05/01/2034
31297D-L9-7	FHLMC GOLD POOL A25752	6.000% 08/01/34		12/01/2018	Paydown		280	280	303	319	(15)			(15)		304		(24)	(24)	8	08/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31297D-MQ-8	FHLMC GOLD POOL A25767 5.500% 08/01/34		11/06/2018	Morgan Stanley CO Incorporated		288	267	292	296	(4)			(4)		292		(4)	(4)	14	08/01/2034
31297D-MQ-8	FHLMC GOLD POOL A25767 5.500% 08/01/34		11/01/2018	Paydown		10	10	11	11						11		(1)	(1)		08/01/2034
31297D-SB-5	FHLMC GOLD POOL A25914 6.000% 08/01/34		12/01/2018	Paydown		509	509	526	577	(52)			(52)		525		(16)	(16)	17	08/01/2034
31297E-DL-7	FHLMC GOLD POOL A26407 6.000% 09/01/34		12/01/2018	Paydown		1,208	1,208	1,310	1,374	(64)			(64)		1,310		(102)	(102)	7	09/01/2034
31297G-H9-5	FHLMC GOLD POOL A28356 5.000% 11/01/34		12/01/2018	Paydown		21,427	21,427	23,137	23,248	(110)			(110)		23,138		(1,711)	(1,711)	482	11/01/2034
31297H-AN-9	FHLMC GOLD POOL A29013 5.000% 12/01/34		12/01/2018	Paydown		13,451	13,451	14,524	14,584	(59)			(59)		14,525		(1,074)	(1,074)	346	12/01/2034
31297L-BJ-8	FHLMC GOLD POOL A30941 5.500% 02/01/35		12/01/2018	Paydown		1,979	1,979	2,134	2,198	(64)			(64)		2,134		(155)	(155)	42	02/01/2035
31297L-L7-3	FHLMC GOLD POOL A31250 6.000% 02/01/35		12/01/2018	Paydown		88,654	88,654	96,159	100,681	(4,523)			(4,523)		96,158		(7,504)	(7,504)	3,483	02/01/2035
31297P-JE-2	FHLMC GOLD POOL A33861 5.500% 04/01/35		11/06/2018	Morgan Stanley CO Incorporated		65,136	60,294	65,142	66,710	(1,568)			(1,568)		65,142		(6)	(6)	3,150	04/01/2035
31297P-JE-2	FHLMC GOLD POOL A33861 5.500% 04/01/35		11/01/2018	Paydown		3,643	3,643	3,936	4,031	(95)			(95)		3,936		(293)	(293)	105	04/01/2035
31297Q-BW-8	FHLMC GOLD POOL A34553 4.500% 04/01/35		12/01/2018	Paydown		410	410	446	440	7			7		447		(37)	(37)	10	04/01/2035
31297T-Z9-7	FHLMC GOLD POOL A37968 5.500% 09/01/35		11/06/2018	Morgan Stanley CO Incorporated		68,901	63,778	68,901	70,899	(1,998)			(1,998)		68,901				3,332	09/01/2035
31297T-Z9-7	FHLMC GOLD POOL A37968 5.500% 09/01/35		11/01/2018	Paydown		2,264	2,264	2,446	2,517	(71)			(71)		2,446		(182)	(182)	63	09/01/2035
31297U-RE-2	FHLMC GOLD POOL A38585 5.500% 10/01/35		11/06/2018	Morgan Stanley CO Incorporated		36,794	34,058	36,746	38,041	(1,295)			(1,295)		36,746		48	48	1,780	10/01/2035
31297U-RE-2	FHLMC GOLD POOL A38585 5.500% 10/01/35		11/01/2018	Paydown		1,135	1,135	1,225	1,268	(43)			(43)		1,225		(90)	(90)	31	10/01/2035
31297V-KR-8	FHLMC GOLD POOL A39304 5.500% 11/01/35		12/01/2018	Paydown		7,335	7,335	7,960	8,151	(191)			(191)		7,960		(625)	(625)	195	11/01/2035
3128K2-R2-7	FHLMC GOLD POOL A42305 5.500% 01/01/36		11/06/2018	Morgan Stanley CO Incorporated		8,831	8,174	8,819	9,058	(239)			(239)		8,819		12	12	427	01/01/2036
3128K2-R2-7	FHLMC GOLD POOL A42305 5.500% 01/01/36		11/01/2018	Paydown		2,057	2,057	2,219	2,279	(60)			(60)		2,219		(162)	(162)	63	01/01/2036
3128K3-PN-1	FHLMC GOLD POOL A43129 5.500% 02/01/36		11/06/2018	Morgan Stanley CO Incorporated		345	319	332	357	(25)			(25)		332		13	13	17	02/01/2036
3128K3-PN-1	FHLMC GOLD POOL A43129 5.500% 02/01/36		11/01/2018	Paydown		11	11	12	12	(1)			(1)		11					02/01/2036
3128K6-VR-8	FHLMC GOLD POOL A46024 4.500% 07/01/35		12/01/2018	Paydown		44	44	48	47	1			1		48		(4)	(4)	1	07/01/2035
3128K7-E7-9	FHLMC GOLD POOL A46458 6.000% 07/01/35		12/01/2018	Paydown		5,847	5,847	6,342	6,638	(296)			(296)		6,342		(495)	(495)	137	07/01/2035
3128K7-MY-1	FHLMC GOLD POOL A46675 4.500% 08/01/35		12/01/2018	Paydown		1,214	1,214	1,322	1,301	21			21		1,322		(108)	(108)	28	08/01/2035
3128K7-UX-4	FHLMC GOLD POOL A46898 4.500% 09/01/35		12/01/2018	Paydown		2,750	2,750	2,995	2,950	45			45		2,995		(245)	(245)	48	09/01/2035
3128K7-ZU-5	FHLMC GOLD POOL A47055 4.500% 09/01/35		12/01/2018	Paydown		215	215	234	230	4			4		234		(19)	(19)	5	09/01/2035
3128K8-AJ-5	FHLMC GOLD POOL A47209 4.500% 10/01/35		12/01/2018	Paydown		495	495	539	531	8			8		539		(44)	(44)	12	10/01/2035
3128KH-TS-5	FHLMC GOLD POOL A55061 5.500% 11/01/36		11/06/2018	Morgan Stanley CO Incorporated		202,262	187,226	202,321	207,865	(5,544)			(5,544)		202,321		(59)	(59)	9,782	11/01/2036
3128KH-TS-5	FHLMC GOLD POOL A55061 5.500% 11/01/36		11/01/2018	Paydown		23,780	23,780	25,697	26,401	(704)			(704)		25,697		(1,917)	(1,917)	262	11/01/2036
3128KL-GN-1	FHLMC GOLD POOL A57405 5.500% 02/01/37		12/01/2018	Paydown		258	258	291	287	5			5		292		(34)	(34)	11	02/01/2037
3128KL-QQ-3	FHLMC GOLD POOL A57663 5.500% 12/01/36		12/01/2018	Paydown		820	820	884	910	(26)			(26)		884		(64)	(64)	22	12/01/2036
3128KR-Q2-3	FHLMC GOLD POOL A61373 5.000% 04/01/36		12/01/2018	Paydown		31,788	31,788	34,545	34,634	(89)			(89)		34,545		(2,757)	(2,757)	821	04/01/2036
3128KR-S5-4	FHLMC GOLD POOL A61440 5.000% 02/01/37		12/01/2018	Paydown		65	65	68	71	(4)			(4)		67		(2)	(2)	2	02/01/2037
3128KR-W4-2	FHLMC GOLD POOL A61567 5.500% 09/01/34		11/06/2018	Morgan Stanley CO Incorporated		52,199	48,318	52,856	53,513	(657)			(657)		52,856		(657)	(657)	2,525	09/01/2034
3128KR-W4-2	FHLMC GOLD POOL A61567 5.500% 09/01/34		11/01/2018	Paydown		19,601	19,601	21,441	21,709	(267)			(267)		21,442		(1,841)	(1,841)	735	09/01/2034
3128KS-F2-3	FHLMC GOLD POOL A61985 6.000% 06/01/37		12/01/2018	Paydown		20,141	20,141	21,879	22,703	(825)			(825)		21,878		(1,737)	(1,737)	497	06/01/2037
3128KU-GS-0	FHLMC GOLD POOL A63809 6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		32,695	29,720	33,589	33,507	82			82		33,589		(894)	(894)	1,694	08/01/2037
3128KU-GS-0	FHLMC GOLD POOL A63809 6.000% 08/01/37		11/01/2018	Paydown		9,556	9,556	10,800	10,774	26			26		10,800		(1,244)	(1,244)	262	08/01/2037
3128KU-LV-7	FHLMC GOLD POOL A63940 6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		372	338	382	383	(1)			(1)		382		(10)	(10)	19	08/01/2037
3128KU-LV-7	FHLMC GOLD POOL A63940 6.000% 08/01/37		11/01/2018	Paydown		18	18	21	20						20		(2)	(2)	1	08/01/2037
3128KU-RV-1	FHLMC GOLD POOL A64100 6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		6,259	5,690	6,430	6,416	14			14		6,430		(171)	(171)	324	08/01/2037
3128KU-RV-1	FHLMC GOLD POOL A64100 6.000% 08/01/37		11/01/2018	Paydown		2,957	2,957	3,341	3,335	7			7		3,342		(385)	(385)	93	08/01/2037
3128KU-SZ-1	FHLMC GOLD POOL A64136 6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		691	628	710	708	2			2		710		(19)	(19)	36	08/01/2037
3128KU-SZ-1	FHLMC GOLD POOL A64136 6.000% 08/01/37		11/01/2018	Paydown		28	28	32	32						32		(4)	(4)	1	08/01/2037
3128KU-S7-3	FHLMC GOLD POOL A64142 6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		11,798	10,725	12,121	12,093	28			28		12,121		(323)	(323)	611	08/01/2037
3128KU-S7-3	FHLMC GOLD POOL A64142 6.000% 08/01/37		11/01/2018	Paydown		951	951	1,075	1,073	2			2		1,075		(124)	(124)	41	08/01/2037

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128KU-2Y-2	FHLMC GOLD POOL A64391	6.000% 08/01/37		12/01/2018	Paydown		28,613	28,613	31,401	32,352	(951)			(951)		31,401		(2,788)	(2,788)	897	08/01/2037
3128KU-4H-7	FHLMC GOLD POOL A64424	6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		242	220	248	249						249		(7)	(7)	13	08/01/2037
3128KU-4H-7	FHLMC GOLD POOL A64424	6.000% 08/01/37		11/01/2018	Paydown		5	5	6	6						6		(1)	(1)		08/01/2037
3128KU-4Z-7	FHLMC GOLD POOL A64440	6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		21,353	19,411	21,937	21,898	39			39		21,937		(584)	(584)	1,106	08/01/2037
3128KU-4Z-7	FHLMC GOLD POOL A64440	6.000% 08/01/37		11/01/2018	Paydown		5,497	5,497	6,212	6,201	11			11		6,212		(715)	(715)	106	08/01/2037
3128KU-6L-6	FHLMC GOLD POOL A64475	6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,162	1,056	1,193	1,192	2			2		1,194		(32)	(32)	60	08/01/2037
3128KU-6L-6	FHLMC GOLD POOL A64475	6.000% 08/01/37		11/01/2018	Paydown		94	94	106	106						106		(12)	(12)	3	08/01/2037
3128KV-BR-5	FHLMC GOLD POOL A64548	6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		3,502	3,184	3,598	3,580	18			18		3,598		(96)	(96)	181	08/01/2037
3128KV-BR-5	FHLMC GOLD POOL A64548	6.000% 08/01/37		11/01/2018	Paydown		118	118	133	132	1			1		133		(15)	(15)	4	08/01/2037
3128KV-NY-7	FHLMC GOLD POOL A64907	6.000% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		872	793	896	892	4			4		896		(24)	(24)	45	08/01/2037
3128KV-NY-7	FHLMC GOLD POOL A64907	6.000% 08/01/37		11/01/2018	Paydown		124	124	140	139	1			1		140		(16)	(16)	4	08/01/2037
3128KV-3T-0	FHLMC GOLD POOL A65310	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		7,522	6,838	7,728	7,714	14			14		7,728		(206)	(206)	390	09/01/2037
3128KV-3T-0	FHLMC GOLD POOL A65310	6.000% 09/01/37		11/01/2018	Paydown		859	859	971	969	2			2		971		(112)	(112)	24	09/01/2037
3128KW-DX-8	FHLMC GOLD POOL A65518	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		13,834	12,575	14,212	14,188	24			24		14,212		(378)	(378)	717	09/01/2037
3128KW-DX-8	FHLMC GOLD POOL A65518	6.000% 09/01/37		11/01/2018	Paydown		3,753	3,753	4,241	4,234	7			7		4,241		(488)	(488)	58	09/01/2037
3128KW-H4-8	FHLMC GOLD POOL A65651	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		6,100	5,545	6,267	6,243	24			24		6,267		(167)	(167)	316	09/01/2037
3128KW-H4-8	FHLMC GOLD POOL A65651	6.000% 09/01/37		11/01/2018	Paydown		382	382	432	430	2			2		432		(50)	(50)	10	09/01/2037
3128KW-H5-5	FHLMC GOLD POOL A65652	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		19,046	17,314	19,567	19,524	43			43		19,567		(521)	(521)	987	09/01/2037
3128KW-H5-5	FHLMC GOLD POOL A65652	6.000% 09/01/37		11/01/2018	Paydown		2,037	2,037	2,302	2,297	5			5		2,302		(265)	(265)	78	09/01/2037
3128KW-XV-0	FHLMC GOLD POOL A66092	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		979	890	1,006	1,004	2			2		1,006		(27)	(27)	51	09/01/2037
3128KW-XV-0	FHLMC GOLD POOL A66092	6.000% 09/01/37		11/01/2018	Paydown		137	137	155	155						155		(18)	(18)	3	09/01/2037
3128KW-YC-1	FHLMC GOLD POOL A66107	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,728	1,571	1,776	1,770	5			5		1,775		(47)	(47)	90	09/01/2037
3128KW-YC-1	FHLMC GOLD POOL A66107	6.000% 09/01/37		11/01/2018	Paydown		42	42	48	47						47		(5)	(5)	1	09/01/2037
3128KX-ZR-5	FHLMC GOLD POOL A67052	6.000% 10/01/37		11/06/2018	Morgan Stanley CO Incorporated		12,492	11,355	12,833	12,802	32			32		12,834		(342)	(342)	647	10/01/2037
3128KX-ZR-5	FHLMC GOLD POOL A67052	6.000% 10/01/37		11/01/2018	Paydown		3,231	3,231	3,651	3,643	9			9		3,652		(421)	(421)	135	10/01/2037
3128KY-H2-8	FHLMC GOLD POOL A67449	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		15,389	13,989	15,810	15,820	(10)			(10)		15,810		(421)	(421)	798	11/01/2037
3128KY-H2-8	FHLMC GOLD POOL A67449	6.000% 11/01/37		11/01/2018	Paydown		4,779	4,779	5,401	5,404	(3)			(3)		5,401		(622)	(622)	45	11/01/2037
3128KY-XC-8	FHLMC GOLD POOL A67875	6.000% 04/01/37		01/12/2018	Bank of America Securities		500,900	445,740	445,879	504,293	(58,414)			(58,414)		445,879		55,021	55,021	3,417	04/01/2037
3128KY-XC-8	FHLMC GOLD POOL A67875	6.000% 04/01/37		01/01/2018	Paydown		5,851	5,851	5,853	6,620	(767)			(767)		5,853		(2)	(2)	29	04/01/2037
3128L0-EN-8	FHLMC GOLD POOL A68241	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		6,236	5,668	6,406	6,400	7			7		6,407		(171)	(171)	323	11/01/2037
3128L0-EN-8	FHLMC GOLD POOL A68241	6.000% 11/01/37		11/01/2018	Paydown		134	134	152	151						151		(17)	(17)	4	11/01/2037
3128L0-RE-4	FHLMC GOLD POOL A68585	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		4,744	4,312	4,874	4,867	7			7		4,874		(130)	(130)	246	11/01/2037
3128L0-RE-4	FHLMC GOLD POOL A68585	6.000% 11/01/37		11/01/2018	Paydown		103	103	117	116						116		(13)	(13)	3	11/01/2037
3128L0-SP-8	FHLMC GOLD POOL A68626	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,238	1,125	1,271	1,270	2			2		1,272		(34)	(34)	64	11/01/2037
3128L0-SP-8	FHLMC GOLD POOL A68626	6.000% 11/01/37		11/01/2018	Paydown		117	117	132	132						132		(15)	(15)	3	11/01/2037
3128L0-2Q-4	FHLMC GOLD POOL A68883	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		2,255	2,050	2,316	2,312	5			5		2,317		(62)	(62)	117	11/01/2037
3128L0-2Q-4	FHLMC GOLD POOL A68883	6.000% 11/01/37		11/01/2018	Paydown		826	826	933	931	2			2		933		(107)	(107)	21	11/01/2037
3128L0-7K-2	FHLMC GOLD POOL A68998	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		21,660	19,690	22,253	22,206	46			46		22,252		(592)	(592)	1,122	11/01/2037
3128L0-7K-2	FHLMC GOLD POOL A68998	6.000% 11/01/37		11/01/2018	Paydown		4,809	4,809	5,435	5,424	11			11		5,435		(626)	(626)	200	11/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128L1-JJ-0	FHLMC GOLD POOL A69265 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		7,545	6,858	7,751	7,730	21			21		7,751		(206)	(206)	391	12/01/2037
3128L1-JJ-0	FHLMC GOLD POOL A69265 6.000% 12/01/37		11/01/2018	Paydown		2,211	2,211	2,499	2,492	7			7		2,499		(288)	(288)	45	12/01/2037
3128L1-KQ-2	FHLMC GOLD POOL A69303 6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		8,077	7,342	8,298	8,287	11			11		8,298		(221)	(221)	418	11/01/2037
3128L1-KQ-2	FHLMC GOLD POOL A69303 6.000% 11/01/37		11/01/2018	Paydown		176	176	199	199						199		(23)	(23)	6	11/01/2037
3128L1-WP-1	FHLMC GOLD POOL A69654 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		105,319	95,738	108,199	107,998	201			201		108,199		(2,880)	(2,880)	5,457	12/01/2037
3128L1-WP-1	FHLMC GOLD POOL A69654 6.000% 12/01/37		11/01/2018	Paydown		22,353	22,353	25,262	25,215	47			47		25,262		(2,909)	(2,909)	617	12/01/2037
3128L1-4P-2	FHLMC GOLD POOL A69830 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		20,039	18,216	20,587	20,497	90			90		20,587		(548)	(548)	1,038	12/01/2037
3128L1-4P-2	FHLMC GOLD POOL A69830 6.000% 12/01/37		11/01/2018	Paydown		4,921	4,921	5,562	5,538	24			24		5,562		(641)	(641)	206	12/01/2037
3128L1-5T-3	FHLMC GOLD POOL A69858 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		640	582	657	656	1			1		657		(17)	(17)	33	12/01/2037
3128L1-5T-3	FHLMC GOLD POOL A69858 6.000% 12/01/37		11/01/2018	Paydown		126	126	142	142						142		(16)	(16)	3	12/01/2037
3128L1-5U-0	FHLMC GOLD POOL A69859 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		2,403	2,185	2,469	2,466	3			3		2,469		(66)	(66)	125	12/01/2037
3128L1-5U-0	FHLMC GOLD POOL A69859 6.000% 12/01/37		11/01/2018	Paydown		53	53	60	60						60		(7)	(7)	2	12/01/2037
3128L3-UQ-7	FHLMC GOLD POOL A70591 5.500% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		92,527	85,649	92,527	95,063	(2,536)			(2,536)		92,527				4,475	12/01/2037
3128L3-UQ-7	FHLMC GOLD POOL A70591 5.500% 12/01/37		11/01/2018	Paydown		5,990	5,990	6,471	6,648	(177)			(177)		6,471		(481)	(481)	133	12/01/2037
3128L3-V7-8	FHLMC GOLD POOL A70638 6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		360	327	370	369	1			1		370		(10)	(10)	19	12/01/2037
3128L3-V7-8	FHLMC GOLD POOL A70638 6.000% 12/01/37		11/01/2018	Paydown		10	10	11	11						11		(1)	(1)		12/01/2037
3128L4-TF-1	FHLMC GOLD POOL A71450 6.000% 01/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,309	3,008	3,399	3,396	3			3		3,399		(90)	(90)	172	01/01/2038
3128L4-TF-1	FHLMC GOLD POOL A71450 6.000% 01/01/38		11/01/2018	Paydown		70	70	79	79						79		(9)	(9)	2	01/01/2038
3128L5-PR-6	FHLMC GOLD POOL A72232 6.000% 02/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,872	1,702	1,923	1,915	8			8		1,923		(51)	(51)	97	02/01/2038
3128L5-PR-6	FHLMC GOLD POOL A72232 6.000% 02/01/38		11/01/2018	Paydown		50	50	56	56						56		(6)	(6)	1	02/01/2038
3128L5-RV-5	FHLMC GOLD POOL A72300 6.000% 01/01/38		11/06/2018	Morgan Stanley CO Incorporated		653	594	671	670	1			1		671		(18)	(18)	34	01/01/2038
3128L5-RV-5	FHLMC GOLD POOL A72300 6.000% 01/01/38		11/01/2018	Paydown		116	116	131	131						131		(15)	(15)	3	01/01/2038
3128L6-X2-0	FHLMC GOLD POOL A73397 6.000% 02/01/38		11/06/2018	Morgan Stanley CO Incorporated		138,323	125,739	139,885	141,773	(1,888)			(1,888)		139,885		(1,562)	(1,562)	7,167	02/01/2038
3128L6-X2-0	FHLMC GOLD POOL A73397 6.000% 02/01/38		11/01/2018	Paydown		62,486	62,486	69,515	70,454	(938)			(938)		69,516		(7,030)	(7,030)	2,076	02/01/2038
3128L7-2V-8	FHLMC GOLD POOL A74388 6.000% 03/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,607	1,460	1,650	1,645	6			6		1,651		(44)	(44)	83	03/01/2038
3128L7-2V-8	FHLMC GOLD POOL A74388 6.000% 03/01/38		11/01/2018	Paydown		179	179	202	201	1			1		202		(23)	(23)	5	03/01/2038
3128L8-YP-4	FHLMC GOLD POOL A75218 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,733	1,575	1,780	1,778	2			2		1,780		(47)	(47)	90	04/01/2038
3128L8-YP-4	FHLMC GOLD POOL A75218 6.000% 04/01/38		11/01/2018	Paydown		732	732	827	826	1			1		827		(95)	(95)	27	04/01/2038
3128L9-LZ-4	FHLMC GOLD POOL A75744 4.500% 04/01/38		12/01/2018	Paydown		27	27	29	29						29		(2)	(2)	1	04/01/2038
3128L9-WR-0	FHLMC GOLD POOL A76056 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,916	3,560	4,024	4,001	22			22		4,023		(107)	(107)	203	04/01/2038
3128L9-WR-0	FHLMC GOLD POOL A76056 6.000% 04/01/38		11/01/2018	Paydown		539	539	610	606	3			3		609		(70)	(70)	17	04/01/2038
3128LA-FG-0	FHLMC GOLD POOL A76467 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,459	2,235	2,526	2,523	3			3		2,526		(67)	(67)	127	04/01/2038
3128LA-FG-0	FHLMC GOLD POOL A76467 6.000% 04/01/38		11/01/2018	Paydown		55	55	62	62						62		(7)	(7)	2	04/01/2038
3128LA-FM-7	FHLMC GOLD POOL A76472 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		10,750	9,772	11,044	11,027	17			17		11,044		(294)	(294)	557	04/01/2038
3128LA-FM-7	FHLMC GOLD POOL A76472 6.000% 04/01/38		11/01/2018	Paydown		7,018	7,018	7,931	7,919	12			12		7,931		(913)	(913)	282	04/01/2038
3128LA-FP-0	FHLMC GOLD POOL A76474 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,418	3,107	3,511	3,507	4			4		3,511		(93)	(93)	177	04/01/2038
3128LA-FP-0	FHLMC GOLD POOL A76474 6.000% 04/01/38		11/01/2018	Paydown		75	75	85	85						85		(10)	(10)	2	04/01/2038
3128LA-FR-6	FHLMC GOLD POOL A76476 6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		14,515	13,194	14,912	14,903	9			9		14,912		(397)	(397)	752	04/01/2038
3128LA-FR-6	FHLMC GOLD POOL A76476 6.000% 04/01/38		11/01/2018	Paydown		303	303	343	342						342		(39)	(39)	9	04/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128LB-AL-2	FHLMC GOLD POOL A77211 6.000% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		22,889	20,807	23,515	23,494	21			21		23,515		(626)	(626)	1,186	05/01/2038
3128LB-AL-2	FHLMC GOLD POOL A77211 6.000% 05/01/38		11/01/2018	Paydown		760	760	859	858	1			1		859		(99)	(99)	21	05/01/2038
3128LB-AW-8	FHLMC GOLD POOL A77221 6.000% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		5,436	4,941	5,585	5,580	5			5		5,585		(149)	(149)	281	05/01/2038
3128LB-AW-8	FHLMC GOLD POOL A77221 6.000% 05/01/38		11/01/2018	Paydown		1,338	1,338	1,512	1,511	1			1		1,512		(174)	(174)	28	05/01/2038
3128LB-AX-6	FHLMC GOLD POOL A77222 6.000% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,599	1,453	1,643	1,642	1			1		1,643		(44)	(44)	83	05/01/2038
3128LB-AX-6	FHLMC GOLD POOL A77222 6.000% 05/01/38		11/01/2018	Paydown		33	33	38	37						37		(4)	(4)	1	05/01/2038
3128LB-MR-6	FHLMC GOLD POOL A77568 6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		917	834	942	942						942		(25)	(25)	47	06/01/2038
3128LB-MR-6	FHLMC GOLD POOL A77568 6.000% 06/01/38		11/01/2018	Paydown		2,709	2,709	3,062	3,062						3,062		(353)	(353)	17	06/01/2038
3128LB-S2-5	FHLMC GOLD POOL A77737 5.500% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		91,702	84,885	91,702	94,600	(2,898)			(2,898)		91,702				4,435	06/01/2038
3128LB-S2-5	FHLMC GOLD POOL A77737 5.500% 06/01/38		11/01/2018	Paydown		26,940	26,940	29,103	30,024	(920)			(920)		29,104		(2,164)	(2,164)	408	06/01/2038
3128LB-TX-6	FHLMC GOLD POOL A77766 6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		5,857	5,324	6,017	6,009	8			8		6,017		(160)	(160)	304	06/01/2038
3128LB-TX-6	FHLMC GOLD POOL A77766 6.000% 06/01/38		11/01/2018	Paydown		133	133	151	150						150		(17)	(17)	4	06/01/2038
3128LB-UW-6	FHLMC GOLD POOL A77797 6.000% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		312	283	320	320	1			1		321		(9)	(9)	16	05/01/2038
3128LB-UW-6	FHLMC GOLD POOL A77797 6.000% 05/01/38		11/01/2018	Paydown		167	167	188	188	1			1		189		(22)	(22)	1	05/01/2038
3128LC-SN-7	FHLMC GOLD POOL A78625 6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		4,664	4,239	4,791	4,782	10			10		4,792		(128)	(128)	241	06/01/2038
3128LC-SN-7	FHLMC GOLD POOL A78625 6.000% 06/01/38		11/01/2018	Paydown		1,192	1,192	1,348	1,344	3			3		1,347		(155)	(155)	9	06/01/2038
3128LD-HK-3	FHLMC GOLD POOL A79234 5.000% 05/01/36		12/01/2018	Paydown		4,465	4,465	4,795	4,852	(57)			(57)		4,795		(330)	(330)	127	05/01/2036
3128LD-H8-0	FHLMC GOLD POOL A79255 5.000% 11/01/37		12/01/2018	Paydown		21,702	21,702	23,231	23,613	(382)			(382)		23,231		(1,529)	(1,529)	750	11/01/2037
3128LD-QQ-0	FHLMC GOLD POOL A79463 5.500% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		133,315	123,404	133,315	136,930	(3,615)			(3,615)		133,315				6,448	07/01/2038
3128LD-QQ-0	FHLMC GOLD POOL A79463 5.500% 07/01/38		11/01/2018	Paydown		63,732	63,732	68,851	70,717	(1,867)			(1,867)		68,850		(5,118)	(5,118)	1,677	07/01/2038
3128LD-5F-7	FHLMC GOLD POOL A79846 6.000% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,267	2,061	2,329	2,328	1			1		2,329		(62)	(62)	117	07/01/2038
3128LD-5F-7	FHLMC GOLD POOL A79846 6.000% 07/01/38		11/01/2018	Paydown		49	49	55	55						55		(6)	(6)	2	07/01/2038
312926-2T-4	FHLMC GOLD POOL A80786 5.500% 08/01/38		12/01/2018	Paydown		50,858	50,858	56,316	57,465	(1,149)			(1,149)		56,316		(5,458)	(5,458)	1,529	08/01/2038
312926-6W-3	FHLMC GOLD POOL A80885 6.000% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,577	1,433	1,620	1,616	4			4		1,620		(43)	(43)	81	08/01/2038
312926-6W-3	FHLMC GOLD POOL A80885 6.000% 08/01/38		11/01/2018	Paydown		229	229	259	258	1			1		259		(30)	(30)	7	08/01/2038
312927-FH-4	FHLMC GOLD POOL A81068 6.000% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		19,882	18,073	20,426	20,409	17			17		20,426		(544)	(544)	1,030	08/01/2038
312927-FH-4	FHLMC GOLD POOL A81068 6.000% 08/01/38		11/01/2018	Paydown		6,938	6,938	7,842	7,835	6			6		7,841		(903)	(903)	110	08/01/2038
312927-P7-5	FHLMC GOLD POOL A81346 6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,858	3,507	3,964	3,958	6			6		3,964		(106)	(106)	200	09/01/2038
312927-P7-5	FHLMC GOLD POOL A81346 6.000% 09/01/38		11/01/2018	Paydown		102	102	115	115						115		(13)	(13)	3	09/01/2038
312927-TX-4	FHLMC GOLD POOL A81466 6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		385	350	395	396						396		(11)	(11)	20	09/01/2038
312927-TX-4	FHLMC GOLD POOL A81466 6.000% 09/01/38		11/01/2018	Paydown		11	11	12	12						12		(1)	(1)		09/01/2038
312927-YP-5	FHLMC GOLD POOL A81618 6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,842	2,584	2,920	2,916	4			4		2,920		(78)	(78)	148	09/01/2038
312927-YP-5	FHLMC GOLD POOL A81618 6.000% 09/01/38		11/01/2018	Paydown		1,140	1,140	1,289	1,286	2			2		1,288		(148)	(148)	26	09/01/2038
312927-ZT-6	FHLMC GOLD POOL A81654 6.000% 09/01/38		12/01/2018	Paydown		205	205	222	231	(9)			(9)		222		(17)	(17)	7	09/01/2038
312927-ZZ-2	FHLMC GOLD POOL A81660 6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		5,896	5,359	6,057	6,053	4			4		6,057		(161)	(161)	305	09/01/2038
312927-ZZ-2	FHLMC GOLD POOL A81660 6.000% 09/01/38		11/01/2018	Paydown		140	140	159	158						158		(18)	(18)	4	09/01/2038
312928-NZ-3	FHLMC GOLD POOL A82208 5.500% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		4,096	3,792	4,148	4,208	(60)			(60)		4,148		(52)	(52)	198	09/01/2038
312928-NZ-3	FHLMC GOLD POOL A82208 5.500% 09/01/38		11/01/2018	Paydown		815	815	892	905	(13)			(13)		892		(77)	(77)	20	09/01/2038
312928-UT-9	FHLMC GOLD POOL A82394 6.000% 10/01/38		11/06/2018	Morgan Stanley CO Incorporated		4,362	3,965	4,481	4,472	9			9		4,481		(119)	(119)	226	10/01/2038
312928-UT-9	FHLMC GOLD POOL A82394 6.000% 10/01/38		11/01/2018	Paydown		1,203	1,203	1,360	1,357	3			3		1,360		(157)	(157)	51	10/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312928-XB-5	FHLMC GOLD POOL A82474 6.000% 10/01/38		11/06/2018	Morgan Stanley CO Incorporated		8,263	7,512	8,489	8,487	2			2		8,489		(226)	(226)	429	10/01/2038
312928-XB-5	FHLMC GOLD POOL A82474 6.000% 10/01/38		11/01/2018	Paydown		169	169	191	191						191		(22)	(22)	5	10/01/2038
312929-EN-8	FHLMC GOLD POOL A82841 6.000% 11/01/38		11/06/2018	Morgan Stanley CO Incorporated		4,914	4,467	5,049	5,043	5			5		5,048		(134)	(134)	255	11/01/2038
312929-EN-8	FHLMC GOLD POOL A82841 6.000% 11/01/38		11/01/2018	Paydown		1,381	1,381	1,561	1,559	2			2		1,561		(180)	(180)	56	11/01/2038
312929-KM-3	FHLMC GOLD POOL A83000 5.500% 11/01/38		11/06/2018	Morgan Stanley CO Incorporated		26,510	24,539	26,843	27,728	(884)			(884)		26,844		(334)	(334)	1,282	11/01/2038
312929-KM-3	FHLMC GOLD POOL A83000 5.500% 11/01/38		11/01/2018	Paydown		1,472	1,472	1,610	1,663	(53)			(53)		1,610		(138)	(138)	56	11/01/2038
312929-3D-2	FHLMC GOLD POOL A83496 5.500% 12/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,407	1,302	1,424	1,464	(39)			(39)		1,425		(18)	(18)	68	12/01/2038
312929-3D-2	FHLMC GOLD POOL A83496 5.500% 12/01/38		11/01/2018	Paydown		391	391	428	440	(12)			(12)		428		(37)	(37)	12	12/01/2038
312930-GJ-3	FHLMC GOLD POOL A83801 6.000% 12/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,750	2,500	2,825	2,825						2,825		(75)	(75)	142	12/01/2038
312930-GJ-3	FHLMC GOLD POOL A83801 6.000% 12/01/38		11/01/2018	Paydown		1,711	1,711	1,934	1,934						1,934		(223)	(223)	76	12/01/2038
312930-GM-6	FHLMC GOLD POOL A83804 6.000% 01/01/39		11/06/2018	Morgan Stanley CO Incorporated		466	424	479	479						479		(13)	(13)	24	01/01/2039
312930-GM-6	FHLMC GOLD POOL A83804 6.000% 01/01/39		11/01/2018	Paydown		373	373	422	422						422		(49)	(49)	20	01/01/2039
312930-WL-0	FHLMC GOLD POOL A84251 4.500% 01/01/39		12/01/2018	Paydown		283	283	307	304	3			3		307		(24)	(24)	7	01/01/2039
312930-XX-3	FHLMC GOLD POOL A84294 4.500% 02/01/39		12/01/2018	Paydown		5,698	5,698	6,184	6,116	68			68		6,184		(486)	(486)	117	02/01/2039
312931-D7-0	FHLMC GOLD POOL A84626 4.500% 02/01/39		12/01/2018	Paydown		1,492	1,492	1,619	1,601	18			18		1,619		(127)	(127)	31	02/01/2039
312931-D8-8	FHLMC GOLD POOL A84627 5.000% 02/01/39		12/01/2018	Paydown		1,289	1,289	1,379	1,400	(20)			(20)		1,380		(91)	(91)	35	02/01/2039
312931-EM-6	FHLMC GOLD POOL A84640 4.500% 02/01/39		12/01/2018	Paydown		1,168	1,168	1,268	1,254	14			14		1,268		(100)	(100)	28	02/01/2039
312931-GB-8	FHLMC GOLD POOL A84694 4.500% 02/01/39		12/01/2018	Paydown		770	770	836	827	9			9		836		(66)	(66)	17	02/01/2039
312931-6G-8	FHLMC GOLD POOL A85371 4.500% 03/01/39		12/01/2018	Paydown		4,084	4,084	4,433	4,383	49			49		4,432		(348)	(348)	107	03/01/2039
312932-LF-1	FHLMC GOLD POOL A85726 5.000% 04/01/39		12/01/2018	Paydown		1,294	1,294	1,385	1,414	(29)			(29)		1,385		(91)	(91)	37	04/01/2039
312932-LW-4	FHLMC GOLD POOL A85741 6.000% 04/01/39		11/06/2018	Morgan Stanley CO Incorporated		8,531	7,754	8,764	8,754	10			10		8,764		(233)	(233)	442	04/01/2039
312932-LW-4	FHLMC GOLD POOL A85741 6.000% 04/01/39		11/01/2018	Paydown		202	202	228	228						228		(26)	(26)	6	04/01/2039
312932-MW-3	FHLMC GOLD POOL A85773 4.500% 04/01/39		12/01/2018	Paydown		1,128	1,128	1,224	1,211	13			13		1,224		(96)	(96)	14	04/01/2039
312932-Z6-6	FHLMC GOLD POOL A86165 4.500% 05/01/39		12/01/2018	Paydown		1,907	1,907	2,070	2,047	23			23		2,070		(163)	(163)	58	05/01/2039
312932-Z7-4	FHLMC GOLD POOL A86166 4.500% 05/01/39		12/01/2018	Paydown		245	245	266	263	3			3		266		(21)	(21)	5	05/01/2039
312933-AL-8	FHLMC GOLD POOL A86311 4.500% 05/01/39		12/01/2018	Paydown		1,020	1,020	1,107	1,095	12			12		1,107		(87)	(87)	22	05/01/2039
312933-AN-4	FHLMC GOLD POOL A86313 5.000% 05/01/39		12/01/2018	Paydown		1,099	1,099	1,176	1,194	(17)			(17)		1,177		(78)	(78)	24	05/01/2039
312933-AQ-7	FHLMC GOLD POOL A86315 4.500% 05/01/39		12/01/2018	Paydown		1,145	1,145	1,242	1,229	14			14		1,243		(98)	(98)	27	05/01/2039
312933-DC-5	FHLMC GOLD POOL A86399 4.500% 05/01/39		12/01/2018	Paydown		2,352	2,352	2,552	2,525	28			28		2,553		(201)	(201)	53	05/01/2039
312933-G5-7	FHLMC GOLD POOL A86520 4.500% 06/01/39		12/01/2018	Paydown		10,126	10,126	10,990	10,870	120			120		10,990		(864)	(864)	258	06/01/2039
312933-G6-5	FHLMC GOLD POOL A86521 4.500% 05/01/39		12/01/2018	Paydown		2,493	2,493	2,706	2,676	30			30		2,706		(213)	(213)	57	05/01/2039
312933-G7-3	FHLMC GOLD POOL A86522 4.500% 05/01/39		12/01/2018	Paydown		892	892	968	957	11			11		968		(76)	(76)	20	05/01/2039
312933-KQ-6	FHLMC GOLD POOL A86603 4.500% 10/01/35		12/01/2018	Paydown		213	213	232	228	4			4		232		(19)	(19)	5	10/01/2035
312933-PY-4	FHLMC GOLD POOL A86739 6.000% 06/01/39		11/06/2018	Morgan Stanley CO Incorporated		18,813	17,102	19,328	19,299	28			28		19,327		(514)	(514)	975	06/01/2039
312933-PY-4	FHLMC GOLD POOL A86739 6.000% 06/01/39		11/01/2018	Paydown		643	643	726	726	1			1		727		(84)	(84)	20	06/01/2039
312933-QN-7	FHLMC GOLD POOL A86761 4.500% 06/01/39		12/01/2018	Paydown		31,782	31,782	34,494	34,116	377			377		34,493		(2,711)	(2,711)	669	06/01/2039
312933-R6-3	FHLMC GOLD POOL A86809 4.500% 06/01/39		12/01/2018	Paydown		694	694	753	745	8			8		753		(59)	(59)	18	06/01/2039
312933-WQ-3	FHLMC GOLD POOL A86955 4.500% 06/01/39		12/01/2018	Paydown		54,080	54,080	58,693	58,052	642			642		58,694		(4,614)	(4,614)	1,181	06/01/2039
312933-W6-7	FHLMC GOLD POOL A86969 4.500% 05/01/39		12/01/2018	Paydown		52	52	57	55	1			1		56		(4)	(4)	1	05/01/2039
312934-BJ-0	FHLMC GOLD POOL A87241 4.500% 07/01/39		12/01/2018	Paydown		6,123	6,123	6,645	6,572	73			73		6,645		(522)	(522)	94	07/01/2039
312934-HS-4	FHLMC GOLD POOL A87441 4.000% 07/01/39		12/01/2018	Paydown		199,288	199,288	221,793	210,334	11,458			11,458		221,792		(22,504)	(22,504)	4,444	07/01/2039
312934-SC-7	FHLMC GOLD POOL A87715 4.500% 08/01/39		12/11/2018	JPMorgan Securities Inc		29,013	27,820	29,968	29,863	104			104		29,967		(954)	(954)	1,294	08/01/2039
312934-SC-7	FHLMC GOLD POOL A87715 4.500% 08/01/39		12/01/2018	Paydown		10,183	10,183	10,996	10,931	66			66		10,997		(814)	(814)	204	08/01/2039
312934-TN-2	FHLMC GOLD POOL A87757 4.500% 08/01/39		12/01/2018	Paydown		2,956	2,956	3,208	3,173	35			35		3,208		(252)	(252)	70	08/01/2039
312934-VL-3	FHLMC GOLD POOL A87819 6.000% 08/01/39		11/06/2018	Morgan Stanley CO Incorporated		4,041	3,674	4,152	4,152	(1)			(1)		4,151		(110)	(110)	209	08/01/2039
312934-VL-3	FHLMC GOLD POOL A87819 6.000% 08/01/39		11/01/2018	Paydown		86	86	97	97						97		(11)	(11)	3	08/01/2039
312934-2E-1	FHLMC GOLD POOL A87973 4.500% 08/01/39		12/01/2018	Paydown		30,067	30,067	32,177	32,275	(99)			(99)		32,176		(2,109)	(2,109)	714	08/01/2039
312934-2W-1	FHLMC GOLD POOL A87989 4.500% 08/01/39		12/01/2018	Paydown		38,464	38,464	42,358	41,312	1,046			1,046		42,358		(3,894)	(3,894)	915	08/01/2039

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312935-CN-7	FHLMC GOLD POOL A88177	4.000% 09/01/39		12/01/2018	Paydown		70	70	75	74	1			1		75		(5)	(5)	2	09/01/2039
312935-L9-8	FHLMC GOLD POOL A88452	5.500% 01/01/39		11/06/2018	Morgan Stanley CO Incorporated		2,441	2,259	2,472	2,506	(34)			(34)		2,472		(31)	(31)	118	01/01/2039
312935-L9-8	FHLMC GOLD POOL A88452	5.500% 01/01/39		11/01/2018	Paydown		342	342	374	379	(5)			(5)		374		(32)	(32)	8	01/01/2039
312935-TY-5	FHLMC GOLD POOL A88667	4.500% 09/01/39		12/01/2018	Paydown		604	604	611	653	(41)			(41)		612		(8)	(8)	15	09/01/2039
312935-4U-0	FHLMC GOLD POOL A88935	4.500% 09/01/39		12/01/2018	Paydown		1,033	1,033	1,122	1,109	12			12		1,121		(88)	(88)	23	09/01/2039
312935-6C-8	FHLMC GOLD POOL A88967	4.500% 09/01/39		12/01/2018	Paydown		3,677	3,677	3,991	3,947	44			44		3,991		(314)	(314)	117	09/01/2039
312936-CW-5	FHLMC GOLD POOL A89085	5.500% 10/01/39		11/06/2018	Morgan Stanley CO Incorporated		5,840	5,406	5,914	5,995	(82)			(82)		5,913		(73)	(73)	282	10/01/2039
312936-CW-5	FHLMC GOLD POOL A89085	5.500% 10/01/39		11/01/2018	Paydown		115	115	126	128	(2)			(2)		126		(11)	(11)	3	10/01/2039
312936-NA-1	FHLMC GOLD POOL A89385	4.500% 10/01/39		12/01/2018	Paydown		1,345	1,345	1,460	1,444	16			16		1,460		(115)	(115)	32	10/01/2039
312936-6F-9	FHLMC GOLD POOL A89870	4.500% 11/01/39		12/01/2018	Paydown		729	729	791	782	9			9		791		(62)	(62)	16	11/01/2039
312938-EM-1	FHLMC GOLD POOL A90140	4.500% 12/01/39		12/01/2018	Paydown		591	591	641	634	7			7		641		(50)	(50)	14	12/01/2039
312938-GD-9	FHLMC GOLD POOL A90196	4.500% 12/01/39		12/01/2018	Paydown		9,266	9,266	10,059	9,946	113			113		10,059		(793)	(793)	205	12/01/2039
312938-K5-1	FHLMC GOLD POOL A90316	4.500% 12/01/39		12/01/2018	Paydown		372	372	404	400	4			4		404		(32)	(32)	8	12/01/2039
312938-S3-8	FHLMC GOLD POOL A90538	4.500% 01/01/40		12/01/2018	Paydown		2,022	2,022	2,194	2,170	24			24		2,194		(172)	(172)	43	01/01/2040
312938-S4-6	FHLMC GOLD POOL A90539	4.500% 01/01/40		12/01/2018	Paydown		1,435	1,435	1,557	1,540	17			17		1,557		(122)	(122)	30	01/01/2040
312939-M8-1	FHLMC GOLD POOL A91283	5.500% 03/01/40		11/06/2018	Morgan Stanley CO Incorporated		40,633	37,612	41,144	41,782	(638)			(638)		41,144		(511)	(511)	1,965	03/01/2040
312939-M8-1	FHLMC GOLD POOL A91283	5.500% 03/01/40		11/01/2018	Paydown		843	843	922	936	(14)			(14)		922		(79)	(79)	25	03/01/2040
312940-A4-1	FHLMC GOLD POOL A91827	4.500% 04/01/40		12/01/2018	Paydown		1,560	1,560	1,693	1,674	19			19		1,693		(133)	(133)	34	04/01/2040
312940-EX-3	FHLMC GOLD POOL A91950	5.500% 04/01/40		11/06/2018	Morgan Stanley CO Incorporated		390,623	361,583	397,770	403,928	(6,158)			(6,158)		397,770		(7,147)	(7,147)	18,893	04/01/2040
312940-EX-3	FHLMC GOLD POOL A91950	5.500% 04/01/40		11/01/2018	Paydown		82,589	82,589	90,854	92,261	(1,407)			(1,407)		90,854		(8,265)	(8,265)	2,646	04/01/2040
312940-M3-0	FHLMC GOLD POOL A92178	4.500% 05/01/40		12/01/2018	Paydown		1,189	1,189	1,290	1,276	14			14		1,290		(101)	(101)	31	05/01/2040
312940-RF-8	FHLMC GOLD POOL A92286	4.500% 05/01/40		12/01/2018	Paydown		3,120	3,120	3,386	3,348	38			38		3,386		(266)	(266)	73	05/01/2040
312940-XF-1	FHLMC GOLD POOL A92478	4.500% 06/01/40		12/01/2018	Paydown		5,019	5,019	5,448	5,384	63			63		5,447		(428)	(428)	125	06/01/2040
312940-ZX-0	FHLMC GOLD POOL A92558	5.000% 06/01/40		12/01/2018	Paydown		78,461	78,461	85,070	85,054	16			16		85,070		(6,609)	(6,609)	1,733	06/01/2040
312941-GA-9	FHLMC GOLD POOL A92893	4.500% 07/01/40		12/01/2018	Paydown		1,861	1,861	2,019	1,997	23			23		2,020		(159)	(159)	63	07/01/2040
312941-NS-2	FHLMC GOLD POOL A93101	5.000% 07/01/40		12/01/2018	Paydown		30,461	30,461	32,603	33,035	(432)			(432)		32,603		(2,142)	(2,142)	705	07/01/2040
312941-VC-8	FHLMC GOLD POOL A93311	4.500% 08/01/40		12/01/2018	Paydown		458	458	497	491	6			6		497		(39)	(39)	8	08/01/2040
312941-WK-9	FHLMC GOLD POOL A93350	4.500% 08/01/40		12/01/2018	Paydown		438	438	475	470	5			5		475		(37)	(37)	13	08/01/2040
312941-3L-9	FHLMC GOLD POOL A93503	4.500% 08/01/40		12/01/2018	Paydown		818	818	888	878	10			10		888		(70)	(70)	21	08/01/2040
312941-4T-1	FHLMC GOLD POOL A93534	4.000% 08/01/40		12/01/2018	Paydown		15,625	15,625	16,543	16,472	71			71		16,543		(918)	(918)	431	08/01/2040
312942-F3-4	FHLMC GOLD POOL A93786	4.000% 09/01/40		12/01/2018	Paydown		62,018	62,018	66,407	65,378	1,030			1,030		66,408		(4,390)	(4,390)	1,216	09/01/2040
312942-H4-0	FHLMC GOLD POOL A93851	4.000% 09/01/40		12/01/2018	Paydown		11,504	11,504	12,259	12,127	132			132		12,259		(755)	(755)	266	09/01/2040
312942-QG-3	FHLMC GOLD POOL A94055	4.000% 09/01/40		06/06/2018	Bank of America Securities		16,837	16,487	17,412	17,379	32			32		17,411		(574)	(574)	352	09/01/2040
312942-QG-3	FHLMC GOLD POOL A94055	4.000% 09/01/40		06/01/2018	Paydown		1,952	1,952	2,062	2,057	4			4		2,061		(109)	(109)	21	09/01/2040
312942-YT-6	FHLMC GOLD POOL A94322	3.500% 10/01/40		12/01/2018	Paydown		1,202	1,202	1,124	1,242	(118)			(118)		1,124		78	78	24	10/01/2040
312943-CW-1	FHLMC GOLD POOL A94585	4.000% 10/01/40		06/06/2018	Bank of America Securities		5,686	5,568	5,880	5,869	11			11		5,880		(194)	(194)	119	10/01/2040
312943-CW-1	FHLMC GOLD POOL A94585	4.000% 10/01/40		06/01/2018	Paydown		407	407	429	429	1			1		430		(23)	(23)	4	10/01/2040
312943-DQ-3	FHLMC GOLD POOL A94611	4.500% 10/01/40		12/01/2018	Paydown		840	840	912	901	11			11		912		(72)	(72)	20	10/01/2040
312943-HQ-9	FHLMC GOLD POOL A94739	3.500% 11/01/40		12/01/2018	Paydown		6,327	6,327	5,918	6,538	(620)			(620)		5,918		409	409	91	11/01/2040
312943-JY-0	FHLMC GOLD POOL A94779	4.000% 11/01/40		12/01/2018	Paydown		10,080	10,080	10,626	10,642	(16)			(16)		10,626		(546)	(546)	217	11/01/2040
312943-QW-6	FHLMC GOLD POOL A94969	5.500% 11/01/40		11/06/2018	Morgan Stanley CO Incorporated		8,147	7,541	8,250	8,364	(114)			(114)		8,250		(103)	(103)	394	11/01/2040
312943-QW-6	FHLMC GOLD POOL A94969	5.500% 11/01/40		11/01/2018	Paydown		248	248	271	275	(4)			(4)		271		(23)	(23)	7	11/01/2040
312943-Q6-3	FHLMC GOLD POOL A94977	4.000% 11/01/40		12/01/2018	Paydown		16,420	16,420	17,309	17,335	(26)			(26)		17,309		(889)	(889)	298	11/01/2040
312943-SG-9	FHLMC GOLD POOL A95019	3.500% 11/01/40		12/01/2018	Paydown		5,374	5,374	5,027	5,553	(527)			(527)		5,026		348	348	115	11/01/2040
312943-UB-7	FHLMC GOLD POOL A95078	3.500% 11/01/40		12/01/2018	Paydown		29,568	29,568	27,656	30,552	(2,897)			(2,897)		27,655		1,913	1,913	502	11/01/2040
312943-WD-1	FHLMC GOLD POOL A95144	4.000% 11/01/40		12/01/2018	Paydown		3,196	3,196	3,369	3,375	(6)			(6)		3,369		(173)	(173)	45	11/01/2040
312944-LY-5	FHLMC GOLD POOL A95743	3.500% 12/01/40		12/01/2018	Paydown		5,597	5,597	5,235	5,790	(555)			(555)		5,235		362	362	123	12/01/2040
312944-M3-2	FHLMC GOLD POOL A95778	3.500% 12/01/40		12/01/2018	Paydown		3,567	3,567	3,336	3,690	(354)			(354)		3,336		231	231	89	12/01/2040
312944-PB-1	FHLMC GOLD POOL A95818	3.500% 12/01/40		12/01/2018	Paydown		4,175	4,175	3,905	4,319	(414)			(414)		3,905		270	270	91	12/01/2040
312944-SL-6	FHLMC GOLD POOL A95923	4.000% 10/01/40		12/01/2018	Paydown		7,000	7,000	7,379	7,390	(11)			(11)		7,379		(379)	(379)	148	10/01/2040
312945-K5-6	FHLMC GOLD POOL A96616	5.000% 02/01/41		12/01/2018	Paydown		48,172	48,172	51,560	52,159	(600)			(600)		51,559		(3,387)	(3,387)	1,194	02/01/2041

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312945-SX-7	FHLMC GOLD POOL A96834	4.500% 02/01/41		12/01/2018	Paydown		1,810	1,810	1,965	1,941	23			23		1,964		(154)	(154)	42	02/01/2041
312945-TX-6	FHLMC GOLD POOL A96866	3.500% 02/01/41		12/01/2018	Paydown		5,071	5,071	4,743	5,246	(503)			(503)		4,743		328	328	100	02/01/2041
312946-EV-4	FHLMC GOLD POOL A97348	4.500% 03/01/41		12/01/2018	Paydown		766	766	832	821	10			10		831		(65)	(65)	19	03/01/2041
312946-GC-4	FHLMC GOLD POOL A97395	5.000% 03/01/41		12/01/2018	Paydown		285	285	309	308						308		(23)	(23)	8	03/01/2041
312946-PD-2	FHLMC GOLD POOL A97620	4.500% 03/01/41		12/01/2018	Paydown		2,134	2,134	2,316	2,289	27			27		2,316		(182)	(182)	47	03/01/2041
312962-QE-6	FHLMC GOLD POOL B10453	4.500% 10/01/18		10/01/2018	Paydown		2,084	2,084	2,227	2,101	126			126		2,227		(143)	(143)	35	10/01/2018
312962-XB-4	FHLMC GOLD POOL B10674	5.000% 11/01/18		11/01/2018	Paydown		1,092	1,092	1,062	1,103	(41)			(41)		1,062		30	30	25	11/01/2018
312962-ZK-2	FHLMC GOLD POOL B10746	5.000% 11/01/18		11/01/2018	Paydown		438	438	426	442	(16)			(16)		426		12	12	9	11/01/2018
312962-4X-8	FHLMC GOLD POOL B10838	5.000% 11/01/18		11/01/2018	Paydown		155	155	151	157	(6)			(6)		151		4	4	3	11/01/2018
312963-DP-3	FHLMC GOLD POOL B11010	5.000% 12/01/18		11/01/2018	Paydown		273	273	265	276	(11)			(11)		265		8	8	6	12/01/2018
312963-WA-5	FHLMC GOLD POOL B11541	5.000% 12/01/18		12/01/2018	Paydown		409	409	416	414	2			2		416		(7)	(7)	11	12/01/2018
312966-AX-2	FHLMC GOLD POOL B13622	5.000% 04/01/19		12/01/2018	Paydown		966	966	947	981	(35)			(35)		946		20	20	20	04/01/2019
312969-H9-2	FHLMC GOLD POOL B16556	5.000% 09/01/19		12/01/2018	Paydown		3,578	3,578	3,640	3,653	(12)			(12)		3,641		(63)	(63)	97	09/01/2019
312969-JU-3	FHLMC GOLD POOL B16575	5.000% 09/01/19		12/01/2018	Paydown		5,722	5,722	5,822	5,841	(19)			(19)		5,822		(100)	(100)	149	09/01/2019
312969-TS-7	FHLMC GOLD POOL B16861	5.000% 10/01/19		12/01/2018	Paydown		4,648	4,648	4,729	4,754	(25)			(25)		4,729		(81)	(81)	127	10/01/2019
312969-YV-4	FHLMC GOLD POOL B17024	5.000% 10/01/19		12/01/2018	Paydown		2,147	2,147	2,185	2,193	(8)			(8)		2,185		(38)	(38)	45	10/01/2019
312970-FL-5	FHLMC GOLD POOL B17371	5.000% 12/01/19		12/01/2018	Paydown		7,332	7,332	7,460	7,500	(40)			(40)		7,460		(128)	(128)	210	12/01/2019
312971-H9-8	FHLMC GOLD POOL B18356	5.000% 05/01/20		12/01/2018	Paydown		18,347	18,347	19,858	18,847	1,010			1,010		19,857		(1,510)	(1,510)	505	05/01/2020
31292G-4V-5	FHLMC GOLD POOL C00836	7.000% 07/01/29		12/01/2018	Paydown		427	427	452	491	(39)			(39)		452		(25)	(25)	15	07/01/2029
31292H-GZ-1	FHLMC GOLD POOL C01116	7.500% 01/01/31		12/01/2018	Paydown		84	84	89	98	(8)			(8)		90		(6)	(6)	4	01/01/2031
31292H-VQ-4	FHLMC GOLD POOL C01523	5.000% 03/01/33		12/01/2018	Paydown		9,205	9,205	9,835	9,970	(135)			(135)		9,835		(630)	(630)	245	03/01/2033
31292H-YA-6	FHLMC GOLD POOL C01605	4.500% 07/01/33		12/01/2018	Paydown		1,537	1,537	1,674	1,644	30			30		1,674		(137)	(137)	34	07/01/2033
31292H-YK-4	FHLMC GOLD POOL C01614	4.500% 08/01/33		12/01/2018	Paydown		364	364	397	389	7			7		396		(32)	(32)	9	08/01/2033
31292H-YS-7	FHLMC GOLD POOL C01621	4.500% 09/01/33		12/01/2018	Paydown		10,084	10,084	10,983	10,782	201			201		10,983		(899)	(899)	224	09/01/2033
31292J-BQ-2	FHLMC GOLD POOL C01847	5.500% 06/01/34		12/01/2018	Paydown		71,694	71,694	77,890	79,432	(1,542)			(1,542)		77,890		(6,196)	(6,196)	2,061	06/01/2034
31292K-LG-0	FHLMC GOLD POOL C03027	6.000% 09/01/37		12/01/2018	Paydown		42,065	42,065	46,384	47,621	(1,237)			(1,237)		46,384		(4,319)	(4,319)	992	09/01/2037
31292K-VS-3	FHLMC GOLD POOL C03325	6.000% 02/01/39		11/06/2018	Morgan Stanley CO Incorporated		18,540	16,853	19,047	19,027	20			20		19,047		(507)	(507)	961	02/01/2039
31292K-VS-3	FHLMC GOLD POOL C03325	6.000% 02/01/39		11/01/2018	Paydown		6,415	6,415	7,250	7,242	8			8		7,250		(835)	(835)	147	02/01/2039
31292K-YY-7	FHLMC GOLD POOL C03427	5.500% 10/01/39		11/06/2018	Morgan Stanley CO Incorporated		9,005	8,335	9,118	9,246	(128)			(128)		9,118		(113)	(113)	435	10/01/2039
31292K-YY-7	FHLMC GOLD POOL C03427	5.500% 10/01/39		11/01/2018	Paydown		1,844	1,844	2,018	2,045	(28)			(28)		2,017		(173)	(173)	47	10/01/2039
31292K-2A-4	FHLMC GOLD POOL C03469	4.500% 05/01/40		12/01/2018	Paydown		619	619	671	664	8			8		672		(53)	(53)	14	05/01/2040
31292K-2G-1	FHLMC GOLD POOL C03475	6.000% 04/01/40		11/06/2018	Morgan Stanley CO Incorporated		26,407	24,004	27,129	27,105	24			24		27,129		(722)	(722)	1,368	04/01/2040
31292K-2G-1	FHLMC GOLD POOL C03475	6.000% 04/01/40		11/01/2018	Paydown		4,394	4,394	4,966	4,962	4			4		4,966		(572)	(572)	115	04/01/2040
31292K-2L-0	FHLMC GOLD POOL C03479	5.000% 06/01/40		12/01/2018	Paydown		11,334	11,334	12,199	12,286	(88)			(88)		12,198		(864)	(864)	271	06/01/2040
31292K-2X-4	FHLMC GOLD POOL C03490	4.500% 08/01/40		12/01/2018	Paydown		3,641	3,641	3,976	3,906	70			70		3,976		(335)	(335)	76	08/01/2040
31292K-4W-4	FHLMC GOLD POOL C03537	4.500% 08/01/40		10/03/2018	Wachovia Securities, LLC		14,071,360	13,515,940	14,871,605	14,529,635	341,970			341,970		14,871,605		(800,245)	(800,245)	513,605	08/01/2040
31292K-4W-4	FHLMC GOLD POOL C03537	4.500% 08/01/40		10/01/2018	Paydown		1,740,031	1,740,031	1,914,558	1,870,533	44,025			44,025		1,914,558		(174,527)	(174,527)	37,487	08/01/2040
31292L-AH-8	FHLMC GOLD POOL C03608	3.500% 12/01/40		12/01/2018	Paydown		38,225	38,225	39,509	39,467	42			42		39,509		(1,284)	(1,284)	552	12/01/2040
31292L-GD-1	FHLMC GOLD POOL C03796	3.500% 04/01/42		12/01/2018	Paydown		26,464	26,464	27,262	27,341	(79)			(79)		27,262		(798)	(798)	516	04/01/2042
31292L-GU-3	FHLMC GOLD POOL C03811	3.500% 04/01/42		12/01/2018	Paydown		51,452	51,452	52,065	53,389	(1,324)			(1,324)		52,065		(613)	(613)	1,006	04/01/2042
31292L-HC-2	FHLMC GOLD POOL C03827	4.500% 03/01/42		12/01/2018	Paydown		27,737	27,737	30,103	29,739	364			364		30,103		(2,366)	(2,366)	787	03/01/2042
31292L-HG-3	FHLMC GOLD POOL C03831	4.500% 03/01/42		12/01/2018	Paydown		4,082	4,082	4,430	4,339	91			91		4,430		(348)	(348)	105	03/01/2042
31292L-HH-1	FHLMC GOLD POOL C03832	4.500% 03/01/42		12/01/2018	Paydown		4,285	4,285	4,650	4,595	56			56		4,651		(366)	(366)	114	03/01/2042
31292L-YR-0	FHLMC GOLD POOL C04320	3.000% 12/01/42		12/01/2018	Paydown		139,121	139,121	144,512	140,094	4,418			4,418		144,512		(5,391)	(5,391)	2,272	12/01/2042
31292L-6T-7	FHLMC GOLD POOL C04482	3.000% 02/01/43		12/01/2018	Paydown		30,449	30,449	29,190	30,624	(1,433)			(1,433)		29,191		1,258	1,258	513	02/01/2043
31292M-A7-8	FHLMC GOLD POOL C04530	4.000% 11/01/41		12/01/2018	Paydown		16,649	16,649	17,840	17,545	295			295		17,840		(1,191)	(1,191)	264	11/01/2041
31292S-AH-3	FHLMC GOLD POOL C09008	3.000% 08/01/42		12/01/2018	Paydown		1,462	1,462	1,401	1,473	(71)			(71)		1,402		60	60	24	08/01/2042
31292S-AV-2	FHLMC GOLD POOL C09020	3.500% 11/01/42		12/01/2018	Paydown		27,800	27,800	29,185	28,713	472			472		29,185		(1,385)	(1,385)	505	11/01/2042
31297Y-UW-0	FHLMC GOLD POOL C41497	7.500% 09/01/30		02/13/2018	Direct Placement			(2)	(3)		(3)			(3)		(3)		3	3		09/01/2030
31297Y-UW-0	FHLMC GOLD POOL C41497	7.500% 09/01/30		12/01/2018	Paydown		15	15	16	17	(1)			(1)		16		(1)	(1)	1	09/01/2030
31298D-LK-1	FHLMC GOLD POOL C44830	7.500% 11/01/30		02/16/2018	Direct Placement			(2)	(2)		(2)			(2)		(2)		2	2		11/01/2030
31298D-LK-1	FHLMC GOLD POOL C44830	7.500% 11/01/30		12/01/2018	Paydown		1	1	1	1						1					11/01/2030
31298D-Y8-4	FHLMC GOLD POOL C45235	7.500% 12/01/30		12/01/2018	Paydown		303	303	324	352	(28)			(28)		324		(21)	(21)	12	12/01/2030
31298E-V7-7	FHLMC GOLD POOL C46038	7.500% 12/01/30		12/01/2018	Paydown		108	108	115	125	(10)			(10)		115		(7)	(7)	6	12/01/2030

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31298F-AJ-1	FHLMC GOLD POOL C46309	7.500% 01/01/31		12/01/2018	Paydown		11	11	12	13	(1)			(1)		12		(1)	(1)		01/01/2031
31298F-JD-5	FHLMC GOLD POOL C46560	7.500% 01/01/31		12/01/2018	Paydown		15	15	16	17	(1)			(1)		16		(1)	(1)		01/01/2031
31298F-R7-9	FHLMC GOLD POOL C46810	7.500% 01/01/31		02/13/2018	Direct Placement		(3)	(3)			(3)			(3)		(3)		3	3		01/01/2031
31298F-R7-9	FHLMC GOLD POOL C46810	7.500% 01/01/31		12/01/2018	Paydown		2	2	2	2						2					01/01/2031
31298F-ZZ-8	FHLMC GOLD POOL C47060	7.500% 01/01/31		12/01/2018	Paydown		27	27	29	32	(3)			(3)		29		(2)	(2)	1	01/01/2031
31298F-Z4-7	FHLMC GOLD POOL C47063	7.500% 01/01/31		12/01/2018	Paydown		56	56	60	65	(5)			(5)		60		(4)	(4)	2	01/01/2031
31298J-K3-7	FHLMC GOLD POOL C49314	7.000% 04/01/31		12/01/2018	Paydown		68	68	72	79	(7)			(7)		72		(4)	(4)	2	04/01/2031
31298M-SK-4	FHLMC GOLD POOL C51422	7.000% 05/01/31		12/01/2018	Paydown		26	26	27	30	(2)			(2)		28		(2)	(2)	1	05/01/2031
31298P-LP-3	FHLMC GOLD POOL C53034	7.000% 06/01/31		12/01/2018	Paydown		212	212	225	245	(20)			(20)		225		(13)	(13)	8	06/01/2031
31298S-QU-1	FHLMC GOLD POOL C55867	7.500% 02/01/30		12/01/2018	Paydown		1,975	1,975	2,114	2,230	(116)			(116)		2,114		(139)	(139)	89	02/01/2030
31287U-4Z-2	FHLMC GOLD POOL C68940	7.000% 07/01/32		12/06/2018	Morgan Stanley CO Incorporated		72,675	64,690	67,217	74,738	(7,521)			(7,521)		67,217		5,458	5,458	4,679	07/01/2032
31287U-4Z-2	FHLMC GOLD POOL C68940	7.000% 07/01/32		12/01/2018	Paydown		3,962	3,962	4,116	4,578	(461)			(461)		4,117		(155)	(155)	152	07/01/2032
31288A-LH-6	FHLMC GOLD POOL C72128	6.000% 10/01/32		12/01/2018	Paydown		1,238	1,238	1,433	1,402	31			31		1,433		(195)	(195)	60	10/01/2032
31288B-GB-3	FHLMC GOLD POOL C72894	5.500% 11/01/32		11/06/2018	Morgan Stanley CO Incorporated		1,945	1,800	1,942	1,986	(44)			(44)		1,942		3	3	94	11/01/2032
31288B-GB-3	FHLMC GOLD POOL C72894	5.500% 11/01/32		11/01/2018	Paydown		98	98	105	108	(2)			(2)		106		(8)	(8)	3	11/01/2032
31288E-3F-2	FHLMC GOLD POOL C76198	5.500% 02/01/33		11/06/2018	Morgan Stanley CO Incorporated		760	703	760	777	(17)			(17)		760				37	02/01/2033
31288E-3F-2	FHLMC GOLD POOL C76198	5.500% 02/01/33		11/01/2018	Paydown		32	32	35	36	(1)			(1)		35		(3)	(3)	1	02/01/2033
31335H-HC-0	FHLMC GOLD POOL C90227	6.500% 08/01/18		08/01/2018	Paydown		1,254	1,254	1,306	1,268	39			39		1,307		(53)	(53)	26	08/01/2018
31335H-HF-3	FHLMC GOLD POOL C90230	6.500% 09/01/18		09/01/2018	Paydown		1,991	1,991	2,074	2,017	57			57		2,074		(83)	(83)	46	09/01/2018
31335H-HY-2	FHLMC GOLD POOL C90247	6.500% 01/01/19		12/01/2018	Paydown		1,368	1,368	1,425	1,393	32			32		1,425		(57)	(57)	42	01/01/2019
31335H-TH-6	FHLMC GOLD POOL C90552	6.000% 06/01/22		12/01/2018	Paydown		853	853	969	951	18			18		969		(116)	(116)	29	06/01/2022
31335H-VY-6	FHLMC GOLD POOL C90631	5.000% 02/01/23		12/01/2018	Paydown		18,040	18,040	19,416	19,376	40			40		19,416		(1,376)	(1,376)	468	02/01/2023
31335H-X3-2	FHLMC GOLD POOL C90698	4.500% 08/01/23		12/01/2018	Paydown		12,269	12,269	11,771	13,044	(1,273)			(1,273)		11,771		498	498	298	08/01/2023
31335H-5U-3	FHLMC GOLD POOL C90859	5.500% 10/01/24		12/01/2018	Paydown		361	361	391	396	(5)			(5)		391		(30)	(30)	10	10/01/2024
3128P7-AT-0	FHLMC GOLD POOL C90918	5.000% 09/01/25		12/01/2018	Paydown		25,927	25,927	27,701	27,857	(156)			(156)		27,701		(1,774)	(1,774)	713	09/01/2025
3128P7-BN-2	FHLMC GOLD POOL C90945	5.000% 01/01/26		12/01/2018	Paydown		25,064	25,064	26,779	26,930	(151)			(151)		26,779		(1,715)	(1,715)	657	01/01/2026
3128P7-BS-1	FHLMC GOLD POOL C90949	5.000% 02/01/26		12/01/2018	Paydown		39,715	39,715	42,433	42,672	(239)			(239)		42,433		(2,718)	(2,718)	834	02/01/2026
3128P7-CY-7	FHLMC GOLD POOL C90987	5.000% 06/01/26		12/01/2018	Paydown		11,392	11,392	12,316	12,240	76			76		12,316		(924)	(924)	322	06/01/2026
3128P7-DC-4	FHLMC GOLD POOL C90999	5.500% 11/01/26		12/01/2018	Paydown		1,680	1,680	1,813	1,841	(28)			(28)		1,813		(133)	(133)	48	11/01/2026
3128P7-H7-1	FHLMC GOLD POOL C91154	5.000% 01/01/28		12/01/2018	Paydown		6,655	6,655	7,162	7,150	12			12		7,162		(507)	(507)	169	01/01/2028
3128P7-JE-4	FHLMC GOLD POOL C91161	5.000% 02/01/28		12/01/2018	Paydown		4,304	4,304	4,632	4,624	8			8		4,632		(328)	(328)	101	02/01/2028
3128P7-JH-7	FHLMC GOLD POOL C91164	5.000% 03/01/28		12/01/2018	Paydown		31,397	31,397	33,394	33,735	(341)			(341)		33,394		(1,997)	(1,997)	760	03/01/2028
3128P7-LU-5	FHLMC GOLD POOL C91239	4.500% 03/01/29		12/01/2018	Paydown		29,083	29,083	30,980	30,949	31			31		30,980		(1,897)	(1,897)	683	03/01/2029
3128P7-RJ-4	FHLMC GOLD POOL C91389	4.000% 08/01/31		12/01/2018	Paydown		705	705	747	745	3			3		748		(43)	(43)	15	08/01/2031
3128P7-R7-0	FHLMC GOLD POOL C91410	4.000% 11/01/31		12/01/2018	Paydown		29,629	29,629	31,935	31,290	646			646		31,936		(2,307)	(2,307)	617	11/01/2031
3128P7-S6-1	FHLMC GOLD POOL C91441	3.000% 04/01/32		12/01/2018	Paydown		5,469	5,469	5,725	5,579	146			146		5,725		(256)	(256)	85	04/01/2032
3128P7-TJ-2	FHLMC GOLD POOL C91453	3.500% 05/01/32		12/01/2018	Paydown		43,183	43,183	45,850	44,907	943			943		45,850		(2,667)	(2,667)	708	05/01/2032
3128P7-5W-9	FHLMC GOLD POOL C91761	4.000% 05/01/34		12/01/2018	Paydown		45,191	45,191	48,752	47,767	985			985		48,752		(3,561)	(3,561)	955	05/01/2034
3128F5-GT-9	FHLMC GOLD POOL D65610	7.000% 11/01/25		11/16/2018	Morgan Stanley CO Incorporated		23,207	20,657	21,265	23,289	(2,023)			(2,023)		21,266		1,941	1,941	1,374	11/01/2025
3128F5-GT-9	FHLMC GOLD POOL D65610	7.000% 11/01/25		12/01/2018	Paydown		4,610	4,610	4,745	5,197	(451)			(451)		4,746		(136)	(136)	314	11/01/2025
3128DX-7A-1	FHLMC GOLD POOL D94489	6.500% 03/01/20		08/01/2018	Paydown		266	266	277	272	5			5		277		(11)	(11)	7	03/01/2020
3128DY-BX-4	FHLMC GOLD POOL D94554	6.500% 03/01/21		12/01/2018	Paydown		850	850	885	890	(5)			(5)		885		(35)	(35)	33	03/01/2021
3128E6-YT-8	FHLMC GOLD POOL D99722	3.000% 12/01/32		12/01/2018	Paydown		42,882	42,882	44,627	43,743	884			884		44,627		(1,745)	(1,745)	748	12/01/2032
31294K-M4-4	FHLMC GOLD POOL E01279	5.500% 01/01/18		01/01/2018	Paydown		107	107	107	107						107					01/01/2018
31294K-M6-9	FHLMC GOLD POOL E01281	5.000% 01/01/18		01/01/2018	Paydown		13	13	13	13						13					01/01/2018
31294K-Q7-3	FHLMC GOLD POOL E01378	5.000% 05/01/18		05/01/2018	Paydown		489	489	476	491	(15)			(15)		476		13	13	5	05/01/2018
31294K-TD-7	FHLMC GOLD POOL E01448	5.000% 09/01/18		09/01/2018	Paydown		269	269	262	272	(10)			(10)		262		7	7	5	09/01/2018
31294K-UE-3	FHLMC GOLD POOL E01481	4.500% 10/01/18		10/01/2018	Paydown		1,658	1,658	1,715	1,671	44			44		1,715		(57)	(57)	28	10/01/2018
31294K-UP-8	FHLMC GOLD POOL E01490	5.000% 11/01/18		11/01/2018	Paydown		2,137	2,137	2,078	2,158	(80)			(80)		2,078		59	59	45	11/01/2018
31294K-V7-7	FHLMC GOLD POOL E01538	5.000% 12/01/18		12/01/2018	Paydown		9,595	9,595	9,359	9,702	(343)			(343)		9,359		236	236	224	12/01/2018
31294K-WE-1	FHLMC GOLD POOL E01545	5.000% 01/01/19		12/01/2018	Paydown		1,517	1,517	1,581	1,536	46			46		1,582		(65)	(65)	36	01/01/2019
31294M-JN-2	FHLMC GOLD POOL E02969	3.500% 08/01/26		12/01/2018	Paydown		79,467	79,467	84,390	82,180	2,210			2,210		84,390		(4,923)	(4,923)	1,478	08/01/2026
31294U-AM-5	FHLMC GOLD POOL E09012	2.500% 10/01/27		09/25/2018	Credit Suisse Securities USA		20,343	20,891	21,240	20,988	253			253		21,241		(898)	(898)	414	10/01/2027

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31294U-AM-5	FHLMC GOLD POOL E09012	2.500% 10/01/27		10/01/2018	Paydown		3,931	3,931	3,997	3,949	48			48		3,997		(66)	(66)	89	10/01/2027
3128H4-E5-4	FHLMC GOLD POOL E96456	5.000% 05/01/18		05/01/2018	Paydown		1,475	1,475	1,456	1,480	(24)			(24)		1,456		19	19	14	05/01/2018
3128H4-E9-6	FHLMC GOLD POOL E96460	5.000% 05/01/18		05/01/2018	Paydown		83	83	81	83	(2)			(2)		81		2	2	1	05/01/2018
3128H4-XR-5	FHLMC GOLD POOL E96988	5.000% 06/01/18		06/01/2018	Paydown		87	87	84	88	(3)			(3)		85		2	2	1	06/01/2018
3128H5-RW-8	FHLMC GOLD POOL E97701	5.000% 07/01/18		06/01/2018	Paydown		34	34	33	34	(1)			(1)		33		1	1		07/01/2018
3128H7-ZC-9	FHLMC GOLD POOL E99739	5.000% 08/01/18		08/01/2018	Paydown		289	289	281	290	(9)			(9)		281		8	8	4	08/01/2018
3128H7-Z4-7	FHLMC GOLD POOL E99763	4.500% 09/01/18		08/01/2018	Paydown		430	430	415	433	(18)			(18)		415		15	15	7	09/01/2018
3128H7-Z5-4	FHLMC GOLD POOL E99764	4.500% 09/01/18		09/01/2018	Paydown		243	243	234	245	(10)			(10)		235		8	8	4	09/01/2018
31283G-EQ-6	FHLMC GOLD POOL G00143	7.500% 06/01/23		12/01/2018	Paydown		11	11	11	12						12		(1)	(1)		06/01/2023
31283G-WN-3	FHLMC GOLD POOL G00653	8.500% 11/01/25		12/01/2018	Paydown		910	910	1,004	1,036	(32)			(32)		1,004		(94)	(94)	40	11/01/2025
3128M8-4A-9	FHLMC GOLD POOL G00817	5.500% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		709,445	656,704	709,310	728,890	(19,580)			(19,580)		709,310		135	135	34,313	05/01/2040
3128M8-4A-9	FHLMC GOLD POOL G00817	5.500% 05/01/40		11/01/2018	Paydown		146,865	146,865	158,630	163,009	(4,379)			(4,379)		158,630		(11,765)	(11,765)	3,766	05/01/2040
31283H-N4-3	FHLMC GOLD POOL G01311	7.000% 09/01/31		12/01/2018	Paydown		2,419	2,419	2,562	2,801	(239)			(239)		2,562		(143)	(143)	96	09/01/2031
31283H-PA-7	FHLMC GOLD POOL G01317	7.000% 10/01/31		12/01/2018	Paydown		1,509	1,509	1,598	1,746	(148)			(148)		1,598		(89)	(89)	63	10/01/2031
31283H-VV-4	FHLMC GOLD POOL G01528	5.500% 03/01/33		11/06/2018	Morgan Stanley CO Incorporated		33,215	30,745	33,685	33,980	(294)			(294)		33,686		(471)	(471)	1,607	03/01/2033
31283H-VV-4	FHLMC GOLD POOL G01528	5.500% 03/01/33		11/01/2018	Paydown		6,393	6,393	7,004	7,065	(61)			(61)		7,004		(611)	(611)	173	03/01/2033
31283H-3M-5	FHLMC GOLD POOL G01704	5.500% 07/01/33		12/01/2018	Paydown		2,326	2,326	2,533	2,571	(38)			(38)		2,533		(207)	(207)	63	07/01/2033
3128LX-AD-2	FHLMC GOLD POOL G01804	5.500% 03/01/35		11/06/2018	Morgan Stanley CO Incorporated		3,647	3,376	3,693	3,746	(53)			(53)		3,693		(46)	(46)	176	03/01/2035
3128LX-AD-2	FHLMC GOLD POOL G01804	5.500% 03/01/35		11/01/2018	Paydown		707	707	774	784	(11)			(11)		773		(66)	(66)	18	03/01/2035
3128LX-AT-7	FHLMC GOLD POOL G01818	5.000% 05/01/35		01/05/2018	JPMorgan Securities Inc		679,135	623,417	672,122	676,563	(4,441)			(4,441)		672,122		7,013	7,013	3,463	05/01/2035
3128LX-AT-7	FHLMC GOLD POOL G01818	5.000% 05/01/35		12/01/2018	Paydown		33,650	33,650	36,358	36,519	(162)			(162)		36,357		(2,707)	(2,707)	631	05/01/2035
3128LX-AV-2	FHLMC GOLD POOL G01820	5.500% 06/01/35		12/01/2018	Paydown		28,537	28,537	30,586	31,670	(1,084)			(1,084)		30,586		(2,049)	(2,049)	796	06/01/2035
3128LX-A4-2	FHLMC GOLD POOL G01827	4.500% 06/01/35		12/01/2018	Paydown		7,141	7,141	7,608	7,650	(42)			(42)		7,608		(467)	(467)	154	06/01/2035
3128LX-BF-6	FHLMC GOLD POOL G01838	5.000% 07/01/35		11/02/2018	Stephens, Inc		107,794	101,812	108,939	110,392	(1,453)			(1,453)		108,939		(1,145)	(1,145)	4,737	07/01/2035
3128LX-BF-6	FHLMC GOLD POOL G01838	5.000% 07/01/35		11/01/2018	Paydown		22,454	22,454	24,026	24,347	(321)			(321)		24,026		(1,572)	(1,572)	546	07/01/2035
3128LX-BQ-2	FHLMC GOLD POOL G01847	5.500% 07/01/35		11/06/2018	Morgan Stanley CO Incorporated		1,118	1,035	1,132	1,150	(18)			(18)		1,132		(14)	(14)	54	07/01/2035
3128LX-BQ-2	FHLMC GOLD POOL G01847	5.500% 07/01/35		11/01/2018	Paydown		241	241	264	268	(4)			(4)		264		(23)	(23)	7	07/01/2035
3128LX-CX-6	FHLMC GOLD POOL G01886	4.500% 08/01/35		12/01/2018	Paydown		7,745	7,745	8,252	8,302	(50)			(50)		8,252		(507)	(507)	167	08/01/2035
3128LX-C3-2	FHLMC GOLD POOL G01890	4.500% 10/01/35		12/01/2018	Paydown		2,013	2,013	2,200	2,158	42			42		2,200		(187)	(187)	44	10/01/2035
3128LX-FW-5	FHLMC GOLD POOL G01981	5.000% 12/01/35		12/01/2018	Paydown		11,473	11,473	11,136	12,552	(1,416)			(1,416)		11,136		337	337	307	12/01/2035
3128LX-GB-0	FHLMC GOLD POOL G01994	5.000% 12/01/35		12/01/2018	Paydown		51,915	51,915	50,767	56,394	(5,627)			(5,627)		50,767		1,148	1,148	1,392	12/01/2035
3128LX-R5-1	FHLMC GOLD POOL G02308	5.500% 09/01/36		11/06/2018	Morgan Stanley CO Incorporated		855	791	865	878	(12)			(12)		866		(11)	(11)	41	09/01/2036
3128LX-R5-1	FHLMC GOLD POOL G02308	5.500% 09/01/36		12/01/2018	Paydown		25,881	25,881	27,998	28,704	(705)			(705)		27,999		(2,118)	(2,118)	753	09/01/2036
3128LX-S7-6	FHLMC GOLD POOL G02342	5.000% 10/01/36		12/01/2018	Paydown		14,690	14,690	15,776	15,963	(187)			(187)		15,776		(1,086)	(1,086)	395	10/01/2036
3128LX-UP-3	FHLMC GOLD POOL G02390	6.000% 09/01/36		12/01/2018	Paydown		18,460	18,460	20,049	20,860	(811)			(811)		20,049		(1,589)	(1,589)	580	09/01/2036
3128M4-B3-6	FHLMC GOLD POOL G02458	5.500% 01/01/37		11/06/2018	Morgan Stanley CO Incorporated		610	565	611	627	(17)			(17)		610				30	01/01/2037
3128M4-B3-6	FHLMC GOLD POOL G02458	5.500% 01/01/37		11/01/2018	Paydown		122	122	132	136	(4)			(4)		132		(10)	(10)	3	01/01/2037
3128M4-F8-1	FHLMC GOLD POOL G02591	5.500% 01/01/37		11/06/2018	Morgan Stanley CO Incorporated		12,393	11,471	12,539	12,736	(197)			(197)		12,539		(146)	(146)	599	01/01/2037
3128M4-F8-1	FHLMC GOLD POOL G02591	5.500% 01/01/37		11/01/2018	Paydown		1,809	1,809	1,977	2,008	(31)			(31)		1,977		(168)	(168)	45	01/01/2037
3128M4-S4-6	FHLMC GOLD POOL G02939	5.500% 05/01/37		11/06/2018	Morgan Stanley CO Incorporated		58,135	53,814	58,060	59,745	(1,686)			(1,686)		58,059		76	76	2,812	05/01/2037
3128M4-S4-6	FHLMC GOLD POOL G02939	5.500% 05/01/37		11/01/2018	Paydown		12,319	12,319	13,291	13,677	(386)			(386)		13,291		(972)	(972)	336	05/01/2037
3128M4-WK-5	FHLMC GOLD POOL G03050	5.000% 07/01/37		12/01/2018	Paydown		8,119	8,119	8,733	8,834	(101)			(101)		8,733		(614)	(614)	207	07/01/2037
3128M4-WP-4	FHLMC GOLD POOL G03054	5.000% 06/01/37		12/01/2018	Paydown		9,457	9,457	10,181	10,290	(109)			(109)		10,181		(724)	(724)	255	06/01/2037
3128M4-XL-2	FHLMC GOLD POOL G03083	4.500% 09/01/35		12/01/2018	Paydown		281	281	306	301	5			5		306		(25)	(25)	6	09/01/2035
3128M4-7J-6	FHLMC GOLD POOL G03297	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		6,563	5,966	6,743	6,724	19			19		6,743		(180)	(180)	340	09/01/2037
3128M4-7J-6	FHLMC GOLD POOL G03297	6.000% 09/01/37		11/01/2018	Paydown		1,923	1,923	2,173	2,167	6			6		2,173		(250)	(250)	58	09/01/2037
3128M5-A7-5	FHLMC GOLD POOL G03330	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		17,737	16,124	18,222	18,184	38			38		18,222		(485)	(485)	919	09/01/2037

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M5-A7-5	FHLMC GOLD POOL G03330	6.000% 09/01/37		11/01/2018	Paydown		4,391	4,391	4,962	4,952	10			10		4,962		(571)	(571)	75	09/01/2037
3128M5-A9-1	FHLMC GOLD POOL G03332	6.000% 10/01/37		11/06/2018	Morgan Stanley CO Incorporated		2,200	2,000	2,260	2,255	5			5		2,260		(60)	(60)	114	10/01/2037
3128M5-A9-1	FHLMC GOLD POOL G03332	6.000% 10/01/37		11/01/2018	Paydown		263	263	297	296	1			1		297		(34)	(34)	9	10/01/2037
3128M5-BS-8	FHLMC GOLD POOL G03349	6.000% 10/01/37		11/06/2018	Morgan Stanley CO Incorporated		16,568	15,061	17,021	16,978	43			43		17,021		(453)	(453)	858	10/01/2037
3128M5-BS-8	FHLMC GOLD POOL G03349	6.000% 10/01/37		11/01/2018	Paydown		2,695	2,695	3,045	3,038	8			8		3,046		(351)	(351)	73	10/01/2037
3128M5-DW-7	FHLMC GOLD POOL G03417	6.000% 10/01/37		12/01/2018	Paydown		22,690	22,690	23,007	25,575	(2,568)			(2,568)		23,007		(317)	(317)	645	10/01/2037
3128M5-ED-8	FHLMC GOLD POOL G03432	5.500% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		21,352	19,764	21,324	21,943	(619)			(619)		21,324		28	28	1,033	11/01/2037
3128M5-ED-8	FHLMC GOLD POOL G03432	5.500% 11/01/37		11/01/2018	Paydown		4,320	4,320	4,661	4,796	(135)			(135)		4,661		(341)	(341)	112	11/01/2037
3128M5-ES-5	FHLMC GOLD POOL G03445	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		683	621	702	700	2			2		702		(19)	(19)	35	11/01/2037
3128M5-ES-5	FHLMC GOLD POOL G03445	6.000% 11/01/37		11/01/2018	Paydown		157	157	177	177						177		(20)	(20)	4	11/01/2037
3128M5-FD-7	FHLMC GOLD POOL G03464	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		2,801	2,546	2,878	2,871	7			7		2,878		(77)	(77)	145	11/01/2037
3128M5-FD-7	FHLMC GOLD POOL G03464	6.000% 11/01/37		11/01/2018	Paydown		657	657	743	741	2			2		743		(86)	(86)	16	11/01/2037
3128M5-GM-6	FHLMC GOLD POOL G03504	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		9,197	8,360	9,448	9,421	27			27		9,448		(251)	(251)	477	11/01/2037
3128M5-GM-6	FHLMC GOLD POOL G03504	6.000% 11/01/37		11/01/2018	Paydown		1,690	1,690	1,910	1,905	5			5		1,910		(220)	(220)	53	11/01/2037
3128M5-GV-6	FHLMC GOLD POOL G03512	6.000% 10/01/37		12/01/2018	Paydown		1,393	1,393	1,522	1,570	(49)			(49)		1,521		(128)	(128)	46	10/01/2037
3128M5-G2-0	FHLMC GOLD POOL G03517	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		3,899	3,544	4,005	3,995	11			11		4,006		(107)	(107)	202	11/01/2037
3128M5-G2-0	FHLMC GOLD POOL G03517	6.000% 11/01/37		11/01/2018	Paydown		651	651	735	734	2			2		736		(85)	(85)	18	11/01/2037
3128M5-HU-7	FHLMC GOLD POOL G03543	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		2,740	2,491	2,815	2,808	7			7		2,815		(75)	(75)	142	11/01/2037
3128M5-HU-7	FHLMC GOLD POOL G03543	6.000% 11/01/37		11/01/2018	Paydown		556	556	628	626	2			2		628		(72)	(72)	18	11/01/2037
3128M5-H3-7	FHLMC GOLD POOL G03550	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		186,719	169,733	188,828	191,336	(2,509)			(2,509)		188,827		(2,108)	(2,108)	9,675	11/01/2037
3128M5-H3-7	FHLMC GOLD POOL G03550	6.000% 11/01/37		11/01/2018	Paydown		21,181	21,181	23,564	23,877	(313)			(313)		23,564		(2,383)	(2,383)	671	11/01/2037
3128M5-H4-5	FHLMC GOLD POOL G03551	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		100,619	91,465	103,370	103,096	274			274		103,370		(2,751)	(2,751)	5,214	11/01/2037
3128M5-H4-5	FHLMC GOLD POOL G03551	6.000% 11/01/37		11/01/2018	Paydown		19,692	19,692	22,255	22,196	59			59		22,255		(2,563)	(2,563)	646	11/01/2037
3128M5-J2-7	FHLMC GOLD POOL G03581	6.000% 11/01/37		11/06/2018	Morgan Stanley CO Incorporated		43,151	39,225	44,331	44,235	96			96		44,331		(1,180)	(1,180)	2,236	11/01/2037
3128M5-J2-7	FHLMC GOLD POOL G03581	6.000% 11/01/37		11/01/2018	Paydown		6,432	6,432	7,269	7,253	16			16		7,269		(837)	(837)	191	11/01/2037
3128M5-K3-3	FHLMC GOLD POOL G03614	5.500% 05/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,747	1,617	1,769	1,795	(26)			(26)		1,769		(22)	(22)	85	05/01/2037
3128M5-K3-3	FHLMC GOLD POOL G03614	5.500% 05/01/37		11/01/2018	Paydown		172	172	188	191	(3)			(3)		188		(16)	(16)	5	05/01/2037
3128M5-K5-8	FHLMC GOLD POOL G03616	6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		42,814	38,919	43,984	43,889	96			96		43,985		(1,171)	(1,171)	2,219	12/01/2037
3128M5-K5-8	FHLMC GOLD POOL G03616	6.000% 12/01/37		11/01/2018	Paydown		9,475	9,475	10,708	10,685	23			23		10,708		(1,233)	(1,233)	243	12/01/2037
3128M5-L3-2	FHLMC GOLD POOL G03646	6.000% 01/01/38		11/06/2018	Morgan Stanley CO Incorporated		21,914	19,920	22,513	22,457	56			56		22,513		(599)	(599)	1,135	01/01/2038
3128M5-L3-2	FHLMC GOLD POOL G03646	6.000% 01/01/38		11/01/2018	Paydown		4,172	4,172	4,715	4,703	12			12		4,715		(543)	(543)	118	01/01/2038
3128M5-MY-3	FHLMC GOLD POOL G03675	5.000% 12/01/34		12/01/2018	Paydown		11,612	11,612	12,497	12,604	(107)			(107)		12,497		(885)	(885)	255	12/01/2034
3128M5-NC-0	FHLMC GOLD POOL G03687	6.000% 01/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,908	2,644	2,988	2,982	6			6		2,988		(80)	(80)	151	01/01/2038
3128M5-NC-0	FHLMC GOLD POOL G03687	6.000% 01/01/38		11/01/2018	Paydown		492	492	556	555	1			1		556		(64)	(64)	17	01/01/2038
3128M5-NL-0	FHLMC GOLD POOL G03695	5.500% 11/01/37		12/01/2018	Paydown		11,320	11,320	12,245	12,568	(323)			(323)		12,245		(925)	(925)	303	11/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698	6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		28,734	26,120	29,520	29,442	78			78		29,520		(786)	(786)	1,489	12/01/2037
3128M5-NP-1	FHLMC GOLD POOL G03698	6.000% 12/01/37		11/01/2018	Paydown		5,920	5,920	6,690	6,672	18			18		6,690		(770)	(770)	171	12/01/2037
3128M5-PE-4	FHLMC GOLD POOL G03721	6.000% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		19,390	17,626	19,920	19,876	44			44		19,920		(530)	(530)	1,005	12/01/2037
3128M5-PE-4	FHLMC GOLD POOL G03721	6.000% 12/01/37		11/01/2018	Paydown		3,820	3,820	4,317	4,308	9			9		4,317		(497)	(497)	96	12/01/2037
3128M5-Q5-2	FHLMC GOLD POOL G03776	6.000% 01/01/38		11/06/2018	Morgan Stanley CO Incorporated		46,469	42,242	47,740	47,631	109			109		47,740		(1,271)	(1,271)	2,408	01/01/2038

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M5-Q5-2	FHLMC GOLD POOL G03776	6.000% 01/01/38		11/01/2018	Paydown		9,932	9,932	11,225	11,199	26			26		11,225		(1,293)	(1,293)	293	01/01/2038
					Morgan Stanley CO																
3128M5-RA-0	FHLMC GOLD POOL G03781	6.000% 01/01/38		11/06/2018	Incorporated		139,071	126,419	142,874	142,623	250			250		142,873		(3,802)	(3,802)	7,206	01/01/2038
3128M5-RA-0	FHLMC GOLD POOL G03781	6.000% 01/01/38		11/01/2018	Paydown		23,358	23,358	26,398	26,352	46			46		26,398		(3,040)	(3,040)	608	01/01/2038
					Morgan Stanley CO																
3128M5-R8-5	FHLMC GOLD POOL G03811	5.500% 01/01/38		11/06/2018	Incorporated		5,721	5,296	5,723	5,880	(157)			(157)		5,723		(2)	(2)	277	01/01/2038
3128M5-R8-5	FHLMC GOLD POOL G03811	5.500% 01/01/38		11/01/2018	Paydown		1,141	1,141	1,233	1,267	(34)			(34)		1,233		(92)	(92)	30	01/01/2038
3128M5-R9-3	FHLMC GOLD POOL G03812	5.500% 02/01/38		12/01/2018	Paydown		10,338	10,338	11,194	11,474	(280)			(280)		11,194		(856)	(856)	282	02/01/2038
					Morgan Stanley CO																
3128M5-SG-6	FHLMC GOLD POOL G03819	6.000% 01/01/38		11/06/2018	Incorporated		12,139	11,034	12,470	12,449	22			22		12,471		(332)	(332)	629	01/01/2038
3128M5-SG-6	FHLMC GOLD POOL G03819	6.000% 01/01/38		11/01/2018	Paydown		2,095	2,095	2,368	2,364	4			4		2,368		(273)	(273)	59	01/01/2038
					Morgan Stanley CO																
3128M5-SP-6	FHLMC GOLD POOL G03826	6.000% 01/01/38		11/06/2018	Incorporated		2,240	2,036	2,302	2,295	6			6		2,301		(61)	(61)	116	01/01/2038
3128M5-SP-6	FHLMC GOLD POOL G03826	6.000% 01/01/38		12/01/2018	Paydown		4,058	4,058	4,420	4,575	(154)			(154)		4,421		(363)	(363)	120	01/01/2038
					Morgan Stanley CO																
3128M5-TF-7	FHLMC GOLD POOL G03850	6.000% 02/01/38		11/06/2018	Incorporated		4,446	4,042	4,568	4,558	10			10		4,568		(122)	(122)	230	02/01/2038
3128M5-TF-7	FHLMC GOLD POOL G03850	6.000% 02/01/38		11/01/2018	Paydown		538	538	608	607	1			1		608		(70)	(70)	6	02/01/2038
3128M5-U5-7	FHLMC GOLD POOL G03904	5.500% 07/01/36		03/12/2018	RBC Capital Markets		133,227	121,878	133,761	135,302	(1,542)			(1,542)		133,760		(533)	(533)	1,918	07/01/2036
3128M5-U5-7	FHLMC GOLD POOL G03904	5.500% 07/01/36		03/01/2018	Paydown		10,127	10,127	11,114	11,242	(128)			(128)		11,114		(987)	(987)	126	07/01/2036
					Morgan Stanley CO																
3128M5-VT-4	FHLMC GOLD POOL G03926	6.000% 02/01/38		11/06/2018	Incorporated		13,252	12,047	13,615	13,575	39			39		13,614		(362)	(362)	687	02/01/2038
3128M5-VT-4	FHLMC GOLD POOL G03926	6.000% 02/01/38		11/01/2018	Paydown		2,587	2,587	2,924	2,916	8			8		2,924		(337)	(337)	73	02/01/2038
					Morgan Stanley CO																
3128M5-VY-3	FHLMC GOLD POOL G03931	6.000% 02/01/38		11/06/2018	Incorporated		114,778	104,336	116,074	117,678	(1,604)			(1,604)		116,074		(1,296)	(1,296)	5,947	02/01/2038
3128M5-VY-3	FHLMC GOLD POOL G03931	6.000% 02/01/38		11/01/2018	Paydown		22,070	22,070	24,553	24,892	(339)			(339)		24,553		(2,483)	(2,483)	586	02/01/2038
					Morgan Stanley CO																
3128M5-WA-4	FHLMC GOLD POOL G03941	6.000% 02/01/38		11/06/2018	Incorporated		47,819	43,469	49,127	49,023	103			103		49,126		(1,307)	(1,307)	2,478	02/01/2038
3128M5-WA-4	FHLMC GOLD POOL G03941	6.000% 02/01/38		11/01/2018	Paydown		7,649	7,649	8,645	8,627	18			18		8,645		(996)	(996)	202	02/01/2038
					Morgan Stanley CO																
3128M5-WL-0	FHLMC GOLD POOL G03951	6.000% 01/01/38		11/06/2018	Incorporated		2,557	2,324	2,627	2,619	8			8		2,627		(70)	(70)	133	01/01/2038
3128M5-WL-0	FHLMC GOLD POOL G03951	6.000% 01/01/38		12/01/2018	Paydown		16,822	16,822	18,397	18,955	(558)			(558)		18,397		(1,575)	(1,575)	471	01/01/2038
					Morgan Stanley CO																
3128M5-2M-1	FHLMC GOLD POOL G04080	6.000% 03/01/38		11/06/2018	Incorporated		728	662	748	746	2			2		748		(20)	(20)	38	03/01/2038
3128M5-2M-1	FHLMC GOLD POOL G04080	6.000% 03/01/38		11/01/2018	Paydown		55	55	63	62						62		(7)	(7)	2	03/01/2038
					Morgan Stanley CO																
3128M5-6F-2	FHLMC GOLD POOL G04170	6.000% 04/01/38		11/06/2018	Incorporated		13,484	12,257	13,853	13,827	26			26		13,853		(369)	(369)	699	04/01/2038
3128M5-6F-2	FHLMC GOLD POOL G04170	6.000% 04/01/38		11/01/2018	Paydown		8,388	8,388	9,479	9,462	18			18		9,480		(1,092)	(1,092)	257	04/01/2038
					Morgan Stanley CO																
3128M5-6W-5	FHLMC GOLD POOL G04185	6.000% 03/01/38		11/06/2018	Incorporated		6,295	5,723	6,467	6,455	12			12		6,467		(172)	(172)	326	03/01/2038
3128M5-6W-5	FHLMC GOLD POOL G04185	6.000% 03/01/38		11/01/2018	Paydown		994	994	1,124	1,121	2			2		1,123		(129)	(129)	9	03/01/2038
3128M6-AX-6	FHLMC GOLD POOL G04222	5.500% 04/01/38		12/01/2018	Paydown		28,657	28,657	30,946	31,816	(871)			(871)		30,945		(2,288)	(2,288)	794	04/01/2038
					Morgan Stanley CO																
3128M6-A7-3	FHLMC GOLD POOL G04230	6.000% 04/01/38		11/06/2018	Incorporated		11,707	10,642	12,027	12,014	13			13		12,027		(320)	(320)	607	04/01/2038
3128M6-A7-3	FHLMC GOLD POOL G04230	6.000% 04/01/38		11/01/2018	Paydown		7,820	7,820	8,838	8,828	10			10		8,838		(1,018)	(1,018)	290	04/01/2038
					Morgan Stanley CO																
3128M6-A9-9	FHLMC GOLD POOL G04232	5.500% 03/01/38		11/06/2018	Incorporated		299,889	277,595	303,662	308,109	(4,446)			(4,446)		303,663		(3,774)	(3,774)	14,504	03/01/2038
3128M6-A9-9	FHLMC GOLD POOL G04232	5.500% 03/01/38		11/01/2018	Paydown		62,583	62,583	68,460	69,462	(1,002)			(1,002)		68,460		(5,877)	(5,877)	1,582	03/01/2038
					Morgan Stanley CO																
3128M6-CH-9	FHLMC GOLD POOL G04272	5.500% 04/01/38		11/06/2018	Incorporated		128,279	118,742	129,893	131,832	(1,939)			(1,939)		129,893		(1,614)	(1,614)	6,204	04/01/2038
3128M6-CH-9	FHLMC GOLD POOL G04272	5.500% 04/01/38		11/01/2018	Paydown		43,665	43,665	47,766	48,478	(713)			(713)		47,765		(4,100)	(4,100)	703	04/01/2038
					Morgan Stanley CO																
3128M6-DE-5	FHLMC GOLD POOL G04301	6.000% 03/01/38		11/06/2018	Incorporated		8,820	8,017	9,061	9,051	10			10		9,061		(241)	(241)	457	03/01/2038
3128M6-DE-5	FHLMC GOLD POOL G04301	6.000% 03/01/38		11/01/2018	Paydown		1,329	1,329	1,502	1,500	2			2		1,502		(173)	(173)	25	03/01/2038
					Morgan Stanley CO																
3128M6-DV-7	FHLMC GOLD POOL G04316	6.000% 05/01/38		11/06/2018	Incorporated		5,145	4,677	5,285	5,275	11			11		5,286		(141)	(141)	267	05/01/2038
3128M6-DV-7	FHLMC GOLD POOL G04316	6.000% 05/01/38		11/01/2018	Paydown		491	491	555	554	1			1		555		(64)	(64)	14	05/01/2038
					Morgan Stanley CO																
3128M6-GT-9	FHLMC GOLD POOL G04410	6.000% 06/01/38		11/06/2018	Incorporated		702	638	721	719	2			2		721		(19)	(19)	36	06/01/2038

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3128M6-GT-9	FHLMC GOLD POOL G04410	6.000% 06/01/38		11/01/2018	Paydown		252	252	285	284	1			1		285		(33)	(33)	9	06/01/2038
3128M6-GU-6	FHLMC GOLD POOL G04411	6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		50,886	46,257	52,277	52,181	96			96		52,277		(1,391)	(1,391)	2,637	06/01/2038
3128M6-GU-6	FHLMC GOLD POOL G04411	6.000% 06/01/38		11/01/2018	Paydown		4,625	4,625	5,227	5,217	10			10		5,227		(602)	(602)	111	06/01/2038
3128M6-HY-7	FHLMC GOLD POOL G04447	6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		914	831	939	937	2			2		939		(25)	(25)	47	06/01/2038
3128M6-HY-7	FHLMC GOLD POOL G04447	6.000% 06/01/38		11/01/2018	Paydown		268	268	303	302	1			1		303		(35)	(35)	9	06/01/2038
3128M6-L9-7	FHLMC GOLD POOL G04552	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		722	656	742	741	1			1		742		(20)	(20)	37	09/01/2038
3128M6-L9-7	FHLMC GOLD POOL G04552	6.000% 09/01/38		11/01/2018	Paydown		104	104	117	118						118		(14)	(14)	3	09/01/2038
3128M6-MY-1	FHLMC GOLD POOL G04575	6.000% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		432	393	444	443	1			1		444		(12)	(12)	22	08/01/2038
3128M6-MY-1	FHLMC GOLD POOL G04575	6.000% 08/01/38		11/01/2018	Paydown		111	111	125	125						125		(14)	(14)	3	08/01/2038
3128M6-MZ-8	FHLMC GOLD POOL G04576	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		65,425	59,473	67,214	67,118	96			96		67,214		(1,789)	(1,789)	3,390	09/01/2038
3128M6-MZ-8	FHLMC GOLD POOL G04576	6.000% 09/01/38		11/01/2018	Paydown		14,693	14,693	16,606	16,581	24			24		16,605		(1,912)	(1,912)	412	09/01/2038
3128M6-NW-4	FHLMC GOLD POOL G04605	4.500% 06/01/38		12/01/2018	Paydown		632	632	688	677	11			11		688		(56)	(56)	14	06/01/2038
3128M6-NY-0	FHLMC GOLD POOL G04607	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		27,732	25,209	28,490	28,442	48			48		28,490		(758)	(758)	1,437	09/01/2038
3128M6-NY-0	FHLMC GOLD POOL G04607	6.000% 09/01/38		11/01/2018	Paydown		6,232	6,232	7,043	7,031	12			12		7,043		(811)	(811)	165	09/01/2038
3128M6-N3-8	FHLMC GOLD POOL G04610	6.000% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,705	1,550	1,751	1,750	2			2		1,752		(47)	(47)	88	07/01/2038
3128M6-N3-8	FHLMC GOLD POOL G04610	6.000% 07/01/38		11/01/2018	Paydown		157	157	177	177						177		(20)	(20)	4	07/01/2038
3128M6-P6-9	FHLMC GOLD POOL G04645	6.000% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		44,355	40,320	45,568	45,512	56			56		45,568		(1,213)	(1,213)	2,298	07/01/2038
3128M6-P6-9	FHLMC GOLD POOL G04645	6.000% 07/01/38		11/01/2018	Paydown		5,776	5,776	6,528	6,520	8			8		6,528		(752)	(752)	140	07/01/2038
3128M6-SA-7	FHLMC GOLD POOL G04713	6.000% 10/01/38		11/06/2018	Morgan Stanley CO Incorporated		39,996	36,357	41,089	41,035	55			55		41,090		(1,094)	(1,094)	2,072	10/01/2038
3128M6-SA-7	FHLMC GOLD POOL G04713	6.000% 10/01/38		11/01/2018	Paydown		7,493	7,493	8,468	8,457	11			11		8,468		(975)	(975)	182	10/01/2038
3128M6-SC-3	FHLMC GOLD POOL G04715	6.000% 06/01/38		12/01/2018	Paydown		2,943	2,943	3,348	3,316	33			33		3,349		(406)	(406)	89	06/01/2038
3128M6-TK-4	FHLMC GOLD POOL G04754	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,092	992	1,122	1,120	2			2		1,122		(30)	(30)	56	09/01/2038
3128M6-TK-4	FHLMC GOLD POOL G04754	6.000% 09/01/38		11/01/2018	Paydown		311	311	351	350	1			1		351		(40)	(40)	7	09/01/2038
3128M6-TN-8	FHLMC GOLD POOL G04757	6.000% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		5,532	5,029	5,683	5,672	11			11		5,683		(151)	(151)	287	08/01/2038
3128M6-TN-8	FHLMC GOLD POOL G04757	6.000% 08/01/38		11/01/2018	Paydown		1,120	1,120	1,265	1,263	3			3		1,266		(146)	(146)	34	08/01/2038
3128M6-TW-8	FHLMC GOLD POOL G04765	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		119,898	108,991	123,176	122,886	290			290		123,176		(3,278)	(3,278)	6,212	09/01/2038
3128M6-TW-8	FHLMC GOLD POOL G04765	6.000% 09/01/38		11/01/2018	Paydown		24,984	24,984	28,235	28,170	66			66		28,236		(3,252)	(3,252)	653	09/01/2038
3128M6-T6-5	FHLMC GOLD POOL G04773	4.500% 09/01/38		12/01/2018	Paydown		20,986	20,986	22,777	22,527	249			249		22,776		(1,790)	(1,790)	526	09/01/2038
3128M6-T7-3	FHLMC GOLD POOL G04774	4.500% 01/01/38		12/01/2018	Paydown		16,277	16,277	17,728	17,446	282			282		17,728		(1,451)	(1,451)	374	01/01/2038
3128M6-VF-2	FHLMC GOLD POOL G04814	5.500% 10/01/38		12/01/2018	Paydown		3,220	3,220	3,472	3,574	(102)			(102)		3,472		(252)	(252)	90	10/01/2038
3128M6-YH-5	FHLMC GOLD POOL G04912	6.000% 10/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,105	1,914	2,163	2,160	3			3		2,163		(58)	(58)	109	10/01/2038
3128M6-YH-5	FHLMC GOLD POOL G04912	6.000% 10/01/38		11/01/2018	Paydown		374	374	423	422	1			1		423		(49)	(49)	8	10/01/2038
3128M6-4N-5	FHLMC GOLD POOL G05029	6.000% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,419	2,199	2,485	2,478	7			7		2,485		(66)	(66)	125	09/01/2038
3128M6-4N-5	FHLMC GOLD POOL G05029	6.000% 09/01/38		11/01/2018	Paydown		733	733	829	826	2			2		828		(95)	(95)	17	09/01/2038
3128M6-6W-3	FHLMC GOLD POOL G05085	4.500% 09/01/35		12/01/2018	Paydown		1,612	1,612	1,756	1,726	30			30		1,756		(144)	(144)	39	09/01/2035
3128M7-AX-4	FHLMC GOLD POOL G05122	5.500% 01/01/39		12/01/2018	Paydown		12,825	12,825	13,829	14,230	(402)			(402)		13,828		(1,003)	(1,003)	351	01/01/2039
3128M7-BK-1	FHLMC GOLD POOL G05142	5.500% 12/01/35		11/06/2018	Morgan Stanley CO Incorporated		20,745	19,203	20,718	21,323	(605)			(605)		20,718		27	27	1,003	12/01/2035
3128M7-BK-1	FHLMC GOLD POOL G05142	5.500% 12/01/35		11/01/2018	Paydown		5,170	5,170	5,578	5,741	(163)			(163)		5,578		(408)	(408)	144	12/01/2035
3128M7-CC-8	FHLMC GOLD POOL G05167	4.500% 02/01/39		12/01/2018	Paydown		216	216	234	231	3			3		234		(18)	(18)	5	02/01/2039
3128M7-E2-8	FHLMC GOLD POOL G05253	5.000% 02/01/39		12/01/2018	Paydown		7,666	7,666	8,250	8,332	(82)			(82)		8,250		(584)	(584)	190	02/01/2039
3128M7-H5-8	FHLMC GOLD POOL G05352	6.000% 02/01/39		11/06/2018	Morgan Stanley CO Incorporated		2,700	2,454	2,774	2,769	5			5		2,774		(74)	(74)	140	02/01/2039
3128M7-H5-8	FHLMC GOLD POOL G05352	6.000% 02/01/39		11/01/2018	Paydown		578	578	653	652	1			1		653		(75)	(75)	17	02/01/2039

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M7-JN-7	FHLMC GOLD POOL G05369	6.000% 03/01/39		11/06/2018	Morgan Stanley CO Incorporated		14,501	13,182	14,898	14,875	23			23		14,898		(397)	(397)	751	03/01/2039
3128M7-JN-7	FHLMC GOLD POOL G05369	6.000% 03/01/39		11/01/2018	Paydown		2,934	2,934	3,316	3,311	5			5		3,316		(382)	(382)	76	03/01/2039
3128M7-L4-6	FHLMC GOLD POOL G05447	4.500% 05/01/39		12/01/2018	Paydown		12,418	12,418	13,477	13,330	147			147		13,477		(1,059)	(1,059)	319	05/01/2039
3128M7-PQ-3	FHLMC GOLD POOL G05531	6.000% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		6,182	5,620	6,351	6,341	10			10		6,351		(169)	(169)	320	08/01/2038
3128M7-PQ-3	FHLMC GOLD POOL G05531	6.000% 08/01/38		11/01/2018	Paydown		816	816	922	921	1			1		922		(106)	(106)	23	08/01/2038
3128M7-TV-8	FHLMC GOLD POOL G05664	6.000% 07/01/39		11/06/2018	Morgan Stanley CO Incorporated		323,957	294,485	329,455	334,426	(4,970)			(4,970)		329,456		(5,499)	(5,499)	16,786	07/01/2039
3128M7-TV-8	FHLMC GOLD POOL G05664	6.000% 07/01/39		11/01/2018	Paydown		56,534	56,534	63,248	64,201	(954)			(954)		63,247		(6,713)	(6,713)	1,725	07/01/2039
3128M7-TX-4	FHLMC GOLD POOL G05666	6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,279	2,981	3,369	3,364	5			5		3,369		(90)	(90)	170	04/01/2038
3128M7-TX-4	FHLMC GOLD POOL G05666	6.000% 04/01/38		11/01/2018	Paydown		550	550	622	621	1			1		622		(72)	(72)	8	04/01/2038
3128M7-UU-8	FHLMC GOLD POOL G05695	4.500% 11/01/39		12/01/2018	Paydown		595	595	645	639	7			7		646		(51)	(51)	12	11/01/2039
3128M7-Y3-4	FHLMC GOLD POOL G05830	6.000% 12/01/39		11/06/2018	Morgan Stanley CO Incorporated		2,060	1,872	2,116	2,112	4			4		2,116		(56)	(56)	107	12/01/2039
3128M7-Y3-4	FHLMC GOLD POOL G05830	6.000% 12/01/39		11/01/2018	Paydown		396	396	448	447	1			1		448		(52)	(52)	11	12/01/2039
3128M7-2V-7	FHLMC GOLD POOL G05888	5.500% 10/01/39		11/06/2018	Morgan Stanley CO Incorporated		14,241	13,182	14,420	14,623	(203)			(203)		14,420		(179)	(179)	689	10/01/2039
3128M7-2V-7	FHLMC GOLD POOL G05888	5.500% 10/01/39		11/01/2018	Paydown		3,465	3,465	3,791	3,843	(53)			(53)		3,790		(325)	(325)	90	10/01/2039
3128M7-3P-9	FHLMC GOLD POOL G05906	6.000% 04/01/40		12/01/2018	Paydown		13,996	13,996	15,285	15,769	(484)			(484)		15,285		(1,289)	(1,289)	402	04/01/2040
3128M7-4G-8	FHLMC GOLD POOL G05923	5.500% 02/01/40		12/01/2018	Paydown		1,521	1,521	1,642	1,688	(46)			(46)		1,642		(121)	(121)	45	02/01/2040
3128M7-4Z-6	FHLMC GOLD POOL G05940	6.000% 04/01/40		11/06/2018	Morgan Stanley CO Incorporated		14,006	12,732	14,389	14,376	13			13		14,389		(383)	(383)	726	04/01/2040
3128M7-4Z-6	FHLMC GOLD POOL G05940	6.000% 04/01/40		11/01/2018	Paydown		2,644	2,644	2,988	2,985	3			3		2,988		(344)	(344)	77	04/01/2040
3128M7-6Q-4	FHLMC GOLD POOL G05979	5.500% 10/01/38		12/01/2018	Paydown		13,775	13,775	14,853	15,289	(436)			(436)		14,853		(1,078)	(1,078)	387	10/01/2038
3128M8-BM-5	FHLMC GOLD POOL G06044	4.500% 06/01/39		12/01/2018	Paydown		529	529	574	568	6			6		574		(45)	(45)	10	06/01/2039
3128M8-B2-9	FHLMC GOLD POOL G06057	4.500% 10/01/40		10/03/2018	Wachovia Securities, LLC		9,024,996	8,680,489	9,507,848	9,312,537	195,311			195,311		9,507,848		(482,852)	(482,852)	329,859	10/01/2040
3128M8-B2-9	FHLMC GOLD POOL G06057	4.500% 10/01/40		10/01/2018	Paydown		936,402	936,402	1,025,653	1,004,584	21,069			21,069		1,025,653		(89,251)	(89,251)	17,065	10/01/2040
3128M8-CB-8	FHLMC GOLD POOL G06066	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		50,752	46,135	52,140	51,993	147			147		52,140		(1,388)	(1,388)	2,630	05/01/2040
3128M8-CB-8	FHLMC GOLD POOL G06066	6.000% 05/01/40		11/01/2018	Paydown		10,224	10,224	11,555	11,522	33			33		11,555		(1,331)	(1,331)	296	05/01/2040
3128M8-FM-1	FHLMC GOLD POOL G06172	5.500% 12/01/38		12/01/2018	Paydown		10,485	10,485	11,323	11,464	(142)			(142)		11,322		(837)	(837)	293	12/01/2038
3128M8-GS-7	FHLMC GOLD POOL G06209	5.500% 05/01/40		12/01/2018	Paydown		16,576	16,576	17,873	18,398	(525)			(525)		17,873		(1,297)	(1,297)	466	05/01/2040
3128M8-G4-0	FHLMC GOLD POOL G06219	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		7,772	7,065	7,984	7,974	11			11		7,985		(213)	(213)	403	05/01/2040
3128M8-G4-0	FHLMC GOLD POOL G06219	6.000% 05/01/40		11/01/2018	Paydown		1,516	1,516	1,714	1,711	2			2		1,713		(197)	(197)	42	05/01/2040
3128M8-HG-2	FHLMC GOLD POOL G06231	4.000% 12/01/40		06/06/2018	Bank of America Securities		2,592	2,538	2,680	2,675	5			5		2,680		(88)	(88)	54	12/01/2040
3128M8-HG-2	FHLMC GOLD POOL G06231	4.000% 12/01/40		06/01/2018	Paydown		186	186	196	196						196		(10)	(10)	2	12/01/2040
3128M8-HH-0	FHLMC GOLD POOL G06232	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		8,279	7,526	8,505	8,477	28			28		8,505		(226)	(226)	429	05/01/2040
3128M8-HH-0	FHLMC GOLD POOL G06232	6.000% 05/01/40		11/01/2018	Paydown		1,999	1,999	2,259	2,251	8			8		2,259		(260)	(260)	52	05/01/2040
3128M8-H2-3	FHLMC GOLD POOL G06249	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		19,724	17,930	20,264	20,188	75			75		20,263		(539)	(539)	1,022	05/01/2040
3128M8-H2-3	FHLMC GOLD POOL G06249	6.000% 05/01/40		11/01/2018	Paydown		4,399	4,399	4,972	4,954	18			18		4,972		(573)	(573)	114	05/01/2040
3128M8-NC-4	FHLMC GOLD POOL G06387	6.000% 11/01/39		11/06/2018	Morgan Stanley CO Incorporated		4,733	4,302	4,862	4,850	12			12		4,862		(129)	(129)	245	11/01/2039
3128M8-NC-4	FHLMC GOLD POOL G06387	6.000% 11/01/39		11/01/2018	Paydown		821	821	928	926	2			2		928		(107)	(107)	24	11/01/2039
3128M8-NT-7	FHLMC GOLD POOL G06402	6.000% 03/01/39		11/06/2018	Morgan Stanley CO Incorporated		1,799	1,635	1,848	1,843	5			5		1,848		(49)	(49)	93	03/01/2039
3128M8-NT-7	FHLMC GOLD POOL G06402	6.000% 03/01/39		11/01/2018	Paydown		832	832	940	938	2			2		940		(108)	(108)	34	03/01/2039
3128M8-N2-6	FHLMC GOLD POOL G06409	6.000% 11/01/39		12/01/2018	Paydown		1,908	1,908	2,071	2,150	(79)			(79)		2,071		(163)	(163)	56	11/01/2039
3128M8-W6-7	FHLMC GOLD POOL G06669	6.500% 09/01/39		12/01/2018	Paydown		3,865	3,865	4,394	4,444	(49)			(49)		4,395		(530)	(530)	130	09/01/2039
3128M8-XA-7	FHLMC GOLD POOL G06673	6.000% 11/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,427	2,206	2,493	2,483	10			10		2,493		(66)	(66)	126	11/01/2038
3128M8-XA-7	FHLMC GOLD POOL G06673	6.000% 11/01/38		11/01/2018	Paydown		957	957	1,081	1,078	4			4		1,082		(125)	(125)	26	11/01/2038

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128M8-XX-7	FHLMC GOLD POOL G06694	5.500% 06/01/40		11/06/2018	Morgan Stanley CO Incorporated		75,889	70,247	76,844	77,925	(1,081)			(1,081)		76,844		(955)	(955)	3,670	06/01/2040
3128M8-XX-7	FHLMC GOLD POOL G06694	5.500% 06/01/40		11/01/2018	Paydown		17,523	17,523	19,168	19,438	(270)			(270)		19,168		(1,645)	(1,645)	471	06/01/2040
3128M8-2A-1	FHLMC GOLD POOL G06769	4.500% 08/01/41		12/01/2018	Paydown		45,044	45,044	48,204	48,296	(92)			(92)		48,204		(3,160)	(3,160)	871	08/01/2041
3128M8-2W-3	FHLMC GOLD POOL G06789	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		36,888	33,532	37,897	37,802	95			95		37,897		(1,009)	(1,009)	1,911	05/01/2040
3128M8-2W-3	FHLMC GOLD POOL G06789	6.000% 05/01/40		11/01/2018	Paydown		9,063	9,063	10,243	10,217	26			26		10,243		(1,180)	(1,180)	255	05/01/2040
3128M8-4D-3	FHLMC GOLD POOL G06820	4.500% 08/01/41		12/01/2018	Paydown		630	630	683	676	8			8		684		(54)	(54)	13	08/01/2041
3128M8-6G-4	FHLMC GOLD POOL G06871	6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		306,162	278,309	307,401	314,457	(7,056)			(7,056)		307,401		(1,239)	(1,239)	15,864	06/01/2038
3128M8-6G-4	FHLMC GOLD POOL G06871	6.000% 06/01/38		11/01/2018	Paydown		51,795	51,795	57,209	58,522	(1,313)			(1,313)		57,209		(5,414)	(5,414)	1,442	06/01/2038
3128M8-6L-3	FHLMC GOLD POOL G06875	5.500% 12/01/38		11/06/2018	Morgan Stanley CO Incorporated		37,166	34,403	37,634	38,226	(592)			(592)		37,634		(468)	(468)	1,798	12/01/2038
3128M8-6L-3	FHLMC GOLD POOL G06875	5.500% 12/01/38		11/01/2018	Paydown		7,092	7,092	7,758	7,880	(122)			(122)		7,758		(666)	(666)	196	12/01/2038
3128M8-6N-9	FHLMC GOLD POOL G06877	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		3,599	3,272	3,698	3,679	18			18		3,697		(98)	(98)	187	05/01/2040
3128M8-6N-9	FHLMC GOLD POOL G06877	6.000% 05/01/40		11/01/2018	Paydown		715	715	809	804	4			4		808		(93)	(93)	18	05/01/2040
3128M8-6W-9	FHLMC GOLD POOL G06885	3.500% 12/01/41		12/01/2018	Paydown		27,590	27,590	27,699	28,629	(930)			(930)		27,699		(109)	(109)	512	12/01/2041
3128M9-BX-9	FHLMC GOLD POOL G06954	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		46,549	42,314	47,822	47,723	99			99		47,822		(1,273)	(1,273)	2,412	05/01/2040
3128M9-BX-9	FHLMC GOLD POOL G06954	6.000% 05/01/40		11/01/2018	Paydown		8,411	8,411	9,505	9,486	20			20		9,506		(1,095)	(1,095)	241	05/01/2040
3128M9-BZ-4	FHLMC GOLD POOL G06956	4.500% 08/01/41		12/01/2018	Paydown		8,928	8,928	9,689	9,576	114			114		9,690		(762)	(762)	222	08/01/2041
3128M9-C8-3	FHLMC GOLD POOL G06995	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		9,084	8,257	9,332	9,314	18			18		9,332		(248)	(248)	471	05/01/2040
3128M9-C8-3	FHLMC GOLD POOL G06995	6.000% 05/01/40		12/01/2018	Paydown		6,506	6,506	7,142	7,339	(197)			(197)		7,142		(636)	(636)	203	05/01/2040
3128M9-C9-1	FHLMC GOLD POOL G06996	4.500% 09/01/41		12/01/2018	Paydown		62,985	62,985	68,359	67,571	787			787		68,358		(5,373)	(5,373)	1,320	09/01/2041
3128M9-DF-6	FHLMC GOLD POOL G07002	4.500% 12/01/41		12/01/2018	Paydown		2,710	2,710	2,941	2,905	36			36		2,941		(231)	(231)	60	12/01/2041
3128M9-GZ-9	FHLMC GOLD POOL G07116	6.000% 07/01/39		12/01/2018	Paydown		8,376	8,376	9,098	9,437	(339)			(339)		9,098		(722)	(722)	236	07/01/2039
3128M9-LB-6	FHLMC GOLD POOL G07222	6.000% 04/01/40		11/06/2018	Morgan Stanley CO Incorporated		50,290	45,715	51,665	51,542	123			123		51,665		(1,375)	(1,375)	2,606	04/01/2040
3128M9-LB-6	FHLMC GOLD POOL G07222	6.000% 04/01/40		11/01/2018	Paydown		10,457	10,457	11,818	11,790	28			28		11,818		(1,361)	(1,361)	285	04/01/2040
3128M9-NX-6	FHLMC GOLD POOL G07306	3.000% 02/01/43		12/01/2018	Paydown		17,090	17,090	16,383	17,188	(804)			(804)		16,384		706	706	305	02/01/2043
3128M9-N4-0	FHLMC GOLD POOL G07311	6.000% 05/01/40		11/06/2018	Morgan Stanley CO Incorporated		5,859	5,326	6,019	6,002	17			17		6,019		(160)	(160)	304	05/01/2040
3128M9-N4-0	FHLMC GOLD POOL G07311	6.000% 05/01/40		11/01/2018	Paydown		933	933	1,055	1,051	3			3		1,054		(121)	(121)	26	05/01/2040
3128M9-TQ-5	FHLMC GOLD POOL G07459	3.500% 08/01/43		12/01/2018	Paydown		1,056,024	1,056,024	1,101,250	1,090,345	10,905			10,905		1,101,250		(45,226)	(45,226)	19,386	08/01/2043
3128M9-UC-4	FHLMC GOLD POOL G07479	4.000% 02/01/41		12/01/2018	Paydown		109,269	109,269	117,089	115,190	1,899			1,899		117,089		(7,820)	(7,820)	2,361	02/01/2041
3128M9-U6-7	FHLMC GOLD POOL G07505	7.000% 02/01/39		12/06/2018	Morgan Stanley CO Incorporated		883,480	771,177	859,870	896,867	(36,997)			(36,997)		859,870		23,610	23,610	55,782	02/01/2039
3128M9-U6-7	FHLMC GOLD POOL G07505	7.000% 02/01/39		12/01/2018	Paydown		183,382	183,382	204,473	213,271	(8,798)			(8,798)		204,473		(21,091)	(21,091)	6,644	02/01/2039
3128M9-WK-4	FHLMC GOLD POOL G07550	3.000% 08/01/43		12/01/2018	Paydown		56,499	56,499	54,813	56,824	(2,011)			(2,011)		54,813		1,686	1,686	942	08/01/2043
3128M9-WN-8	FHLMC GOLD POOL G07553	5.500% 06/01/41		12/01/2018	Paydown		156,120	156,120	170,171	170,695	(524)			(524)		170,171		(14,051)	(14,051)	4,422	06/01/2041
3128M9-ZF-2	FHLMC GOLD POOL G07642	5.000% 10/01/41		01/05/2018	Various		159,651	146,807	160,479	158,958	1,520			1,520		160,478		(827)	(827)	816	10/01/2041
3128M9-ZF-2	FHLMC GOLD POOL G07642	5.000% 10/01/41		12/01/2018	Paydown		12,606	12,606	13,780	13,650	130			130		13,780		(1,174)	(1,174)	280	10/01/2041
3128M9-6X-5	FHLMC GOLD POOL G07786	4.000% 08/01/44		12/01/2018	Paydown		40,489	40,489	43,121	42,835	286			286		43,121		(2,632)	(2,632)	875	08/01/2044
3128M9-7H-9	FHLMC GOLD POOL G07796	5.000% 08/01/44		12/01/2018	Paydown		89,599	89,599	99,791	96,988	2,803			2,803		99,791		(10,192)	(10,192)	2,255	08/01/2044
3128MJ-A5-9	FHLMC GOLD POOL G08027	5.500% 12/01/34		11/06/2018	Morgan Stanley CO Incorporated		3,123	2,890	3,162	3,206	(44)			(44)		3,162		(39)	(39)	151	12/01/2034
3128MJ-A5-9	FHLMC GOLD POOL G08027	5.500% 12/01/34		11/01/2018	Paydown		600	600	657	665	(9)			(9)		656		(56)	(56)	16	12/01/2034
3128MJ-CR-9	FHLMC GOLD POOL G08079	5.000% 09/01/35		12/01/2018	Paydown		59,830	59,830	59,124	64,961	(5,837)			(5,837)		59,124		706	706	1,466	09/01/2035
3128MJ-G8-7	FHLMC GOLD POOL G08222	6.000% 09/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,027	934	1,056	1,053	2			2		1,055		(28)	(28)	53	09/01/2037
3128MJ-G8-7	FHLMC GOLD POOL G08222	6.000% 09/01/37		11/01/2018	Paydown		204	204	230	230	1			1		231		(27)	(27)	7	09/01/2037
3128MJ-HD-5	FHLMC GOLD POOL G08227	6.000% 10/01/37		11/06/2018	Morgan Stanley CO Incorporated		716	651	736	734	2			2		736		(20)	(20)	37	10/01/2037
3128MJ-HD-5	FHLMC GOLD POOL G08227	6.000% 10/01/37		11/01/2018	Paydown		196	196	221	220	1			1		221		(25)	(25)	6	10/01/2037
3128MJ-JJ-0	FHLMC GOLD POOL G08264	6.000% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,141	1,037	1,172	1,170	2			2		1,172		(31)	(31)	59	04/01/2038

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128MJ-JJ-0	FHLMC GOLD POOL G08264	6.000% 04/01/38		11/01/2018	Paydown		237	237	268	268						268		(31)	(31)	7	04/01/2038
3128MJ-JW-1	FHLMC GOLD POOL G08276	6.000% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		3,191	2,901	3,279	3,272	6			6		3,278		(87)	(87)	165	06/01/2038
3128MJ-JW-1	FHLMC GOLD POOL G08276	6.000% 06/01/38		11/01/2018	Paydown		750	750	848	846	2			2		848		(98)	(98)	19	06/01/2038
3128MJ-LE-8	FHLMC GOLD POOL G08324	5.500% 02/01/39		11/06/2018	Morgan Stanley CO Incorporated		1,621	1,501	1,619	1,665	(46)			(46)		1,619		2	2	78	02/01/2039
3128MJ-LE-8	FHLMC GOLD POOL G08324	5.500% 02/01/39		11/01/2018	Paydown		249	249	269	277	(8)			(8)		269		(20)	(20)	5	02/01/2039
3128MJ-LQ-1	FHLMC GOLD POOL G08334	5.500% 03/01/39		11/06/2018	Morgan Stanley CO Incorporated		9,189	8,506	9,305	9,436	(131)			(131)		9,305		(116)	(116)	444	03/01/2039
3128MJ-LQ-1	FHLMC GOLD POOL G08334	5.500% 03/01/39		11/01/2018	Paydown		2,860	2,860	3,128	3,173	(44)			(44)		3,129		(269)	(269)	74	03/01/2039
3128MJ-L2-4	FHLMC GOLD POOL G08344	4.500% 05/01/39		12/01/2018	Paydown		17,169	17,169	18,634	18,430	204			204		18,634		(1,465)	(1,465)	409	05/01/2039
3128MJ-L5-7	FHLMC GOLD POOL G08347	4.500% 06/01/39		12/01/2018	Paydown		1,636	1,636	1,775	1,757	19			19		1,776		(140)	(140)	37	06/01/2039
3128MJ-MN-7	FHLMC GOLD POOL G08364	4.500% 09/01/39		12/01/2018	Paydown		754	754	818	809	9			9		818		(64)	(64)	17	09/01/2039
3128MJ-MW-7	FHLMC GOLD POOL G08372	4.500% 11/01/39		12/01/2018	Paydown		574	574	623	616	7			7		623		(49)	(49)	13	11/01/2039
3128MJ-QD-5	FHLMC GOLD POOL G08451	4.500% 06/01/41		12/01/2018	Paydown		1,505	1,505	1,633	1,613	20			20		1,633		(128)	(128)	31	06/01/2041
3128MJ-RV-4	FHLMC GOLD POOL G08499	3.000% 07/01/42		12/01/2018	Paydown		1,194	1,194	1,145	1,203	(58)			(58)		1,145		49	49	19	07/01/2042
3128MJ-YH-7	FHLMC GOLD POOL G08711	3.500% 06/01/46		12/01/2018	Paydown		920,830	920,830	970,972	946,153	24,819			24,819		970,972		(50,142)	(50,142)	17,228	06/01/2046
3128MJ-Y6-1	FHLMC GOLD POOL G08732	3.000% 11/01/46		12/01/2018	Paydown		2,434	2,434	2,447	2,437	10			10		2,447		(13)	(13)	41	11/01/2046
3128MJ-ZF-0	FHLMC GOLD POOL G08741	3.000% 01/01/47		12/01/2018	Paydown		11,943	11,943	12,007	11,952	55			55		12,007		(64)	(64)	198	01/01/2047
3128MJ-ZW-3	FHLMC GOLD POOL G08756	3.000% 04/01/47		12/01/2018	Paydown		133,247	133,247	133,877	133,346	531			531		133,877		(630)	(630)	2,195	04/01/2047
3128MJ-2L-3	FHLMC GOLD POOL G08778	3.000% 09/01/47		12/01/2018	Paydown		40,168	40,168	40,358	40,198	160			160		40,358		(190)	(190)	677	09/01/2047
3128MJ-2W-9	FHLMC GOLD POOL G08788	3.500% 11/01/47		05/24/2018	Morgan Stanley CO Incorporated		4,721,779	4,764,961	4,917,589	4,896,928	20,661			20,661		4,917,589		(195,810)	(195,810)	82,460	11/01/2047
3128MJ-2W-9	FHLMC GOLD POOL G08788	3.500% 11/01/47		05/01/2018	Paydown		120,803	120,803	124,673	124,148	524			524		124,672		(3,869)	(3,869)	1,068	11/01/2047
3128MJ-2X-7	FHLMC GOLD POOL G08789	4.000% 11/01/47		05/23/2018	Morgan Stanley CO Incorporated		6,497,025	6,397,317	6,749,419	6,699,940	49,479			49,479		6,749,419		(252,394)	(252,394)	123,681	11/01/2047
3128MJ-2X-7	FHLMC GOLD POOL G08789	4.000% 11/01/47		12/01/2018	Paydown		336,786	336,786	355,322	352,717	2,605			2,605		355,322		(18,536)	(18,536)	4,647	11/01/2047
31283K-UP-1	FHLMC GOLD POOL G11490	5.000% 10/01/18		09/01/2018	Paydown		177	177	172	178	(6)			(6)		172		5	5	2	10/01/2018
31283K-VF-2	FHLMC GOLD POOL G11514	5.000% 01/01/19		12/01/2018	Paydown		763	763	748	771	(24)			(24)		747		16	16	16	01/01/2019
31283K-X2-9	FHLMC GOLD POOL G11597	5.000% 06/01/19		12/01/2018	Paydown		14,039	14,039	13,640	14,258	(617)			(617)		13,641		398	398	347	06/01/2019
31283K-Y3-6	FHLMC GOLD POOL G11630	3.500% 06/01/19		12/01/2018	Paydown		2,237	2,237	2,367	2,312	55			55		2,367		(130)	(130)	33	06/01/2019
31283K-2T-4	FHLMC GOLD POOL G11686	5.500% 04/01/20		12/01/2018	Paydown		37,884	37,884	37,795	38,799	(1,004)			(1,004)		37,795		89	89	1,051	04/01/2020
3128M1-EC-9	FHLMC GOLD POOL G12031	5.500% 05/01/21		12/01/2018	Paydown		54,106	54,106	53,827	56,141	(2,314)			(2,314)		53,827		279	279	1,558	05/01/2021
3128M1-Q8-5	FHLMC GOLD POOL G12379	4.500% 06/01/21		12/01/2018	Paydown		64,203	64,203	68,603	65,774	2,829			2,829		68,603		(4,400)	(4,400)	1,481	06/01/2021
3128MB-BE-6	FHLMC GOLD POOL G12537	5.500% 02/01/19		12/01/2018	Paydown		127	127	127	128	(1)			(1)		127				3	02/01/2019
3128MB-FT-9	FHLMC GOLD POOL G12678	5.500% 12/01/19		12/01/2018	Paydown		1,082	1,082	1,081	1,093	(12)			(12)		1,081		1	1	19	12/01/2019
3128MB-FU-6	FHLMC GOLD POOL G12679	5.500% 08/01/20		12/01/2018	Paydown		10,999	10,999	10,989	11,218	(229)			(229)		10,989		10	10	295	08/01/2020
3128MB-U8-8	FHLMC GOLD POOL G13107	5.500% 07/01/20		12/01/2018	Paydown		31,347	31,347	34,170	32,045	2,125			2,125		34,170		(2,823)	(2,823)	828	07/01/2020
3128MB-WT-0	FHLMC GOLD POOL G13158	4.500% 04/01/18		04/01/2018	Paydown		321	321	343	322	21			21		343		(22)	(22)	2	04/01/2018
3128MC-G9-0	FHLMC GOLD POOL G13624	5.000% 08/01/24		12/01/2018	Paydown		252,160	252,160	271,998	264,605	7,393			7,393		271,998		(19,838)	(19,838)	6,974	08/01/2024
3128MD-DC-4	FHLMC GOLD POOL G14399	4.000% 06/01/25		12/01/2018	Paydown		52,711	52,711	55,881	54,764	1,117			1,117		55,881		(3,170)	(3,170)	1,066	06/01/2025
3128MD-F9-9	FHLMC GOLD POOL G14492	4.000% 10/01/25		12/01/2018	Paydown		40,209	40,209	42,627	41,836	791			791		42,627		(2,418)	(2,418)	839	10/01/2025
3128MD-TW-3	FHLMC GOLD POOL G14865	2.500% 04/01/28		01/04/2018	Bank of America Securities		322,009	321,156	327,581	322,938	4,644			4,644		327,582		(5,573)	(5,573)	1,026	04/01/2028
3128MD-TW-3	FHLMC GOLD POOL G14865	2.500% 04/01/28		01/01/2018	Paydown		5,141	5,141	5,244	5,170	74			74		5,244		(103)	(103)	11	04/01/2028
3128MD-W4-1	FHLMC GOLD POOL G14967	3.000% 12/01/28		02/27/2018	JPMorgan Securities Inc		42,178	42,126	43,396	42,999	397			397		43,396		(1,218)	(1,218)	260	12/01/2028
3128MD-W4-1	FHLMC GOLD POOL G14967	3.000% 12/01/28		03/01/2018	Paydown		2,839	2,839	2,925	2,898	27			27		2,925		(86)	(86)	117	12/01/2028
3128MD-3A-9	FHLMC GOLD POOL G15093	3.000% 04/01/29		12/01/2018	Paydown		108,404	108,404	113,951	110,788	3,163			3,163		113,951		(5,547)	(5,547)	1,794	04/01/2029
3128MM-AR-4	FHLMC GOLD POOL G18015	4.500% 10/01/19		12/01/2018	Paydown		22,308	22,308	23,802	22,706	1,096			1,096		23,802		(1,494)	(1,494)	520	10/01/2019
3128MM-LB-7	FHLMC GOLD POOL G18321	4.500% 08/01/24		12/01/2018	Paydown		28,783	28,783	30,657	30,142	515			515		30,657		(1,874)	(1,874)	656	08/01/2024
3128MM-N3-3	FHLMC GOLD POOL G18409	3.000% 11/01/26		12/01/2018	Paydown		48,897	48,897	51,308	49,941	1,366			1,366		51,307		(2,410)	(2,410)	791	11/01/2026
3128MM-TT-0	FHLMC GOLD POOL G18561	3.000% 07/01/30		12/01/2018	Paydown		55,694	55,694	58,336	56,779	1,556			1,556		58,335		(2,641)	(2,641)	877	07/01/2030
3128MM-WQ-2	FHLMC GOLD POOL G18654	2.500% 08/01/32		05/10/2018	Credit Suisse Securities USA		880,418	907,063	915,141	906,142	9,000			9,000		915,142		(34,724)	(34,724)	10,456	08/01/2032
3128MM-WQ-2	FHLMC GOLD POOL G18654	2.500% 08/01/32		05/01/2018	Paydown		46,116	46,116	46,526	46,069	458			458		46,527		(411)	(411)	272	08/01/2032
3128CU-NC-6	FHLMC GOLD POOL G30387	5.500% 02/01/28		12/01/2018	Paydown		10,047	10,047	10,875	11,013	(139)			(139)		10,874		(827)	(827)	338	02/01/2028
3128CU-RG-3	FHLMC GOLD POOL G30487	5.500% 08/01/28		12/01/2018	Paydown		11,754	11,754	12,686	12,885	(199)			(199)		12,686		(932)	(932)	316	08/01/2028

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335A-AT-5	FHLMC GOLD POOL G60018	4.500% 12/01/43		12/01/2018	Paydown		157,038	157,038	170,619	168,030	2,589			2,589		170,619		(13,581)	(13,581)	3,620	12/01/2043
31335A-CR-7	FHLMC GOLD POOL G60080	3.500% 06/01/45		12/01/2018	Paydown		352,846	352,846	371,591	364,810	6,781			6,781		371,591		(18,745)	(18,745)	6,678	06/01/2045
31335A-EK-0	FHLMC GOLD POOL G60138	3.500% 08/01/45		12/01/2018	Paydown		126,190	126,190	129,906	130,804	(897)			(897)		129,907		(3,717)	(3,717)	2,396	08/01/2045
31335A-FM-5	FHLMC GOLD POOL G60172	4.500% 09/01/43		10/03/2018	Wachovia Securities, LLC		11,206,924	10,766,183	11,840,640	11,578,695	261,946			261,946		11,840,641		(633,717)	(633,717)	409,115	09/01/2043
31335A-FM-5	FHLMC GOLD POOL G60172	4.500% 09/01/43		10/01/2018	Paydown		1,904,651	1,904,651	2,094,733	2,048,393	46,341			46,341		2,094,734		(190,083)	(190,083)	39,007	09/01/2043
31335A-FW-3	FHLMC GOLD POOL G60181	4.500% 01/01/45		12/01/2018	Paydown		240,747	240,747	266,440	259,818	6,621			6,621		266,439		(25,692)	(25,692)	6,071	01/01/2045
31335A-HP-6	FHLMC GOLD POOL G60238	3.500% 10/01/45		12/01/2018	Paydown		267,865	267,865	282,095	276,863	5,232			5,232		282,095		(14,230)	(14,230)	5,124	10/01/2045
31335A-J3-3	FHLMC GOLD POOL G60282	4.500% 06/01/42		12/01/2018	Paydown		391,412	391,412	426,425	419,789	6,636			6,636		426,425		(35,013)	(35,013)	8,852	06/01/2042
31335A-NJ-3	FHLMC GOLD POOL G60393	3.500% 01/01/46		12/01/2018	Paydown		48,124	48,124	49,667	49,680	(13)			(13)		49,667		(1,543)	(1,543)	900	01/01/2046
31335A-PZ-5	FHLMC GOLD POOL G60440	3.500% 03/01/46		02/01/2018	INTL FCSTONE FINANCIAL INC./BD		1,258,528	1,240,502	1,306,301	1,282,175	24,126			24,126		1,306,301		(47,773)	(47,773)	8,684	03/01/2046
31335A-PZ-5	FHLMC GOLD POOL G60440	3.500% 03/01/46		12/01/2018	Paydown		633,840	633,840	669,116	655,133	13,983			13,983		669,116		(35,276)	(35,276)	11,633	03/01/2046
31335A-RE-0	FHLMC GOLD POOL G60485	4.500% 10/01/41		10/03/2018	Goldman Sachs		10,155,172	9,774,868	10,703,481	10,483,546	219,935			219,935		10,703,481		(548,309)	(548,309)	371,445	10/01/2041
31335A-RE-0	FHLMC GOLD POOL G60485	4.500% 10/01/41		10/01/2018	Paydown		2,162,524	2,162,524	2,367,964	2,319,307	48,657			48,657		2,367,964		(205,440)	(205,440)	36,251	10/01/2041
31335A-RL-4	FHLMC GOLD POOL G60491	4.000% 08/01/43		12/01/2018	Paydown		187,042	187,042	201,947	197,205	4,742			4,742		201,947		(14,905)	(14,905)	4,010	08/01/2043
31335A-TS-7	FHLMC GOLD POOL G60561	3.500% 05/01/46		12/01/2018	Paydown		37,667	37,667	38,932	38,873	59			59		38,932		(1,265)	(1,265)	634	05/01/2046
31335A-TT-5	FHLMC GOLD POOL G60562	4.000% 01/01/44		12/01/2018	Paydown		190,707	190,707	203,178	200,979	2,198			2,198		203,177		(12,470)	(12,470)	4,180	01/01/2044
31335A-TV-0	FHLMC GOLD POOL G60564	5.000% 02/01/42		01/05/2018	Goldman Sachs		948,124	872,089	956,027	945,364	10,663			10,663		956,027		(7,903)	(7,903)	4,845	02/01/2042
31335A-TV-0	FHLMC GOLD POOL G60564	5.000% 02/01/42		01/01/2018	Paydown		13,070	13,070	14,328	14,168	160			160		14,328		(1,258)	(1,258)	54	02/01/2042
31335A-UH-9	FHLMC GOLD POOL G60584	3.500% 06/01/46		03/08/2018	Nomura Securities/Fixed Income		51,849	51,699	53,319	53,372	(53)			(53)		53,319		(1,470)	(1,470)	513	06/01/2046
31335A-UH-9	FHLMC GOLD POOL G60584	3.500% 06/01/46		03/01/2018	Paydown		653	653	673	674	(1)			(1)		673		(20)	(20)	5	06/01/2046
31335A-WU-8	FHLMC GOLD POOL G60659	3.500% 08/01/46		03/08/2018	Barclays Capital Inc		41,064	41,000	41,464	42,300	(836)			(836)		41,464		(400)	(400)	407	08/01/2046
31335A-WU-8	FHLMC GOLD POOL G60659	3.500% 08/01/46		03/01/2018	Paydown		1,190	1,190	1,204	1,227	(24)			(24)		1,203		(13)	(13)	7	08/01/2046
31335A-XU-7	FHLMC GOLD POOL G60691	4.000% 06/01/46		12/01/2018	Paydown		4,756	4,756	5,036	5,016	19			19		5,035		(279)	(279)	97	06/01/2046
31335A-YP-7	FHLMC GOLD POOL G60718	3.000% 09/01/46		12/01/2018	Paydown		11,304	11,304	11,674	11,333	340			340		11,673		(369)	(369)	182	09/01/2046
31335A-Y2-8	FHLMC GOLD POOL G60729	4.000% 09/01/46		12/01/2018	Paydown		1,352	1,352	1,440	1,427	13			13		1,440		(88)	(88)	28	09/01/2046
31335A-4A-3	FHLMC GOLD POOL G60817	3.500% 01/01/47		05/08/2018	Goldman Sachs		77,356	77,596	80,230	80,359	(130)			(130)		80,229		(2,873)	(2,873)	1,230	01/01/2047
31335A-4A-3	FHLMC GOLD POOL G60817	3.500% 01/01/47		05/01/2018	Paydown		2,890	2,890	2,988	2,993	(5)			(5)		2,988		(98)	(98)	25	01/01/2047
31335A-6A-1	FHLMC GOLD POOL G60865	3.500% 02/01/47		04/16/2018	Credit Suisse Securities USA		110,377	109,853	113,741	113,870	(129)			(129)		113,741		(3,364)	(3,364)	1,420	02/01/2047
31335A-6A-1	FHLMC GOLD POOL G60865	3.500% 02/01/47		05/01/2018	Paydown		4,556	4,556	4,717	4,722	(5)			(5)		4,717		(161)	(161)	364	02/01/2047
31335A-6G-8	FHLMC GOLD POOL G60871	4.500% 07/01/46		12/01/2018	Paydown		2,695	2,695	2,933	2,931	1			1		2,932		(237)	(237)	75	07/01/2046
31335A-6V-5	FHLMC GOLD POOL G60884	4.000% 02/01/47		12/01/2018	Paydown		6,012	6,012	6,404	6,358	47			47		6,405		(393)	(393)	132	02/01/2047
31335A-6Z-6	FHLMC GOLD POOL G60888	3.500% 12/01/44		12/01/2018	Paydown		122,428	122,428	124,226	126,483	(2,257)			(2,257)		124,226		(1,798)	(1,798)	2,222	12/01/2044
3132XC-RV-9	FHLMC GOLD POOL G67700	3.500% 08/01/46		03/22/2018	Nomura Securities/Fixed Income		168,390	167,604	172,822	173,182	(360)			(360)		172,822		(4,432)	(4,432)	1,646	08/01/2046
3132XC-RV-9	FHLMC GOLD POOL G67700	3.500% 08/01/46		04/01/2018	Paydown		5,875	5,875	6,058	6,071	(13)			(13)		6,058		(183)	(183)	532	08/01/2046
3132XC-RZ-0	FHLMC GOLD POOL G67704	4.000% 08/01/47		12/01/2018	Paydown		51,306	51,306	54,898	54,342	555			555		54,897		(3,591)	(3,591)	1,130	08/01/2047
3128PE-3X-4	FHLMC GOLD POOL J03514	6.500% 10/01/21		12/01/2018	Paydown		21,875	21,875	22,422	23,043	(621)			(621)		22,422		(547)	(547)	608	10/01/2021
3128PG-JD-6	FHLMC GOLD POOL J04760	5.500% 05/01/22		12/01/2018	Paydown		30,449	30,449	30,435	31,976	(1,541)			(1,541)		30,435		14	14	919	05/01/2022
3128PJ-V3-8	FHLMC GOLD POOL J06934	5.000% 02/01/23		12/01/2018	Paydown		40,387	40,387	43,472	42,287	1,185			1,185		43,472		(3,085)	(3,085)	921	02/01/2023
3128PP-F2-4	FHLMC GOLD POOL J10185	5.500% 11/01/22		12/01/2018	Paydown		110,992	110,992	111,265	116,124	(4,859)			(4,859)		111,265		(273)	(273)	3,470	11/01/2022
3128PP-NG-4	FHLMC GOLD POOL J10391	4.500% 07/01/24		12/01/2018	Paydown		2,742	2,742	2,869	2,874	(6)			(6)		2,868		(126)	(126)	52	07/01/2024
3128PP-6N-8	FHLMC GOLD POOL J10877	4.500% 10/01/24		12/01/2018	Paydown		1,954	1,954	2,044	2,050	(6)			(6)		2,044		(90)	(90)	40	10/01/2024
3128PQ-K5-9	FHLMC GOLD POOL J11216	4.500% 11/01/24		12/01/2018	Paydown		5,030	5,030	5,262	5,289	(27)			(27)		5,262		(232)	(232)	174	11/01/2024
3128PQ-LR-0	FHLMC GOLD POOL J11236	4.500% 11/01/24		12/01/2018	Paydown		6,151	6,151	6,434	6,462	(27)			(27)		6,435		(284)	(284)	144	11/01/2024
3128PQ-LZ-2	FHLMC GOLD POOL J11244	4.500% 11/01/24		12/01/2018	Paydown		1,382	1,382	1,445	1,453	(7)			(7)		1,446		(64)	(64)	36	11/01/2024
3128PQ-L3-3	FHLMC GOLD POOL J11246	4.500% 12/01/24		12/01/2018	Paydown		3,654	3,654	3,823	3,833	(11)			(11)		3,822		(168)	(168)	113	12/01/2024
3128PQ-L8-2	FHLMC GOLD POOL J11251	4.500% 11/01/24		12/01/2018	Paydown		1,787	1,787	1,870	1,876	(7)			(7)		1,869		(82)	(82)	44	11/01/2024
3128PR-UW-7	FHLMC GOLD POOL J12397	4.000% 06/01/25		12/01/2018	Paydown		30,368	30,368	32,185	31,597	588			588		32,185		(1,817)	(1,817)	594	06/01/2025
3128PR-4W-6	FHLMC GOLD POOL J12637	4.500% 07/01/25		12/01/2018	Paydown		1,704	1,704	1,821	1,791	30			30		1,821		(117)	(117)	36	07/01/2025
3128PS-6V-4	FHLMC GOLD POOL J13584	3.500% 11/01/25		12/01/2018	Paydown		27,266	27,266	28,951	28,197	754			754		28,951		(1,685)	(1,685)	523	11/01/2025
3128PT-UH-6	FHLMC GOLD POOL J14184	3.500% 01/01/26		12/01/2018	Paydown		53,853	53,853	57,055	55,692	1,363			1,363		57,055		(3,202)	(3,202)	981	01/01/2026
3128PW-M4-7	FHLMC GOLD POOL J16679	3.000% 09/01/26		12/01/2018	Paydown		49,649	49,649	52,112	50,710	1,402			1,402		52,112		(2,463)	(2,463)	813	09/01/2026
3128PX-A9-7	FHLMC GOLD POOL J17232	3.000% 11/01/26		12/01/2018	Paydown		102,369	102,369	107,479	104,556	2,923			2,923		107,479		(5,110)	(5,110)	1,632	11/01/2026
3128PX-KT-2	FHLMC GOLD POOL J17506	3.000% 12/01/26		12/01/2018	Paydown		104,781	104,781	110,012	107,020	2,992			2,992		110,012		(5,231)	(5,231)	1,661	12/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PX-UQ-7	FHLMC GOLD POOL J17791 3.000% 01/01/27		12/01/2018	Paydown		89,450	89,450	93,859	91,362	2,498			2,498		93,860		(4,410)	(4,410)	1,396	01/01/2027
31306X-QR-7	FHLMC GOLD POOL J20464 2.500% 09/01/27		09/25/2018	Credit Suisse Securities USA		18,178	18,668	18,985	18,772	214			214		18,986		(808)	(808)	369	09/01/2027
31306X-QR-7	FHLMC GOLD POOL J20464 2.500% 09/01/27		10/01/2018	Paydown		3,500	3,500	3,560	3,520	40			40		3,560		(60)	(60)	77	09/01/2027
31307R-ND-3	FHLMC GOLD POOL J34888 2.500% 07/01/31		09/11/2018	Barclays Capital Inc		5,725	5,921	5,981	5,927	53			53		5,980		(255)	(255)	118	07/01/2031
31307R-ND-3	FHLMC GOLD POOL J34888 2.500% 07/01/31		09/01/2018	Paydown		782	782	790	783	7			7		790		(8)	(8)	8	07/01/2031
3132GD-C6-7	FHLMC GOLD POOL Q00093 4.000% 04/01/41		12/01/2018	Paydown		463	463	495	488	7			7		495		(32)	(32)	9	04/01/2041
3132GD-EC-2	FHLMC GOLD POOL Q00131 4.500% 04/01/41		12/01/2018	Paydown		843	843	915	904	11			11		915		(72)	(72)	21	04/01/2041
3132GD-HH-8	FHLMC GOLD POOL Q00232 4.500% 04/01/41		12/01/2018	Paydown		584	584	634	627	7			7		634		(50)	(50)	12	04/01/2041
3132GD-J6-0	FHLMC GOLD POOL Q00285 4.500% 04/01/41		12/01/2018	Paydown		7,298	7,298	7,774	7,827	(53)			(53)		7,774		(476)	(476)	163	04/01/2041
3132GD-QH-8	FHLMC GOLD POOL Q00456 4.500% 04/01/41		12/01/2018	Paydown		5,114	5,114	5,550	5,483	67			67		5,550		(436)	(436)	90	04/01/2041
3132GD-S8-6	FHLMC GOLD POOL Q00543 4.500% 05/01/41		12/01/2018	Paydown		6,004	6,004	6,517	6,437	79			79		6,516		(512)	(512)	140	05/01/2041
3132GD-3M-2	FHLMC GOLD POOL Q00804 4.500% 05/01/41		12/01/2018	Paydown		31,124	31,124	33,799	33,371	428			428		33,799		(2,675)	(2,675)	658	05/01/2041
3132GD-5K-4	FHLMC GOLD POOL Q00850 4.500% 05/01/41		12/01/2018	Paydown		5,719	5,719	6,207	6,132	75			75		6,207		(488)	(488)	110	05/01/2041
3132GE-B4-1	FHLMC GOLD POOL Q00959 4.500% 05/01/41		12/01/2018	Paydown		35,773	35,773	38,836	38,355	481			481		38,836		(3,063)	(3,063)	577	05/01/2041
3132GE-J2-7	FHLMC GOLD POOL Q01181 4.500% 06/01/41		12/01/2018	Paydown		4,914	4,914	5,333	5,268	65			65		5,333		(419)	(419)	113	06/01/2041
3132GE-K5-8	FHLMC GOLD POOL Q01216 4.500% 06/01/41		12/01/2018	Paydown		393	393	427	422	5			5		427		(34)	(34)	11	06/01/2041
3132GE-SE-1	FHLMC GOLD POOL Q01417 4.500% 06/01/41		12/01/2018	Paydown		802	802	870	859	11			11		870		(68)	(68)	21	06/01/2041
3132GE-S8-4	FHLMC GOLD POOL Q01443 4.500% 06/01/41		12/01/2018	Paydown		8,836	8,836	9,590	9,474	116			116		9,590		(754)	(754)	217	06/01/2041
3132GE-3J-7	FHLMC GOLD POOL Q01701 4.500% 06/01/41		12/01/2018	Paydown		623	623	676	668	8			8		676		(53)	(53)	9	06/01/2041
3132GF-CQ-8	FHLMC GOLD POOL Q01879 4.500% 07/01/41		12/01/2018	Paydown		208	208	225	223	3			3		226		(18)	(18)	4	07/01/2041
3132GF-VU-8	FHLMC GOLD POOL Q02427 4.500% 08/01/41		12/01/2018	Paydown		10,598	10,598	11,292	11,363	(71)			(71)		11,292		(694)	(694)	246	08/01/2041
3132GG-EW-1	FHLMC GOLD POOL Q02849 4.500% 08/01/41		12/01/2018	Paydown		2,487	2,487	2,699	2,666	33			33		2,699		(212)	(212)	55	08/01/2041
3132GG-HW-8	FHLMC GOLD POOL Q02945 4.500% 08/01/41		12/01/2018	Paydown		43,425	43,425	47,130	46,560	570			570		47,130		(3,705)	(3,705)	1,054	08/01/2041
3132GJ-R2-7	FHLMC GOLD POOL Q03505 4.000% 09/01/41		12/01/2018	Paydown		30,368	30,368	32,783	32,027	756			756		32,783		(2,415)	(2,415)	592	09/01/2041
3132GJ-4Z-9	FHLMC GOLD POOL Q03840 4.000% 10/01/41		12/01/2018	Paydown		21,373	21,373	23,270	22,591	679			679		23,270		(1,897)	(1,897)	398	10/01/2041
3132GJ-5A-3	FHLMC GOLD POOL Q03841 4.000% 10/01/41		12/01/2018	Paydown		8,129	8,129	8,569	8,587	(18)			(18)		8,569		(440)	(440)	189	10/01/2041
3132GK-D3-7	FHLMC GOLD POOL Q04022 4.000% 10/01/41		12/01/2018	Paydown		18,547	18,547	19,551	19,592	(41)			(41)		19,551		(1,004)	(1,004)	428	10/01/2041
3132GK-2V-7	FHLMC GOLD POOL Q04688 4.000% 11/01/41		12/01/2018	Paydown		3,591	3,591	3,810	3,785	25			25		3,810		(219)	(219)	77	11/01/2041
3132GL-KT-0	FHLMC GOLD POOL Q05106 4.000% 12/01/41		10/11/2018	Suntrust		3,111,435	3,071,956	3,332,592	3,239,833	92,759			92,759		3,332,592		(221,157)	(221,157)	107,177	12/01/2041
3132GL-KT-0	FHLMC GOLD POOL Q05106 4.000% 12/01/41		10/01/2018	Paydown		405,844	405,844	440,278	428,022	12,255			12,255		440,277		(34,433)	(34,433)	6,338	12/01/2041
3132GL-7D-0	FHLMC GOLD POOL Q05692 4.000% 01/01/42		06/06/2018	Bank of America Securities		10,558	10,339	10,970	10,895	75			75		10,970		(412)	(412)	221	01/01/2042
3132GL-7D-0	FHLMC GOLD POOL Q05692 4.000% 01/01/42		06/01/2018	Paydown		495	495	525	521	4			4		525		(30)	(30)	6	01/01/2042
3132GM-JW-3	FHLMC GOLD POOL Q05977 4.000% 02/01/42		12/01/2018	Paydown		39,810	39,810	42,174	41,955	219			219		42,174		(2,364)	(2,364)	643	02/01/2042
3132GS-DF-3	FHLMC GOLD POOL Q07002 4.000% 03/01/42		12/01/2018	Paydown		152,907	152,907	161,962	161,144	818			818		161,962		(9,055)	(9,055)	3,039	03/01/2042
3132GT-C9-6	FHLMC GOLD POOL Q07896 3.500% 05/01/42		12/01/2018	Paydown		1,644	1,644	1,692	1,698	(6)			(6)		1,692		(48)	(48)	33	05/01/2042
3132GT-H5-9	FHLMC GOLD POOL Q08052 3.500% 05/01/42		12/01/2018	Paydown		7,344	7,344	7,843	7,644	199			199		7,843		(499)	(499)	182	05/01/2042
3132GT-L7-0	FHLMC GOLD POOL Q08150 3.500% 05/01/42		12/01/2018	Paydown		2,385	2,385	2,547	2,483	64			64		2,547		(162)	(162)	46	05/01/2042
3132GT-U9-6	FHLMC GOLD POOL Q08408 3.500% 05/01/42		12/01/2018	Paydown		35,318	35,318	37,575	36,565	1,010			1,010		37,575		(2,257)	(2,257)	604	05/01/2042
3132GT-YG-6	FHLMC GOLD POOL Q08511 3.000% 05/01/42		12/01/2018	Paydown		17,522	17,522	16,798	17,645	(847)			(847)		16,798		724	724	260	05/01/2042
3132GT-6G-7	FHLMC GOLD POOL Q08671 3.500% 06/01/42		12/01/2018	Paydown		64,803	64,803	64,003	67,263	(3,260)			(3,260)		64,003		800	800	1,247	06/01/2042
3132GU-GQ-1	FHLMC GOLD POOL Q08907 3.500% 06/01/42		12/01/2018	Paydown		6,872	6,872	7,339	7,153	186			186		7,339		(467)	(467)	84	06/01/2042
3132GU-MW-1	FHLMC GOLD POOL Q09073 3.500% 05/01/42		12/01/2018	Paydown		2,227	2,227	2,379	2,318	60			60		2,378		(151)	(151)	41	05/01/2042
3132GV-D9-0	FHLMC GOLD POOL Q09728 3.500% 07/01/42		12/01/2018	Paydown		59,592	59,592	63,325	61,548	1,778			1,778		63,326		(3,734)	(3,734)	1,162	07/01/2042
3132GV-H3-9	FHLMC GOLD POOL Q09850 4.000% 08/01/42		06/06/2018	Bank of America Securities		4,009	3,926	4,159	4,143	16			16		4,159		(150)	(150)	84	08/01/2042
3132GV-H3-9	FHLMC GOLD POOL Q09850 4.000% 08/01/42		06/01/2018	Paydown		62	62	65	66						66		(4)	(4)	1	08/01/2042
3132GV-KJ-0	FHLMC GOLD POOL Q09897 3.500% 08/01/42		12/01/2018	Paydown		25,713	25,713	26,027	26,705	(678)			(678)		26,027		(314)	(314)	457	08/01/2042
3132GV-L6-7	FHLMC GOLD POOL Q09949 3.000% 08/01/42		12/01/2018	Paydown		11,149	11,149	10,689	11,227	(539)			(539)		10,688		461	461	192	08/01/2042
3132HL-AY-9	FHLMC GOLD POOL Q10023 3.500% 08/01/42		12/01/2018	Paydown		72,124	72,124	76,406	74,490	1,916			1,916		76,406		(4,282)	(4,282)	1,328	08/01/2042
3132HL-GZ-0	FHLMC GOLD POOL Q10216 3.000% 08/01/42		12/01/2018	Paydown		11,313	11,313	10,889	11,399	(510)			(510)		10,889		424	424	219	08/01/2042
3132HL-LD-3	FHLMC GOLD POOL Q10324 3.500% 08/01/42		12/01/2018	Paydown		133,565	133,565	141,892	137,948	3,944			3,944		141,892		(8,327)	(8,327)	2,381	08/01/2042
3132HL-MY-6	FHLMC GOLD POOL Q10375 3.000% 08/01/42		12/01/2018	Paydown		6,612	6,612	6,364	6,662	(298)			(298)		6,364		248	248	130	08/01/2042
3132HL-M3-4	FHLMC GOLD POOL Q10378 3.000% 08/01/42		12/01/2018	Paydown		2,128	2,128	2,040	2,143	(103)			(103)		2,040		88	88	34	08/01/2042
3132HL-NE-9	FHLMC GOLD POOL Q10389 3.500% 08/01/42		12/01/2018	Paydown		15,493	15,493	15,318	16,091	(772)			(772)		15,319		174	174	300	08/01/2042
3132HL-R7-0	FHLMC GOLD POOL Q10510 3.000% 08/01/42		12/01/2018	Paydown		5,083	5,083	4,893	5,121	(229)			(229)		4,892		191	191	124	08/01/2042
3132HL-SV-6	FHLMC GOLD POOL Q10532 3.500% 08/01/42		12/01/2018	Paydown		37,951	37,951	40,329	39,196	1,133			1,133		40,329		(2,378)	(2,378)	482	08/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132HL-YV-9	FHLMC GOLD POOL 010724 3.500% 08/01/42		12/01/2018	Paydown		18,530	18,530	19,066	19,138	(72)			(72)		19,066		(536)	(536)	381	08/01/2042
3132HM-WN-7	FHLMC GOLD POOL 011553 3.000% 10/01/42		12/01/2018	Paydown		8,764	8,764	8,402	8,826	(424)			(424)		8,402		362	362	133	10/01/2042
3132HM-5K-3	FHLMC GOLD POOL 011750 3.500% 10/01/42		12/01/2018	Paydown		10,660	10,660	10,941	11,009	(68)			(68)		10,941		(281)	(281)	265	10/01/2042
3132HN-BY-4	FHLMC GOLD POOL 011855 3.000% 10/01/42		12/01/2018	Paydown		14,125	14,125	13,595	14,232	(637)			(637)		13,595		530	530	242	10/01/2042
3132HN-DN-6	FHLMC GOLD POOL 011909 3.500% 10/01/42		12/01/2018	Paydown		2,894	2,894	3,018	2,995	23			23		3,018		(124)	(124)	64	10/01/2042
3132HN-MK-2	FHLMC GOLD POOL 012162 3.500% 08/01/42		12/01/2018	Paydown		13,025	13,025	13,589	13,481	108			108		13,589		(564)	(564)	205	08/01/2042
3132HN-TL-3	FHLMC GOLD POOL 012355 3.000% 11/01/42		12/01/2018	Paydown		28,497	28,497	27,428	28,714	(1,286)			(1,286)		27,428		1,069	1,069	573	11/01/2042
3132HP-MF-8	FHLMC GOLD POOL 013058 3.000% 11/01/42		12/01/2018	Paydown		535	535	515	539	(24)			(24)		515		20	20	9	11/01/2042
3132HP-PT-5	FHLMC GOLD POOL 013134 3.500% 11/01/42		12/01/2018	Paydown		21,664	21,664	22,297	22,375	(78)			(78)		22,297		(633)	(633)	419	11/01/2042
3132HP-Y6-5	FHLMC GOLD POOL 013433 3.000% 12/01/42		12/01/2018	Paydown		54,082	54,082	52,054	54,494	(2,440)			(2,440)		52,054		2,028	2,028	1,019	12/01/2042
3132HP-ZH-0	FHLMC GOLD POOL 013444 3.000% 11/01/42		12/01/2018	Paydown		8,380	8,380	8,066	8,444	(378)			(378)		8,066		314	314	77	11/01/2042
3132HP-Z4-9	FHLMC GOLD POOL 013463 3.000% 12/01/42		12/01/2018	Paydown		1,864	1,864	1,794	1,878	(84)			(84)		1,794		70	70	29	12/01/2042
3132HP-2U-7	FHLMC GOLD POOL 013487 3.000% 12/01/42		12/01/2018	Paydown		11,155	11,155	10,737	11,240	(503)			(503)		10,737		418	418	143	12/01/2042
3132HP-4P-6	FHLMC GOLD POOL 013530 3.000% 11/01/42		12/01/2018	Paydown		68,861	68,861	66,279	69,386	(3,107)			(3,107)		66,279		2,582	2,582	1,039	11/01/2042
3132HP-7F-5	FHLMC GOLD POOL 013594 3.000% 12/01/42		12/01/2018	Paydown		6,085	6,085	5,857	6,133	(276)			(276)		5,857		228	228	133	12/01/2042
3132HQ-BC-5	FHLMC GOLD POOL 013635 3.000% 11/01/42		12/01/2018	Paydown		124,588	124,588	119,916	125,537	(5,621)			(5,621)		119,916		4,672	4,672	2,091	11/01/2042
3132HQ-CZ-3	FHLMC GOLD POOL 013688 3.000% 12/01/42		12/01/2018	Paydown		55,199	55,199	53,129	55,619	(2,490)			(2,490)		53,129		2,070	2,070	794	12/01/2042
3132HQ-FN-7	FHLMC GOLD POOL 013773 3.000% 12/01/42		12/01/2018	Paydown		1,183	1,183	1,138	1,193	(54)			(54)		1,139		44	44	18	12/01/2042
3132HQ-JB-9	FHLMC GOLD POOL 013858 3.000% 12/01/42		12/01/2018	Paydown		9,540	9,540	9,182	9,614	(432)			(432)		9,182		358	358	151	12/01/2042
3132HQ-KU-5	FHLMC GOLD POOL 013907 3.000% 12/01/42		12/01/2018	Paydown		8,356	8,356	8,042	8,421	(378)			(378)		8,043		313	313	174	12/01/2042
3132HQ-MQ-2	FHLMC GOLD POOL 013967 3.000% 12/01/42		12/01/2018	Paydown		15,839	15,839	15,245	15,960	(715)			(715)		15,245		594	594	211	12/01/2042
3132HQ-N6-5	FHLMC GOLD POOL 014013 3.000% 12/01/42		12/01/2018	Paydown		7,130	7,130	6,862	7,186	(323)			(323)		6,863		267	267	83	12/01/2042
3132HQ-PN-6	FHLMC GOLD POOL 014029 3.000% 12/01/42		12/01/2018	Paydown		205,611	205,611	197,900	207,210	(9,309)			(9,309)		197,901		7,710	7,710	3,279	12/01/2042
3132HQ-Q3-9	FHLMC GOLD POOL 014074 3.000% 12/01/42		12/01/2018	Paydown		759	759	731	765	(34)			(34)		731		28	28	12	12/01/2042
3132HQ-R6-1	FHLMC GOLD POOL 014109 3.000% 12/01/42		12/01/2018	Paydown		2,403	2,403	2,304	2,417	(113)			(113)		2,304		99	99	39	12/01/2042
3132HQ-V3-3	FHLMC GOLD POOL 014234 3.000% 01/01/43		12/01/2018	Paydown		3,259	3,259	3,137	3,285	(148)			(148)		3,137		122	122	22	01/01/2043
3132HQ-XJ-6	FHLMC GOLD POOL 014281 3.000% 01/01/43		12/01/2018	Paydown		125,591	125,591	120,882	126,567	(5,686)			(5,686)		120,881		4,710	4,710	1,852	01/01/2043
3132HR-EL-0	FHLMC GOLD POOL 014639 3.000% 01/01/43		12/01/2018	Paydown		30,012	30,012	28,887	30,246	(1,359)			(1,359)		28,887		1,125	1,125	555	01/01/2043
3132HR-GL-8	FHLMC GOLD POOL 014703 3.000% 01/01/43		12/01/2018	Paydown		657	657	633	662	(30)			(30)		632		25	25	11	01/01/2043
3132HR-MP-2	FHLMC GOLD POOL 014866 3.000% 01/01/43		12/01/2018	Paydown		32,963	32,963	32,067	33,152	(1,085)			(1,085)		32,067		896	896	558	01/01/2043
3132HR-MV-9	FHLMC GOLD POOL 014872 3.000% 01/01/43		12/01/2018	Paydown		572,395	572,395	550,930	576,844	(25,914)			(25,914)		550,930		21,465	21,465	9,043	01/01/2043
3132HR-PU-8	FHLMC GOLD POOL 014935 3.000% 01/01/43		12/01/2018	Paydown		24,048	24,048	23,054	24,186	(1,132)			(1,132)		23,054		994	994	346	01/01/2043
3132J7-EK-4	FHLMC GOLD POOL 016037 3.000% 03/01/43		12/01/2018	Paydown		26,174	26,174	25,117	26,378	(1,261)			(1,261)		25,117		1,057	1,057	442	03/01/2043
3132J7-RZ-7	FHLMC GOLD POOL 016403 3.000% 03/01/43		12/01/2018	Paydown		25,403	25,403	24,699	25,548	(850)			(850)		24,698		705	705	377	03/01/2043
3132J7-T7-7	FHLMC GOLD POOL 016473 3.000% 03/01/43		12/01/2018	Paydown		44,488	44,488	42,691	44,834	(2,143)			(2,143)		42,691		1,797	1,797	788	03/01/2043
3132J7-2F-8	FHLMC GOLD POOL 016673 3.000% 03/01/43		12/01/2018	Paydown		81,989	81,989	84,557	82,460	2,098			2,098		84,558		(2,569)	(2,569)	1,232	03/01/2043
3132JM-FR-5	FHLMC GOLD POOL 020176 3.500% 07/01/43		12/01/2018	Paydown		2,754	2,754	2,859	2,859						2,859		(105)	(105)	72	07/01/2043
3132JN-XG-7	FHLMC GOLD POOL 021579 4.000% 09/01/43		12/01/2018	Paydown		12,706	12,706	13,544	13,438	106			106		13,544		(838)	(838)	265	09/01/2043
3132JN-ZE-0	FHLMC GOLD POOL 021641 3.500% 09/01/43		12/01/2018	Paydown		87,284	87,284	88,157	90,626	(2,469)			(2,469)		88,157		(873)	(873)	1,275	09/01/2043
3132JP-FB-3	FHLMC GOLD POOL 021962 5.000% 09/01/43		12/01/2018	Paydown		32,248	32,248	35,140	35,028	112			112		35,140		(2,892)	(2,892)	501	09/01/2043
3132JP-QR-6	FHLMC GOLD POOL 022264 3.500% 10/01/43		12/01/2018	Paydown		13,669	13,669	14,002	14,177	(175)			(175)		14,002		(333)	(333)	390	10/01/2043
3132M4-QV-0	FHLMC GOLD POOL 024368 3.500% 01/01/44		12/01/2018	Paydown		3,827	3,827	3,922	3,969	(48)			(48)		3,921		(94)	(94)	90	01/01/2044
3132M5-5C-2	FHLMC GOLD POOL 025643 4.000% 04/01/44		12/01/2018	Paydown		15,885	15,885	17,106	16,798	308			308		17,106		(1,221)	(1,221)	390	04/01/2044
3132M6-DR-8	FHLMC GOLD POOL 025812 3.500% 04/01/44		12/01/2018	Paydown		9,470	9,470	9,698	9,821	(123)			(123)		9,698		(228)	(228)	171	04/01/2044
3132M6-J9-2	FHLMC GOLD POOL 025988 3.500% 05/01/44		12/01/2018	Paydown		3,695	3,695	3,784	3,832	(48)			(48)		3,784		(89)	(89)	61	05/01/2044
3132M6-SF-8	FHLMC GOLD POOL 026218 3.500% 05/01/44		12/01/2018	Paydown		4,554	4,554	4,680	4,727	(48)			(48)		4,679		(125)	(125)	86	05/01/2044
3132M6-ZR-4	FHLMC GOLD POOL 026452 3.500% 05/01/44		12/01/2018	Paydown		9,559	9,559	9,789	9,913	(124)			(124)		9,789		(230)	(230)	211	05/01/2044
3132M7-DL-9	FHLMC GOLD POOL 026707 3.500% 06/01/44		12/01/2018	Paydown		10,197	10,197	10,449	10,575	(126)			(126)		10,449		(252)	(252)	118	06/01/2044
3132M7-DQ-8	FHLMC GOLD POOL 026711 3.500% 06/01/44		12/01/2018	Paydown		10,774	10,774	11,052	11,183	(131)			(131)		11,052		(278)	(278)	240	06/01/2044
3132M7-KK-3	FHLMC GOLD POOL 026898 3.500% 06/01/44		12/01/2018	Paydown		15,896	15,896	16,283	16,484	(201)			(201)		16,283		(387)	(387)	254	06/01/2044
3132M7-YQ-5	FHLMC GOLD POOL 027319 3.500% 07/01/44		12/01/2018	Paydown		2,424	2,424	2,491	2,516	(25)			(25)		2,491		(67)	(67)	41	07/01/2044
3132M8-B8-8	FHLMC GOLD POOL 027563 3.500% 08/01/44		12/01/2018	Paydown		22,276	22,276	22,850	23,121	(271)			(271)		22,850		(574)	(574)	483	08/01/2044
3132M8-LY-0	FHLMC GOLD POOL 027843 3.500% 08/01/44		12/01/2018	Paydown		29,886	29,886	30,746	30,992	(247)			(247)		30,745		(859)	(859)	466	08/01/2044
3132M9-BX-1	FHLMC GOLD POOL 028454 3.500% 09/01/44		12/01/2018	Paydown		83,378	83,378	86,413	86,310	104			104		86,414		(3,036)	(3,036)	1,577	09/01/2044
3132M9-GM-0	FHLMC GOLD POOL 028604 3.500% 09/01/44		12/01/2018	Paydown		8,988	8,988	9,279	9,328	(49)			(49)		9,279		(291)	(291)	182	09/01/2044
3132M9-GN-8	FHLMC GOLD POOL 028605 3.500% 09/01/44		12/01/2018	Paydown		25,784	25,784	26,573	26,735	(161)			(161)		26,574		(790)	(790)	474	09/01/2044
3132M9-MM-3	FHLMC GOLD POOL 028764 3.500% 06/01/44		12/01/2018	Paydown		232,850	232,850	241,782	241,073	709			709		241,782		(8,932)	(8,932)	4,730	06/01/2044
3132MA-UA-7	FHLMC GOLD POOL 029877 4.000% 11/01/44		12/01/2018	Paydown		15,665	15,665	17,055	16,575	480			480		17,055		(1,390)	(1,390)	258	11/01/2044

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31320M-EE-7	FHLMC GOLD POOL 031032	3.500% 01/01/45		12/01/2018	Paydown		76,836	76,836	79,633	79,513	120			120		79,633		(2,797)	(2,797)	1,746	01/01/2045
31320M-HE-4	FHLMC GOLD POOL 031128	4.000% 02/01/45		12/01/2018	Paydown		7,013	7,013	7,530	7,440	90			90		7,530		(517)	(517)	134	02/01/2045
31320M-PY-1	FHLMC GOLD POOL 031338	4.000% 02/01/45		12/01/2018	Paydown		16,613	16,613	17,838	17,624	214			214		17,838		(1,225)	(1,225)	328	02/01/2045
31320M-S3-6	FHLMC GOLD POOL 031437	3.500% 02/01/45		12/01/2018	Paydown		8,150	8,150	8,622	8,448	173			173		8,621		(471)	(471)	106	02/01/2045
31320M-XE-6	FHLMC GOLD POOL 031576	3.500% 02/01/45		12/01/2018	Paydown		9,745	9,745	10,308	10,101	207			207		10,308		(563)	(563)	85	02/01/2045
31320N-RH-4	FHLMC GOLD POOL 032287	3.500% 03/01/45		12/01/2018	Paydown		13,870	13,870	14,672	14,377	295			295		14,672		(802)	(802)	243	03/01/2045
31320P-WY-6	FHLMC GOLD POOL 033362	3.500% 05/01/45		12/01/2018	Paydown		220,699	220,699	228,734	228,389	345			345		228,734		(8,035)	(8,035)	4,649	05/01/2045
3132QU-LU-5	FHLMC GOLD POOL 037538	4.000% 11/01/45		12/01/2018	Paydown		12,421	12,421	13,090	13,069	22			22		13,091		(670)	(670)	284	11/01/2045
3132QU-VQ-3	FHLMC GOLD POOL 037822	3.000% 12/01/45		12/01/2018	Paydown		94,237	94,237	94,318	94,395	(77)			(77)		94,318		(81)	(81)	442	12/01/2045
3132QU-ZV-8	FHLMC GOLD POOL 037955	4.000% 12/01/45		12/01/2018	Paydown		22,088	22,088	23,594	23,446	148			148		23,594		(1,506)	(1,506)	501	12/01/2045
3132QU-ZX-4	FHLMC GOLD POOL 037957	4.000% 12/01/45		12/01/2018	Paydown		20,330	20,330	21,666	21,527	139			139		21,666		(1,336)	(1,336)	400	12/01/2045
3132QV-FR-7	FHLMC GOLD POOL 038275	4.000% 07/01/45		12/01/2018	Paydown		10,164	10,164	10,891	10,710	181			181		10,891		(727)	(727)	219	07/01/2045
3132QW-H4-4	FHLMC GOLD POOL 039250	3.500% 03/01/46		12/01/2018	Paydown		38,855	38,855	40,161	40,099	61			61		40,160		(1,305)	(1,305)	784	03/01/2046
3132QW-P7-8	FHLMC GOLD POOL 039445	4.500% 03/01/46		12/01/2018	Paydown		1,577	1,577	1,726	1,721	4			4		1,725		(148)	(148)	38	03/01/2046
3132QW-WE-5	FHLMC GOLD POOL 039644	3.500% 03/01/46		12/01/2018	Paydown		196,952	196,952	199,252	202,491	(3,239)			(3,239)		199,252		(2,300)	(2,300)	3,407	03/01/2046
3132WD-CW-2	FHLMC GOLD POOL 040084	3.500% 04/01/46		12/01/2018	Paydown		40,621	40,621	43,183	42,106	1,076			1,076		43,182		(2,561)	(2,561)	759	04/01/2046
3132WD-WJ-9	FHLMC GOLD POOL 040648	4.000% 05/01/46		06/06/2018	Morgan Stanley CO Incorporated		22,114	21,790	23,118	22,954	164			164		23,118		(1,004)	(1,004)	465	05/01/2046
3132WD-WJ-9	FHLMC GOLD POOL 040648	4.000% 05/01/46		06/01/2018	Paydown		2,488	2,488	2,640	2,621	19			19		2,640		(152)	(152)	27	05/01/2046
3132WD-YL-2	FHLMC GOLD POOL 040714	3.500% 05/01/46		12/01/2018	Paydown		57,573	57,573	61,203	59,678	1,525			1,525		61,203		(3,630)	(3,630)	926	05/01/2046
3132WD-YN-8	FHLMC GOLD POOL 040716	3.500% 05/01/46		12/01/2018	Paydown		126,078	126,078	132,988	130,077	2,911			2,911		132,988		(6,910)	(6,910)	2,235	05/01/2046
3132WF-3S-6	FHLMC GOLD POOL 042608	4.500% 08/01/46		12/01/2018	Paydown		8,375	8,375	9,176	9,142	34			34		9,176		(801)	(801)	218	08/01/2046
3132WH-XD-2	FHLMC GOLD POOL 044275	3.500% 11/01/46		10/31/2018	Various		1,282,821	1,306,068	1,382,595	1,352,597	29,999			29,999		1,382,596		(99,775)	(99,775)	39,007	11/01/2046
3132WH-XD-2	FHLMC GOLD POOL 044275	3.500% 11/01/46		12/01/2018	Paydown		2,056,011	2,056,011	2,176,480	2,129,256	47,224			47,224		2,176,480		(120,469)	(120,469)	43,073	11/01/2046
3132WH-XF-7	FHLMC GOLD POOL 044277	3.500% 11/01/46		10/31/2018	Various		737,023	751,974	794,213	776,765	17,448			17,448		794,213		(57,190)	(57,190)	22,825	11/01/2046
3132WH-XF-7	FHLMC GOLD POOL 044277	3.500% 11/01/46		12/01/2018	Paydown		865,001	865,001	913,589	893,519	20,071			20,071		913,590		(48,589)	(48,589)	17,714	11/01/2046
3132WH-5N-1	FHLMC GOLD POOL 044452	3.000% 11/01/46		01/19/2018	Morgan Stanley CO Incorporated		101,196	102,647	103,132	102,756	377			377		103,133		(1,937)	(1,937)	359	11/01/2046
3132WH-5N-1	FHLMC GOLD POOL 044452	3.000% 11/01/46		02/01/2018	Paydown		1,397	1,397	1,403	1,399	5			5		1,404		(7)	(7)	262	11/01/2046
3132WH-5R-2	FHLMC GOLD POOL 044455	3.500% 11/01/46		03/08/2018	Barclays Capital Inc		62,904	62,806	63,603	64,798	(1,195)			(1,195)		63,603		(699)	(699)	623	11/01/2046
3132WH-5R-2	FHLMC GOLD POOL 044455	3.500% 11/01/46		03/01/2018	Paydown		868	868	879	896	(17)			(17)		879		(11)	(11)	4	11/01/2046
3132WJ-DW-8	FHLMC GOLD POOL 044616	4.500% 11/01/46		12/13/2018	Salomon Brothers		10,161	9,741	10,548	10,533	15			15		10,548		(387)	(387)	454	11/01/2046
3132WJ-DW-8	FHLMC GOLD POOL 044616	4.500% 11/01/46		12/01/2018	Paydown		2,070	2,070	2,241	2,238	3			3		2,241		(171)	(171)	31	11/01/2046
3132WJ-GX-3	FHLMC GOLD POOL 044713	3.500% 12/01/46		03/06/2018	RBC Capital Markets		1,949	1,953	1,988	2,006	(19)			(19)		1,987		(38)	(38)	19	12/01/2046
3132WJ-GX-3	FHLMC GOLD POOL 044713	3.500% 12/01/46		03/01/2018	Paydown		10	10	11	10						10					12/01/2046
3132WJ-MB-4	FHLMC GOLD POOL 044853	3.000% 12/01/46		12/01/2018	Paydown		30,884	30,884	30,848	30,984	(136)			(136)		30,848		36	36	617	12/01/2046
3132WJ-QH-7	FHLMC GOLD POOL 044955	4.500% 11/01/46		12/01/2018	Paydown		188	188	206	205	1			1		206		(18)	(18)	3	11/01/2046
3132WJ-TW-1	FHLMC GOLD POOL 045064	3.000% 12/01/46		12/01/2018	Paydown		34,055	34,055	34,004	34,133	(129)			(129)		34,004		51	51	546	12/01/2046
3132WJ-T5-0	FHLMC GOLD POOL 045071	3.500% 12/01/46		03/08/2018	Barclays Capital Inc		23,991	23,954	24,418	24,714	(296)			(296)		24,418		(427)	(427)	238	12/01/2046
3132WJ-T5-0	FHLMC GOLD POOL 045071	3.500% 12/01/46		03/01/2018	Paydown		123	123	126	127	(2)			(2)		125		(2)	(2)	1	12/01/2046
3132WJ-UD-1	FHLMC GOLD POOL 045079	3.000% 12/01/46		12/01/2018	Paydown		15,439	15,439	15,440	15,518	(78)			(78)		15,440		(1)	(1)	237	12/01/2046
3132WJ-UE-9	FHLMC GOLD POOL 045080	3.000% 12/01/46		01/02/2018	JPMorgan Securities Inc		(1,368)	(1,363)	(1,362)	(1,368)	6			6		(1,362)		(6)	(6)	(1)	12/01/2046
3132WJ-UE-9	FHLMC GOLD POOL 045080	3.000% 12/01/46		12/01/2018	Paydown		10,116	10,116	10,108	10,157	(50)			(50)		10,107		9	9	366	12/01/2046
3132WJ-UH-2	FHLMC GOLD POOL 045083	3.000% 12/01/46		12/01/2018	Paydown		9,145	9,145	9,153	9,208	(55)			(55)		9,153		(8)	(8)	119	12/01/2046
3132WJ-7L-9	FHLMC GOLD POOL 045398	4.500% 04/01/46		12/01/2018	Paydown		1,955	1,955	2,142	2,133	9			9		2,142		(187)	(187)	59	04/01/2046
3132WM-GT-5	FHLMC GOLD POOL 047409	4.000% 04/01/47		12/01/2018	Paydown		4,483	4,483	4,775	4,742	33			33		4,775		(292)	(292)	102	04/01/2047
3132WM-SU-9	FHLMC GOLD POOL 047730	4.000% 04/01/47		09/20/2018	Suntrust		15,174,726	14,955,073	15,935,332	15,819,079	116,253			116,253		15,935,332		(760,606)	(760,606)	486,871	04/01/2047
3132WM-SU-9	FHLMC GOLD POOL 047730	4.000% 04/01/47		09/01/2018	Paydown		1,879,593	1,879,593	2,002,795	1,988,183	14,611			14,611		2,002,794		(123,201)	(123,201)	30,932	04/01/2047
3132WM-S8-8	FHLMC GOLD POOL 047742	4.000% 04/01/47		09/20/2018	Barclays Capital LE		13,212,591	13,017,331	13,870,576	13,769,386	101,190			101,190		13,870,576		(657,985)	(657,985)	423,786	04/01/2047
3132WM-S8-8	FHLMC GOLD POOL 047742	4.000% 04/01/47		09/01/2018	Paydown		1,044,445	1,044,445	1,112,905	1,104,786	8,119			8,119		1,112,905		(68,460)	(68,460)	16,830	04/01/2047
3132WM-ZY-3	FHLMC GOLD POOL 047958	4.500% 05/01/47		12/01/2018	Paydown		24,127	24,127	26,170	26,110	60			60		26,170		(2,043)	(2,043)	588	05/01/2047
3132WP-6E-2	FHLMC GOLD POOL 049868	4.500% 08/01/47		12/01/2018	Paydown		1,223	1,223	1,326	1,325	1			1		1,326		(103)	(103)	37	08/01/2047
3132XS-A3-4	FHLMC GOLD POOL 050025	4.500% 08/01/47		05/23/2018	Credit Suisse Securities USA		19,660	18,799	20,198	20,025	173			173		20,198		(538)	(538)	381	08/01/2047
3132XS-A3-4	FHLMC GOLD POOL 050025	4.500% 08/01/47		06/01/2018	Paydown		2,082	2,082	2,237	2,218	19			19		2,237		(155)	(155)	96	08/01/2047
3132XS-XQ-8	FHLMC GOLD POOL 050686	4.500% 08/01/47		12/01/2018	Paydown		7,512	7,512	8,149	8,136	12			12		8,148		(636)	(636)	231	08/01/2047
3132XS-6H-8	FHLMC GOLD POOL 050871	4.000% 09/01/47		12/01/2018	Paydown		2,492	2,492	2,668	2,650	17			17		2,667		(175)	(175)	60	09/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132XT-2A-5	FHLMC GOLD POOL Q51668 4.500% 11/01/47		08/06/2018	Bank of America Securities		23,297	22,241	24,124	24,096	28			28		24,124		(827)	(827)	701	11/01/2047
3132XT-2A-5	FHLMC GOLD POOL Q51668 4.500% 11/01/47		08/01/2018	Paydown		1,884	1,884	2,043	2,042	2			2		2,044		(160)	(160)	39	11/01/2047
3132JR-KN-7	FHLMC GOLD POOL U63001 3.000% 07/01/43		12/01/2018	Paydown		146,650	146,650	139,501	146,759	(7,258)			(7,258)		139,501		7,149	7,149	2,565	07/01/2043
3132H3-EE-9	FHLMC GOLD POOL U90133 4.000% 08/01/42		12/01/2018	Paydown		33,941	33,941	36,465	35,764	701			701		36,465		(2,524)	(2,524)	768	08/01/2042
3132H3-E4-1	FHLMC GOLD POOL U90155 4.000% 09/01/42		12/01/2018	Paydown		33,030	33,030	36,768	34,804	1,964			1,964		36,768		(3,738)	(3,738)	641	09/01/2042
3132H3-JX-2	FHLMC GOLD POOL U90278 3.500% 10/01/42		12/01/2018	Paydown		21,582	21,582	21,993	22,158	(165)			(165)		21,993		(411)	(411)	248	10/01/2042
3132H3-K4-4	FHLMC GOLD POOL U90315 3.500% 10/01/42		12/01/2018	Paydown		59,060	59,060	60,186	60,638	(452)			(452)		60,186		(1,126)	(1,126)	1,119	10/01/2042
3132H3-K5-1	FHLMC GOLD POOL U90316 4.000% 10/01/42		12/01/2018	Paydown		36,933	36,933	41,113	38,916	2,196			2,196		41,112		(4,179)	(4,179)	788	10/01/2042
3132H3-LK-7	FHLMC GOLD POOL U90330 3.500% 10/01/42		12/01/2018	Paydown		35,004	35,004	35,671	35,939	(268)			(268)		35,671		(667)	(667)	574	10/01/2042
3132H3-PR-8	FHLMC GOLD POOL U90432 3.500% 11/01/42		12/01/2018	Paydown		19,768	19,768	20,747	20,296	451			451		20,747		(979)	(979)	396	11/01/2042
3132H3-RY-1	FHLMC GOLD POOL U90503 3.500% 11/01/42		12/01/2018	Paydown		5,035	5,035	5,284	5,169	115			115		5,284		(249)	(249)	83	11/01/2042
3132H3-SK-0	FHLMC GOLD POOL U90522 3.500% 11/01/42		12/01/2018	Paydown		3,032	3,032	3,182	3,113	69			69		3,182		(150)	(150)	57	11/01/2042
3132H3-WC-3	FHLMC GOLD POOL U90643 3.500% 01/01/43		12/01/2018	Paydown		15,933	15,933	16,722	16,359	363			363		16,722		(789)	(789)	180	01/01/2043
3132H3-XN-8	FHLMC GOLD POOL U90685 4.500% 06/01/42		10/03/2018	Cantor Fitzgerald and Co		236,070	228,190	252,688	245,234	7,454			7,454		252,688		(16,618)	(16,618)	8,671	06/01/2042
3132H3-XN-8	FHLMC GOLD POOL U90685 4.500% 06/01/42		10/01/2018	Paydown		45,700	45,700	50,606	49,113	1,493			1,493		50,606		(4,906)	(4,906)	1,059	06/01/2042
3132H4-C4-1	FHLMC GOLD POOL U90991 3.500% 07/01/42		10/11/2018	Wachovia Securities, LLC		809,664	824,085	893,167	846,104	47,063			47,063		893,167		(83,503)	(83,503)	25,157	07/01/2042
3132H4-C4-1	FHLMC GOLD POOL U90991 3.500% 07/01/42		10/01/2018	Paydown		114,519	114,519	124,119	117,579	6,540			6,540		124,119		(9,600)	(9,600)	1,921	07/01/2042
3132H5-AH-1	FHLMC GOLD POOL U95007 3.500% 06/01/42		12/01/2018	Paydown		37,548	37,548	38,936	38,552	384			384		38,936		(1,388)	(1,388)	642	06/01/2042
3132H5-A7-3	FHLMC GOLD POOL U95029 3.500% 08/01/42		12/01/2018	Paydown		26,217	26,217	27,186	26,918	268			268		27,186		(969)	(969)	525	08/01/2042
3132H5-CQ-9	FHLMC GOLD POOL U95078 3.500% 12/01/42		12/01/2018	Paydown		14,864	14,864	15,600	15,261	339			339		15,600		(736)	(736)	114	12/01/2042
3132KE-XZ-3	FHLMC GOLD POOL V60696 3.000% 01/01/30		12/01/2018	Paydown		17,276	17,276	17,970	17,653	317			317		17,970		(694)	(694)	281	01/01/2030
3132KE-YV-1	FHLMC GOLD POOL V60724 3.000% 01/01/30		12/01/2018	Paydown		17,035	17,035	17,719	17,402	317			317		17,719		(684)	(684)	306	01/01/2030
3132KE-2B-0	FHLMC GOLD POOL V60770 2.500% 03/01/30		12/01/2018	Paydown		49,457	49,457	50,005	49,593	413			413		50,006		(549)	(549)	684	03/01/2030
3132KE-3D-5	FHLMC GOLD POOL V60796 2.500% 05/01/30		12/01/2018	Paydown		43,290	43,290	44,312	43,374	937			937		44,311		(1,021)	(1,021)	646	05/01/2030
3132KE-4Z-5	FHLMC GOLD POOL V60840 3.000% 06/01/30		12/01/2018	Paydown		96,120	96,120	99,830	98,219	1,611			1,611		99,830		(3,710)	(3,710)	1,493	06/01/2030
3132KE-6X-8	FHLMC GOLD POOL V60886 2.500% 08/01/30		12/01/2018	Paydown		71,246	71,246	72,359	71,396	963			963		72,359		(1,113)	(1,113)	932	08/01/2030
3132L8-CS-4	FHLMC GOLD POOL V82781 3.000% 12/01/46		04/25/2018	Salomon Brothers		392,561	409,451	405,228	410,522	(5,294)			(5,294)		405,228		(12,667)	(12,667)	4,538	12/01/2046
3132L8-CS-4	FHLMC GOLD POOL V82781 3.000% 12/01/46		05/01/2018	Paydown		17,130	17,130	16,954	17,174	(221)			(221)		16,953		177	177	1,157	12/01/2046
3132L8-EV-5	FHLMC GOLD POOL V82848 3.000% 12/01/46		01/02/2018	JPMorgan Securities Inc		(7,947)	(7,919)	(7,914)	(7,789)	(125)			(125)		(7,914)		(33)	(33)	(7)	12/01/2046
3132L8-EV-5	FHLMC GOLD POOL V82848 3.000% 12/01/46		12/01/2018	Paydown		113,883	113,883	113,820	114,342	(521)			(521)		113,821		62	62	3,685	12/01/2046
3132L8-RY-5	FHLMC GOLD POOL V83203 4.500% 05/01/47		12/01/2018	Paydown		33,167	33,167	36,302	36,017	285			285		36,302		(3,135)	(3,135)	779	05/01/2047
3132L8-ZZ-3	FHLMC GOLD POOL V83460 4.500% 09/01/47		12/01/2018	Paydown		14,302	14,302	15,513	15,491	22			22		15,513		(1,211)	(1,211)	337	09/01/2047
3132L8-3W-5	FHLMC GOLD POOL V83513 4.500% 10/01/47		08/06/2018	Bank of America Securities		71,507	68,265	74,046	73,961	85			85		74,046		(2,539)	(2,539)	2,150	10/01/2047
3132L8-3W-5	FHLMC GOLD POOL V83513 4.500% 10/01/47		08/01/2018	Paydown		6,184	6,184	6,708	6,700	8			8		6,708		(524)	(524)	109	10/01/2047
3137B2-2W-9	FHLMC MULTIFAMILY STRUCTURED P SERIES 4211 CLASS PA 3.000% 03/15/43		12/01/2018	Paydown		414,027	414,027	425,672	419,758	5,914			5,914		425,672		(11,645)	(11,645)	6,612	03/15/2043
3137B3-3G-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4213 CLASS VE 3.500% 06/15/26		10/10/2018	Pershing LLC		7,194,628	7,158,834	7,668,033	7,410,593	257,439			257,439		7,668,032		(473,404)	(473,404)	218,543	06/15/2026
3137B3-3G-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4213 CLASS VE 3.500% 06/15/26		12/01/2018	Paydown		1,571,049	1,571,049	1,684,489	1,626,299	58,190			58,190		1,684,489		(113,440)	(113,440)	27,969	06/15/2026
3137B9-U4-5	FHLMC MULTIFAMILY STRUCTURED P SERIES 4325 CLASS MA 4.000% 09/15/39		10/10/2018	BRANCH BANKING TR		4,347,868	4,289,722	4,590,275	4,438,501	151,774			151,774		4,590,275		(242,407)	(242,407)	149,664	09/15/2039
3137B9-U4-5	FHLMC MULTIFAMILY STRUCTURED P SERIES 4325 CLASS MA 4.000% 09/15/39		12/01/2018	Paydown		4,492,867	4,492,867	4,824,047	4,648,692	175,355			175,355		4,824,047		(331,180)	(331,180)	88,441	09/15/2039
3137B9-RL-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4328 CLASS DA 4.000% 01/15/36		10/10/2018	Pershing LLC		3,889,986	3,838,408	4,085,011	3,976,699	108,312			108,312		4,085,011		(195,025)	(195,025)	133,918	01/15/2036
3137B9-RL-1	FHLMC MULTIFAMILY STRUCTURED P SERIES 4328 CLASS DA 4.000% 01/15/36		12/01/2018	Paydown		3,959,511	3,959,511	4,226,924	4,102,165	124,759			124,759		4,226,924		(267,413)	(267,413)	74,682	01/15/2036
3137B3-NW-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K031 CLASS A1 2.778% 09/25/22		12/01/2018	Paydown		63,381	63,381	65,869	64,069	1,801			1,801		65,870		(2,489)	(2,489)	967	09/25/2022
3137AL-6L-8	FHLMC MULTIFAMILY STRUCTURED SERIES 3990 CLASS VA 3.500% 01/15/25		12/01/2018	Paydown		325,895	325,895	346,022	336,030	9,992			9,992		346,022		(20,127)	(20,127)	6,211	01/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313980-HE-0	FHLMC MULTIFAMILY STRUCTURED SERIES K007 CLASS A1 3.342% 12/25/19		03/01/2018	Paydown		4,716	4,716	4,806	4,716	91			91		4,807		(91)	(91)	20	12/25/2019
3137BM-LC-8	FHLMC MULTIFAMILY STRUCTURED SERIES K504 CLASS A2 2.566% 09/25/20		10/31/2018	Transfer in Kind		1,068,642	1,075,802	1,108,076	1,083,065	25,011			25,011		1,108,076		(39,434)	(39,434)	25,305	09/25/2020
3137BM-LC-8	FHLMC MULTIFAMILY STRUCTURED SERIES K504 CLASS A2 2.566% 09/25/20		10/01/2018	Paydown		4,198	4,198	4,324	4,226	98			98		4,324		(126)	(126)	79	09/25/2020
3137BM-6D-3	FHLMC MULTIFAMILY STRUCTURED SERIES KF12 CLASS A 2.814% 09/25/22		10/31/2018	Transfer in Kind		399,722	399,306	399,306	396,666	2,640			2,640		399,306		416	416	8,741	09/25/2022
3137BM-6D-3	FHLMC MULTIFAMILY STRUCTURED SERIES KF12 CLASS A 2.814% 09/25/22		10/25/2018	Paydown		363,858	363,858	363,858	361,452	2,406			2,406		363,858				3,692	09/25/2022
3128JM-5H-6	FHLMC POOL 1B2747 3.496% 02/01/35		12/01/2018	Paydown		373	373	372	385	(14)			(14)		371		2	2	6	02/01/2035
3128JN-AM-7	FHLMC POOL 1B2811 3.646% 03/01/35		12/01/2018	Paydown		1,493	1,493	1,491	1,544	(53)			(53)		1,491		2	2	31	03/01/2035
3128QP-NH-1	FHLMC POOL 1B7241 2.928% 08/01/36		12/01/2018	Paydown		697	697	704	732	(28)			(28)		704		(7)	(7)	12	08/01/2036
3128NC-DG-6	FHLMC POOL 1G0103 3.421% 02/01/35		12/01/2018	Paydown		949	949	945	989	(44)			(44)		945		4	4	10	02/01/2035
3128NC-D6-8	FHLMC POOL 1G0125 3.492% 03/01/35		12/01/2018	Paydown		342	342	339	357	(18)			(18)		339		3	3	3	03/01/2035
3128NC-EE-0	FHLMC POOL 1G0133 3.375% 03/01/35		12/01/2018	Paydown		311	311	310	320	(10)			(10)		310		1	1	4	03/01/2035
3128NC-ES-9	FHLMC POOL 1G0145 3.423% 03/01/35		12/01/2018	Paydown		395	395	394	406	(12)			(12)		394		1	1	5	03/01/2035
3128QS-ZB-5	FHLMC POOL 1G2538 2.701% 10/01/36		12/01/2018	Paydown		676	676	698	703	(5)			(5)		698		(22)	(22)	5	10/01/2036
3128QS-5X-0	FHLMC POOL 1G2662 3.325% 02/01/37		12/01/2018	Paydown		8,562	8,562	8,624	8,835	(211)			(211)		8,624		(62)	(62)	151	02/01/2037
3128NH-LH-4	FHLMC POOL 1J1228 3.380% 11/01/35		12/01/2018	Paydown		2,007	2,007	2,017	2,060	(43)			(43)		2,017		(10)	(10)	53	11/01/2035
3128NH-MX-8	FHLMC POOL 1J1274 3.415% 01/01/36		12/01/2018	Paydown		1,278	1,278	1,290	1,314	(24)			(24)		1,290		(12)	(12)	32	01/01/2036
3128NH-M4-2	FHLMC POOL 1J1279 3.294% 04/01/36		12/01/2018	Paydown		1,962	1,962	1,995	2,038	(43)			(43)		1,995		(33)	(33)	26	04/01/2036
3128NK-EZ-5	FHLMC POOL 1J2852 3.689% 07/01/37		12/01/2018	Paydown		40,823	40,823	41,443	41,608	(165)			(165)		41,443		(620)	(620)	1,003	07/01/2037
3128NV-K4-3	FHLMC POOL 1K1215 4.436% 09/01/35		12/01/2018	Paydown		3,260	3,260	3,278	3,376	(99)			(99)		3,277		(17)	(17)	74	09/01/2035
3128Q2-DA-8	FHLMC POOL 1L0097 3.551% 06/01/35		12/01/2018	Paydown		441	441	445	467	(22)			(22)		445		(4)	(4)	7	06/01/2035
3128Q3-LE-9	FHLMC POOL 1L1225 3.870% 08/01/35		12/01/2018	Paydown		8,027	8,027	8,021	8,497	(476)			(476)		8,021		6	6	140	08/01/2035
3128Q3-MY-4	FHLMC POOL 1L1275 4.186% 06/01/35		12/01/2018	Paydown		1,388	1,388	1,431	1,474	(43)			(43)		1,431		(43)	(43)	27	06/01/2035
3128QG-DW-9	FHLMC POOL 1N0117 3.073% 12/01/35		12/01/2018	Paydown		1,332	1,332	1,339	1,358	(19)			(19)		1,339		(7)	(7)	16	12/01/2035
3128QG-F4-9	FHLMC POOL 1N0187 3.299% 08/01/36		12/01/2018	Paydown		2,319	2,319	2,391	2,396	(5)			(5)		2,391		(72)	(72)	39	08/01/2036
3128S4-HQ-3	FHLMC POOL 100239 3.903% 03/01/37		12/01/2018	Paydown		606,856	606,856	619,457	642,332	(22,874)			(22,874)		619,458		(12,602)	(12,602)	8,030	03/01/2037
31326F-EZ-7	FHLMC POOL 2B1052 2.368% 12/01/42		10/31/2018	Transfer in Kind		1,899,294	1,945,551	1,994,949	1,944,378	50,572			50,572		1,994,950		(95,656)	(95,656)	42,231	12/01/2042
31326F-EZ-7	FHLMC POOL 2B1052 2.368% 12/01/42		10/01/2018	Paydown		266,749	266,749	273,522	266,588	6,934			6,934		273,522		(6,773)	(6,773)	3,290	12/01/2042
31326J-XE-5	FHLMC POOL 2B4277 2.594% 06/01/45		10/31/2018	Transfer in Kind		355,865	362,534	370,832	365,255	5,578			5,578		370,833		(14,968)	(14,968)	8,620	06/01/2045
31326J-XE-5	FHLMC POOL 2B4277 2.594% 06/01/45		10/01/2018	Paydown		65,587	65,587	67,088	66,079	1,009			1,009		67,088		(1,501)	(1,501)	892	06/01/2045
31326J-5X-4	FHLMC POOL 2B4462 2.210% 08/01/45		10/31/2018	Transfer in Kind		405,470	408,637	415,485	410,924	4,561			4,561		415,485		(10,015)	(10,015)	8,278	08/01/2045
31326J-5X-4	FHLMC POOL 2B4462 2.210% 08/01/45		10/01/2018	Paydown		77,257	77,257	78,552	77,690	862			862		78,552		(1,295)	(1,295)	913	08/01/2045
31326K-ER-4	FHLMC POOL 2B4644 2.439% 09/01/45		10/31/2018	Transfer in Kind		817,287	821,344	839,535	829,076	10,459			10,459		839,535		(22,248)	(22,248)	18,270	09/01/2045
31326K-ER-4	FHLMC POOL 2B4644 2.439% 09/01/45		10/01/2018	Paydown		242,441	242,441	247,811	244,724	3,087			3,087		247,811		(5,370)	(5,370)	3,387	09/01/2045
31326K-KT-3	FHLMC POOL 2B4806 2.300% 10/01/45		10/31/2018	Transfer in Kind		679,247	685,037	699,621	688,954	10,667			10,667		699,621		(20,374)	(20,374)	15,036	10/01/2045
31326K-KT-3	FHLMC POOL 2B4806 2.300% 10/01/45		11/01/2018	Paydown		177,323	177,323	181,098	178,573	2,525			2,525		181,098		(3,775)	(3,775)	3,999	10/01/2045
31326L-HY-4	FHLMC POOL 2B5647 2.290% 10/01/46		10/31/2018	Transfer in Kind		544,815	564,869	577,248	561,864	15,384			15,384		577,248		(32,433)	(32,433)	11,872	10/01/2046
31326L-HY-4	FHLMC POOL 2B5647 2.290% 10/01/46		10/01/2018	Paydown		52,336	52,336	53,483	52,058	1,425			1,425		53,483		(1,147)	(1,147)	510	10/01/2046
31326L-JV-8	FHLMC POOL 2B5676 2.390% 10/01/46		10/31/2018	Transfer in Kind		1,641,269	1,694,013	1,735,437	1,691,101	44,336			44,336		1,735,437		(94,168)	(94,168)	37,273	10/01/2046
31326L-JV-8	FHLMC POOL 2B5676 2.390% 10/01/46		10/01/2018	Paydown		215,087	215,087	220,346	214,688	5,659			5,659		220,347		(5,260)	(5,260)	2,645	10/01/2046
31326L-LF-0	FHLMC POOL 2B5726 2.543% 11/01/46		10/31/2018	Transfer in Kind		491,066	503,317	516,529	504,594	11,936			11,936		516,530		(25,464)	(25,464)	11,707	11/01/2046
31326L-LF-0	FHLMC POOL 2B5726 2.543% 11/01/46		10/01/2018	Paydown		122,503	122,503	125,719	122,842	2,877			2,877		125,719		(3,216)	(3,216)	1,358	11/01/2046
31326L-3P-8	FHLMC POOL 2B6206 3.135% 06/01/47		10/31/2018	Transfer in Kind		7,546,966	7,641,133	7,875,740	7,776,817	98,923			98,923		7,875,740		(328,774)	(328,774)	214,059	06/01/2047
31326L-3P-8	FHLMC POOL 2B6206 3.135% 06/01/47		10/01/2018	Paydown		763,891	763,891	787,345	777,456	9,889			9,889		787,345		(23,454)	(23,454)	11,298	06/01/2047
31349S-LJ-0	FHLMC POOL 781229 2.317% 02/01/34		12/01/2018	Paydown		473	473	483	494	(11)			(11)		483		(10)	(10)	7	02/01/2034
31349U-J9-0	FHLMC POOL 782988 2.461% 01/01/35		12/01/2018	Paydown		376	376	380	395	(15)			(15)		380		(4)	(4)	6	01/01/2035
31349U-LM-8	FHLMC POOL 783032 2.388% 02/01/35		12/01/2018	Paydown		909	909	926	961	(34)			(34)		927		(18)	(18)	9	02/01/2035
31349U-MQ-8	FHLMC POOL 783067 2.378% 03/01/35		12/01/2018	Paydown		300	300	305	311	(6)			(6)		305		(5)	(5)	4	03/01/2035
3128HD-4K-2	FHLMC POOL 847126 2.823% 03/01/33		12/01/2018	Paydown		8	8	8	8						8					03/01/2033
31336C-PT-4	FHLMC POOL 972234 4.170% 10/01/36		12/01/2018	Paydown		23,435	23,435	25,215	24,595	620			620		25,215		(1,780)	(1,780)	708	10/01/2036
3128K0-ME-0	FHLMC POOL A40357 5.500% 11/01/35		11/06/2018	Morgan Stanley CO Incorporated		14,297	13,235	14,477	14,760	(283)			(283)		14,477		(180)	(180)	692	11/01/2035
3128K0-ME-0	FHLMC POOL A40357 5.500% 11/01/35		11/01/2018	Paydown		461	461	505	514	(10)			(10)		504		(43)	(43)	13	11/01/2035
3128MA-AT-6	FHLMC POOL G07818 4.500% 09/01/44		12/01/2018	Paydown		16,907	16,907	18,465	18,426	40			40		18,466		(1,559)	(1,559)	407	09/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3128MA-D2-2	FHLMC POOL G07921 3.500% 04/01/43		08/06/2018	JPMorgan Securities Inc		5,843,853	5,856,436	6,154,911	6,050,429	104,481			104,481		6,154,910		(311,057)	(311,057)	143,483	04/01/2043
3128MA-D2-2	FHLMC POOL G07921 3.500% 04/01/43		08/01/2018	Paydown		538,562	538,562	566,010	556,402	9,608			9,608		566,010		(27,448)	(27,448)	7,416	04/01/2043
3128MA-FA-2	FHLMC POOL G07961 3.500% 03/01/45		12/01/2018	Paydown		46,952	46,952	49,386	48,500	886			886		49,386		(2,434)	(2,434)	860	03/01/2045
3128MA-FB-0	FHLMC POOL G07962 5.000% 11/01/41		01/05/2018	Various		2,041,543	1,876,122	2,079,564	2,033,760	45,804			45,804		2,079,564		(38,021)	(38,021)	10,423	11/01/2041
3128MA-FB-0	FHLMC POOL G07962 5.000% 11/01/41		01/01/2018	Paydown		24,557	24,557	27,219	26,620	600			600		27,220		(2,663)	(2,663)	102	11/01/2041
3128MA-GD-5	FHLMC POOL G07996 4.000% 01/01/40		06/06/2018	Bank of America Securities		32,356	31,683	33,579	33,400	179			179		33,579		(1,223)	(1,223)	676	01/01/2040
3128MA-GD-5	FHLMC POOL G07996 4.000% 01/01/40		06/01/2018	Paydown		1,875	1,875	1,987	1,976	11			11		1,987		(112)	(112)	21	01/01/2040
3128ME-C3-3	FHLMC POOL G15290 3.500% 02/01/30		05/15/2018	Pershing LLC		2,233,625	2,208,264	2,355,597	2,293,317	62,280			62,280		2,355,597		(121,972)	(121,972)	35,639	02/01/2030
3128ME-C3-3	FHLMC POOL G15290 3.500% 02/01/30		05/01/2018	Paydown		180,851	180,851	192,917	187,816	5,101			5,101		192,917		(12,066)	(12,066)	1,572	02/01/2030
3128ME-HB-0	FHLMC POOL G15426 3.000% 05/01/28		04/19/2018	JPMorgan Securities Inc		31,597	31,607	32,563	32,283	280			280		32,563		(966)	(966)	358	05/01/2028
3128ME-HB-0	FHLMC POOL G15426 3.000% 05/01/28		05/01/2018	Paydown		2,312	2,312	2,382	2,361	21			21		2,382		(70)	(70)	96	05/01/2028
3128ME-K9-1	FHLMC POOL G15520 3.000% 07/01/30		12/01/2018	Paydown		42,500	42,500	44,206	43,415	792			792		44,207		(1,707)	(1,707)	699	07/01/2030
3128ME-NS-6	FHLMC POOL G15601 2.500% 01/01/29		09/25/2018	Various		418,521	428,598	435,876	430,573	5,303			5,303		435,876		(17,355)	(17,355)	7,813	01/01/2029
3128ME-NS-6	FHLMC POOL G15601 2.500% 01/01/29		10/01/2018	Paydown		68,241	68,241	69,380	68,555	825			825		69,380		(1,139)	(1,139)	1,360	01/01/2029
3128ME-QE-4	FHLMC POOL G15653 3.000% 10/01/28		04/19/2018	JPMorgan Securities Inc		115,003	115,074	118,554	117,498	1,056			1,056		118,554		(3,551)	(3,551)	1,304	10/01/2028
3128ME-QE-4	FHLMC POOL G15653 3.000% 10/01/28		05/01/2018	Paydown		11,111	11,111	11,447	11,345	102			102		11,447		(336)	(336)	372	10/01/2028
3128ME-QG-9	FHLMC POOL G15655 3.000% 10/01/28		02/27/2018	JPMorgan Securities Inc		181,909	181,682	187,146	185,508	1,639			1,639		187,147		(5,238)	(5,238)	1,120	10/01/2028
3128ME-QG-9	FHLMC POOL G15655 3.000% 10/01/28		03/01/2018	Paydown		9,839	9,839	10,135	10,046	89			89		10,135		(296)	(296)	503	10/01/2028
3128ME-V2-4	FHLMC POOL G15833 3.500% 03/01/31		05/15/2018	Pershing LLC		739,610	732,287	784,234	761,293	22,941			22,941		784,234		(44,624)	(44,624)	11,818	03/01/2031
3128ME-V2-4	FHLMC POOL G15833 3.500% 03/01/31		05/01/2018	Paydown		50,652	50,652	54,246	52,658	1,587			1,587		54,245		(3,593)	(3,593)	441	03/01/2031
3128ME-XQ-9	FHLMC POOL G15887 2.500% 01/01/31		09/26/2018	JPMorgan Securities Inc		63,199	65,534	66,243	65,600	643			643		66,243		(3,044)	(3,044)	1,297	01/01/2031
3128ME-XQ-9	FHLMC POOL G15887 2.500% 01/01/31		10/01/2018	Paydown		8,406	8,406	8,497	8,415	82			82		8,497		(91)	(91)	228	01/01/2031
3128ME-Z4-6	FHLMC POOL G15963 2.500% 10/01/31		08/24/2018	JPMorgan Securities Inc		109,167	112,254	113,902	112,368	1,535			1,535		113,903		(4,736)	(4,736)	2,003	10/01/2031
3128ME-Z4-6	FHLMC POOL G15963 2.500% 10/01/31		09/01/2018	Paydown		11,793	11,793	11,967	11,805	161			161		11,966		(173)	(173)	364	10/01/2031
3128ME-6B-2	FHLMC POOL G16066 2.500% 02/01/32		09/25/2018	JPMorgan Securities Inc		51,118	53,140	53,920	53,144	776			776		53,920		(2,802)	(2,802)	1,052	02/01/2032
3128ME-6B-2	FHLMC POOL G16066 2.500% 02/01/32		10/01/2018	Paydown		5,968	5,968	6,056	5,969	87			87		6,056		(88)	(88)	183	02/01/2032
3128MF-AY-4	FHLMC POOL G16123 3.000% 03/01/32		05/02/2018	Nomura Securities/Fixed Income		28,232	28,414	29,364	29,043	321			321		29,364		(1,132)	(1,132)	393	03/01/2032
3128MF-AY-4	FHLMC POOL G16123 3.000% 03/01/32		05/01/2018	Paydown		1,533	1,533	1,585	1,567	17			17		1,584		(51)	(51)	13	03/01/2032
3128MF-B9-8	FHLMC POOL G16164 2.500% 01/01/30		09/25/2018	Credit Suisse Securities USA		14,078	14,457	14,670	14,524	146			146		14,670		(592)	(592)	286	01/01/2030
3128MF-B9-8	FHLMC POOL G16164 2.500% 01/01/30		10/01/2018	Paydown		2,399	2,399	2,434	2,410	24			24		2,434		(35)	(35)	58	01/01/2030
3128MF-CP-1	FHLMC POOL G16178 2.500% 11/01/28		09/25/2018	Credit Suisse Securities USA		47,699	49,001	49,812	49,226	586			586		49,812		(2,113)	(2,113)	970	11/01/2028
3128MF-CP-1	FHLMC POOL G16178 2.500% 11/01/28		10/01/2018	Paydown		9,495	9,495	9,652	9,539	113			113		9,652		(157)	(157)	214	11/01/2028
3128MF-CW-6	FHLMC POOL G16185 2.500% 01/01/29		02/16/2018	Pershing LLC		119,086	120,546	122,467	121,101	1,366			1,366		122,467		(3,381)	(3,381)	670	01/01/2029
3128MF-CW-6	FHLMC POOL G16185 2.500% 01/01/29		02/01/2018	Paydown		3,526	3,526	3,583	3,542	40			40		3,582		(56)	(56)	11	01/01/2029
31335B-AJ-5	FHLMC POOL G60909 4.000% 04/01/47		03/05/2018	Credit Suisse Securities USA		4,808,709	4,680,720	4,970,340	4,940,171	30,169			30,169		4,970,340		(161,631)	(161,631)	53,048	04/01/2047
31335B-AJ-5	FHLMC POOL G60909 4.000% 04/01/47		03/01/2018	Paydown		115,985	115,985	123,161	122,414	748			748		123,162		(7,177)	(7,177)	810	04/01/2047
31335B-AP-1	FHLMC POOL G60914 4.500% 07/01/42		12/11/2018	JPMorgan Securities Inc		121,018	116,041	124,998	124,490	508			508		124,998		(3,980)	(3,980)	5,396	07/01/2042
31335B-AP-1	FHLMC POOL G60914 4.500% 07/01/42		12/01/2018	Paydown		19,728	19,728	21,251	21,165	86			86		21,251		(1,523)	(1,523)	448	07/01/2042
31335B-BF-2	FHLMC POOL G60938 4.500% 04/01/47		12/01/2018	Paydown		12,409	12,409	13,629	13,549	80			80		13,629		(1,220)	(1,220)	246	04/01/2047
31335B-CD-6	FHLMC POOL G60968 3.500% 03/01/47		04/25/2018	Bank of America Securities		310,240	312,437	324,495	323,567	928			928		324,495		(14,255)	(14,255)	4,374	03/01/2047
31335B-CD-6	FHLMC POOL G60968 3.500% 03/01/47		04/01/2018	Paydown		15,859	15,859	16,471	16,424	47			47		16,471		(612)	(612)	117	03/01/2047
31335B-CG-9	FHLMC POOL G60971 4.500% 01/01/47		12/01/2018	Paydown		22,141	22,141	24,016	23,933	83			83		24,016		(1,875)	(1,875)	509	01/01/2047
31335B-DL-7	FHLMC POOL G61007 4.500% 08/01/46		12/01/2018	Paydown		18,313	18,313	19,978	19,909	69			69		19,978		(1,665)	(1,665)	454	08/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335B-DR-4	FHLMC POOL G61012 4.000% 04/01/44		06/06/2018	Bank of America Securities		48,237	47,233	50,067	49,777	290			290		50,067		(1,830)	(1,830)	1,008	04/01/2044
31335B-DR-4	FHLMC POOL G61012 4.000% 04/01/44		06/01/2018	Paydown		3,846	3,846	4,076	4,053	24			24		4,077		(231)	(231)	43	04/01/2044
31335B-FQ-4	FHLMC POOL G61075 4.000% 07/01/44		06/06/2018	Bank of America Securities		63,596	62,273	65,776	65,628	148			148		65,776		(2,180)	(2,180)	1,329	07/01/2044
31335B-FQ-4	FHLMC POOL G61075 4.000% 07/01/44		06/01/2018	Paydown		5,533	5,533	5,844	5,831	13			13		5,844		(311)	(311)	59	07/01/2044
31335B-FW-1	FHLMC POOL G61081 4.500% 03/01/46		12/11/2018	JPMorgan Securities Inc		6,999,251	6,711,395	7,233,626	7,187,485	46,141			46,141		7,233,626		(234,375)	(234,375)	312,080	03/01/2046
31335B-FW-1	FHLMC POOL G61081 4.500% 03/01/46		12/01/2018	Paydown		1,280,192	1,280,192	1,379,807	1,371,006	8,801			8,801		1,379,807		(99,615)	(99,615)	29,665	03/01/2046
31335B-G4-2	FHLMC POOL G61119 4.500% 08/01/47		12/01/2018	Paydown		13,430	13,430	14,568	14,546	21			21		14,567		(1,137)	(1,137)	356	08/01/2047
31335B-KJ-4	FHLMC POOL G61197 4.500% 11/01/47		08/06/2018	Bank of America Securities		72,101	68,832	74,779	74,575	204			204		74,779		(2,678)	(2,678)	2,168	11/01/2047
31335B-KJ-4	FHLMC POOL G61197 4.500% 11/01/47		08/01/2018	Paydown		5,249	5,249	5,702	5,687	16			16		5,703		(454)	(454)	87	11/01/2047
31335B-KT-2	FHLMC POOL G61206 4.500% 11/01/47		03/01/2018	Bank of America Securities		147,788	138,952	151,501	151,327	174			174		151,501		(3,713)	(3,713)	1,772	11/01/2047
31335B-KT-2	FHLMC POOL G61206 4.500% 11/01/47		03/01/2018	Paydown		3,734	3,734	4,071	4,066	5			5		4,071		(337)	(337)	25	11/01/2047
3132XC-RX-5	FHLMC POOL G67702 4.000% 01/01/47		06/06/2018	Morgan Stanley CO Incorporated		880,285	858,614	915,147	907,145	8,001			8,001		915,146		(34,861)	(34,861)	13,723	01/01/2047
3132XC-RX-5	FHLMC POOL G67702 4.000% 01/01/47		12/01/2018	Paydown		466,211	466,211	497,264	492,563	4,702			4,702		497,265		(31,054)	(31,054)	10,817	01/01/2047
31307C-LK-2	FHLMC POOL J23930 2.500% 05/01/28		09/25/2018	Credit Suisse Securities USA		27,919	28,671	29,160	28,804	356			356		29,160		(1,241)	(1,241)	568	05/01/2028
31307C-LK-2	FHLMC POOL J23930 2.500% 05/01/28		10/01/2018	Paydown		5,285	5,285	5,375	5,309	66			66		5,375		(90)	(90)	120	05/01/2028
31307M-SF-4	FHLMC POOL J31418 2.500% 05/01/30		12/01/2018	Paydown		57,361	57,361	57,984	57,482	502			502		57,984		(623)	(623)	825	05/01/2030
31307M-2W-5	FHLMC POOL J31689 3.000% 05/01/30		12/01/2018	Paydown		53,447	53,447	55,552	54,640	912			912		55,552		(2,105)	(2,105)	814	05/01/2030
31307M-4S-2	FHLMC POOL J31733 3.000% 05/01/30		12/01/2018	Paydown		51,926	51,926	54,437	52,987	1,450			1,450		54,437		(2,511)	(2,511)	690	05/01/2030
31307N-M6-8	FHLMC POOL J32181 3.000% 07/01/30		12/01/2018	Paydown		9,397	9,397	9,796	9,605	191			191		9,796		(399)	(399)	155	07/01/2030
31307N-NV-2	FHLMC POOL J32204 2.500% 07/01/30		12/01/2018	Paydown		18,703	18,703	18,896	18,740	156			156		18,896		(193)	(193)	291	07/01/2030
31307N-N2-6	FHLMC POOL J32209 2.500% 07/01/30		12/01/2018	Paydown		17,267	17,267	17,450	17,303	147			147		17,450		(183)	(183)	232	07/01/2030
31307N-VN-1	FHLMC POOL J32421 3.000% 08/01/30		10/03/2018	Wells Fargo Securities		545,450	553,932	575,050	564,730	10,321			10,321		575,051		(29,601)	(29,601)	14,541	08/01/2030
31307N-VN-1	FHLMC POOL J32421 3.000% 08/01/30		10/01/2018	Paydown		75,176	75,176	78,042	76,641	1,401			1,401		78,042		(2,866)	(2,866)	1,214	08/01/2030
31307N-V5-0	FHLMC POOL J32436 3.000% 08/01/30		12/01/2018	Paydown		5,116	5,116	5,321	5,225	96			96		5,321		(205)	(205)	88	08/01/2030
31307N-XU-3	FHLMC POOL J32491 2.500% 07/01/30		12/01/2018	Paydown		1,158	1,158	1,176	1,159	17			17		1,176		(18)	(18)	16	07/01/2030
31307Q-NS-2	FHLMC POOL J34001 3.500% 03/01/31		05/16/2018	Barclays Capital Inc		506,069	501,214	539,588	522,163	17,425			17,425		539,588		(33,519)	(33,519)	8,089	03/01/2031
31307Q-NS-2	FHLMC POOL J34001 3.500% 03/01/31		05/01/2018	Paydown		30,656	30,656	33,003	31,937	1,066			1,066		33,003		(2,347)	(2,347)	297	03/01/2031
31307Q-6V-4	FHLMC POOL J34484 3.000% 06/01/31		05/02/2018	Nomura Securities/Fixed Income		11,613	11,689	12,017	11,944	74			74		12,018		(405)	(405)	162	06/01/2031
31307Q-6V-4	FHLMC POOL J34484 3.000% 06/01/31		05/01/2018	Paydown		342	342	351	350	2			2		352		(10)	(10)	3	06/01/2031
3132JA-DY-8	FHLMC POOL Q18718 3.500% 06/01/43		12/01/2018	Paydown		6,159	6,159	6,336	6,407	(71)			(71)		6,336		(177)	(177)	129	06/01/2043
3132JA-ST-3	FHLMC POOL Q19129 3.500% 06/01/43		12/01/2018	Paydown		2,928	2,928	3,040	3,040						3,040		(112)	(112)	73	06/01/2043
3132QT-AC-0	FHLMC POOL Q36302 3.500% 09/01/45		12/01/2018	Paydown		6,494	6,494	6,800	6,736	65			65		6,801		(307)	(307)	124	09/01/2045
3132QT-XA-9	FHLMC POOL Q36972 4.000% 10/01/45		12/01/2018	Paydown		89,425	89,425	96,111	94,270	1,841			1,841		96,111		(6,686)	(6,686)	1,939	10/01/2045
3132QT-6E-1	FHLMC POOL Q37168 4.000% 11/01/45		12/01/2018	Paydown		11,560	11,560	12,183	12,163	20			20		12,183		(623)	(623)	207	11/01/2045
3132WE-6P-2	FHLMC POOL Q41777 3.500% 05/01/46		03/06/2018	JPMorgan Securities Inc		19,032	19,058	19,520	19,623	(103)			(103)		19,520		(488)	(488)	189	05/01/2046
3132WE-6P-2	FHLMC POOL Q41777 3.500% 05/01/46		03/01/2018	Paydown		1,352	1,352	1,385	1,392	(7)			(7)		1,385		(33)	(33)	10	05/01/2046
3132WF-DW-6	FHLMC POOL Q41916 3.500% 07/01/46		10/31/2018	Various		394,634	402,318	425,703	416,650	9,052			9,052		425,702		(31,068)	(31,068)	12,390	07/01/2046
3132WF-DW-6	FHLMC POOL Q41916 3.500% 07/01/46		12/01/2018	Paydown		2,966,504	2,966,504	3,138,932	3,072,186	66,746			66,746		3,138,932		(172,428)	(172,428)	52,059	07/01/2046
3132WF-EH-8	FHLMC POOL Q41935 3.500% 07/01/46		03/08/2018	Barclays Capital Inc		37,598	37,539	37,964	38,730	(765)			(765)		37,965		(367)	(367)	372	07/01/2046
3132WF-EH-8	FHLMC POOL Q41935 3.500% 07/01/46		03/01/2018	Paydown		1,249	1,249	1,263	1,288	(25)			(25)		1,263		(14)	(14)	7	07/01/2046
3132WF-HX-0	FHLMC POOL Q42045 3.500% 07/01/46		10/31/2018	Various		161,316	164,452	174,011	170,310	3,700			3,700		174,010		(12,694)	(12,694)	5,059	07/01/2046
3132WF-HX-0	FHLMC POOL Q42045 3.500% 07/01/46		12/01/2018	Paydown		1,131,946	1,131,946	1,197,740	1,172,271	25,469			25,469		1,197,740		(65,794)	(65,794)	18,163	07/01/2046
3132WF-WB-1	FHLMC POOL Q42441 3.500% 06/01/46		03/06/2018	RBC Capital Markets		12,674	12,696	12,924	13,045	(121)			(121)		12,924		(250)	(250)	126	06/01/2046
3132WF-WB-1	FHLMC POOL Q42441 3.500% 06/01/46		03/01/2018	Paydown		370	370	377	381	(4)			(4)		377		(7)	(7)	1	06/01/2046
3132WK-MC-9	FHLMC POOL Q45754 4.500% 01/01/47		12/13/2018	Salomon Brothers		21,529	20,639	22,348	22,322	26			26		22,348		(819)	(819)	962	01/01/2047
3132WK-MC-9	FHLMC POOL Q45754 4.500% 01/01/47		12/01/2018	Paydown		2,687	2,687	2,910	2,907	3			3		2,910		(223)	(223)	66	01/01/2047
3132WK-MD-7	FHLMC POOL Q45755 4.500% 01/01/47		12/01/2018	Paydown		2,412	2,412	2,642	2,634	8			8		2,642		(230)	(230)	61	01/01/2047
3132WK-5B-0	FHLMC POOL Q46241 3.000% 01/01/47		12/01/2018	Paydown		31,421	31,421	31,589	31,444	145			145		31,589		(168)	(168)	485	01/01/2047
3132WN-DN-9	FHLMC POOL Q48208 4.500% 05/01/47		10/03/2018	Various		13,078,675	12,701,173	13,680,056	13,552,549	127,508			127,508		13,680,057		(601,382)	(601,382)	481,224	05/01/2047

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132WN-DN-9	FHLMC POOL Q48208	4.500% 05/01/47		10/01/2018	Paydown		811,897	811,897	874,470	866,319	8,151			8,151		874,470		(62,573)	(62,573)	21,685	05/01/2047
3132WN-2B-7	FHLMC POOL Q48869	4.500% 06/01/47		10/03/2018	BNP Paribas USA NY Branch		96,561,297	93,755,944	101,007,380	99,791,483	1,215,897			1,215,897		101,007,380		(4,446,083)	(4,446,083)	3,562,726	06/01/2047
3132WN-2B-7	FHLMC POOL Q48869	4.500% 06/01/47		10/01/2018	Paydown		10,367,553	10,367,553	11,169,418	11,034,964	134,454			134,454		11,169,418		(801,865)	(801,865)	203,948	06/01/2047
3132XU-PA-7	FHLMC POOL Q52216	3.500% 11/01/47		10/31/2018	Various		21,183,140	21,437,510	22,087,335	22,033,741	53,594			53,594		22,087,335		(904,195)	(904,195)	600,071	11/01/2047
3132XU-PA-7	FHLMC POOL Q52216	3.500% 11/01/47		12/01/2018	Paydown		1,432,335	1,432,335	1,475,753	1,472,172	3,581			3,581		1,475,753		(43,418)	(43,418)	23,662	11/01/2047
3132XV-EG-4	FHLMC POOL Q52834	4.000% 12/01/47		10/31/2018	Various		1,270,844	1,263,882	1,331,470	1,324,459	7,011			7,011		1,331,470		(60,626)	(60,626)	43,221	12/01/2047
3132XV-EG-4	FHLMC POOL Q52834	4.000% 12/01/47		12/01/2018	Paydown		902,569	902,569	950,836	945,829	5,006			5,006		950,835		(48,266)	(48,266)	23,983	12/01/2047
3132XV-FJ-7	FHLMC POOL Q52868	3.500% 12/01/47		09/13/2018	Wachovia Securities, LLC		58,015,994	58,615,891	60,346,891	60,246,146	100,746			100,746		60,346,892		(2,330,898)	(2,330,898)	1,629,847	12/01/2047
3132XV-FJ-7	FHLMC POOL Q52868	3.500% 12/01/47		09/01/2018	Paydown		1,472,558	1,472,558	1,516,045	1,513,513	2,531			2,531		1,516,044		(43,486)	(43,486)	23,158	12/01/2047
3132XV-LM-3	FHLMC POOL Q53031	4.500% 12/01/47		12/13/2018	Salomon Brothers		32,005	30,682	33,321	33,242	79			79		33,321		(1,316)	(1,316)	1,431	12/01/2047
3132XV-LM-3	FHLMC POOL Q53031	4.500% 12/01/47		12/01/2018	Paydown		2,439	2,439	2,649	2,643	6			6		2,649		(210)	(210)	71	12/01/2047
3132XV-LN-1	FHLMC POOL Q53032	4.500% 12/01/47		12/01/2018	Paydown		1,168	1,168	1,280	1,278	2			2		1,280		(112)	(112)	30	12/01/2047
3132XV-LU-5	FHLMC POOL Q53038	4.500% 12/01/47		12/01/2018	Paydown		1,855	1,855	2,007	2,002	5			5		2,007		(152)	(152)	44	12/01/2047
3132XV-LW-1	FHLMC POOL Q53040	4.500% 12/01/47		12/01/2018	Paydown		1,945	1,945	2,123	2,120	4			4		2,124		(179)	(179)	59	12/01/2047
3132KF-AB-8	FHLMC POOL V60902	2.500% 08/01/30		12/01/2018	Paydown		43,529	43,529	44,209	43,621	588			588		44,209		(680)	(680)	654	08/01/2030
3132KF-AC-6	FHLMC POOL V60903	2.500% 09/01/30		12/01/2018	Paydown		50,276	50,276	51,085	50,366	719			719		51,085		(809)	(809)	734	09/01/2030
3132KF-AD-4	FHLMC POOL V60904	2.500% 09/01/30		12/01/2018	Paydown		73,120	73,120	74,274	73,229	1,045			1,045		74,274		(1,154)	(1,154)	1,029	09/01/2030
3132KF-AE-2	FHLMC POOL V60905	2.500% 07/01/30		12/01/2018	Paydown		3,671	3,671	3,729	3,677	52			52		3,729		(58)	(58)	49	07/01/2030
3132KF-AJ-1	FHLMC POOL V60909	3.000% 08/01/30		12/01/2018	Paydown		9,157	9,157	9,530	9,355	175			175		9,530		(373)	(373)	169	08/01/2030
3132KF-B8-4	FHLMC POOL V60963	3.000% 09/01/30		12/01/2018	Paydown		63,145	63,145	66,377	64,435	1,941			1,941		66,376		(3,231)	(3,231)	1,148	09/01/2030
3132KF-KE-1	FHLMC POOL V61193	3.000% 10/01/27		04/19/2018	JPMorgan Securities Inc		1,218	1,218	1,255	1,244	11			11		1,255		(37)	(37)	14	10/01/2027
3132KF-KE-1	FHLMC POOL V61193	3.000% 10/01/27		05/01/2018	Paydown		188	188	193	192	2			2		194		(6)	(6)	4	10/01/2027
3132KF-KF-8	FHLMC POOL V61194	3.000% 06/01/28		04/19/2018	JPMorgan Securities Inc		1,433	1,434	1,477	1,464	13			13		1,477		(44)	(44)	16	06/01/2028
3132KF-KF-8	FHLMC POOL V61194	3.000% 06/01/28		05/01/2018	Paydown		62	62	64	63	1			1		64		(2)	(2)	4	06/01/2028
3132KF-LA-8	FHLMC POOL V61221	2.500% 06/01/31		09/11/2018	Barclays Capital Inc		44,207	45,722	46,177	45,768	409			409		46,177		(1,970)	(1,970)	911	06/01/2031
3132KF-LA-8	FHLMC POOL V61221	2.500% 06/01/31		09/01/2018	Paydown		5,960	5,960	6,019	5,966	53			53		6,019		(59)	(59)	65	06/01/2031
3132KF-TN-2	FHLMC POOL V61457	3.000% 04/01/28		04/19/2018	JPMorgan Securities Inc		1,582	1,582	1,630	1,616	14			14		1,630		(48)	(48)	18	04/01/2028
3132KF-TN-2	FHLMC POOL V61457	3.000% 04/01/28		05/01/2018	Paydown		68	68	70	69	1			1		70		(2)	(2)	4	04/01/2028
3132KF-TP-7	FHLMC POOL V61458	3.000% 08/01/28		04/19/2018	JPMorgan Securities Inc		1,118	1,119	1,153	1,143	10			10		1,153		(35)	(35)	13	08/01/2028
3132KF-TP-7	FHLMC POOL V61458	3.000% 08/01/28		05/01/2018	Paydown		240	240	248	245	2			2		247		(7)	(7)	5	08/01/2028
3132KF-5F-5	FHLMC POOL V61746	2.500% 10/01/31		09/26/2018	JPMorgan Securities Inc		1,731	1,795	1,815	1,798	16			16		1,814		(83)	(83)	35	10/01/2031
3132KF-5F-5	FHLMC POOL V61746	2.500% 10/01/31		10/01/2018	Paydown		154	154	156	155	1			1		156		(2)	(2)	6	10/01/2031
3132L5-FJ-7	FHLMC POOL V80169	3.000% 07/01/43		12/01/2018	Paydown		277,588	277,588	268,078	279,312	(11,234)			(11,234)		268,078		9,510	9,510	4,341	07/01/2043
3132L5-TH-6	FHLMC POOL V80552	4.000% 02/01/41		12/01/2018	Paydown		81,881	81,881	87,741	86,318	1,423			1,423		87,741		(5,860)	(5,860)	2,004	02/01/2041
3132L5-TJ-2	FHLMC POOL V80553	4.000% 06/01/40		12/01/2018	Paydown		6,143	6,143	6,582	6,480	103			103		6,583		(440)	(440)	104	06/01/2040
3132L5-3M-3	FHLMC POOL V80804	6.000% 01/01/39		11/06/2018	Morgan Stanley CO Incorporated		172,454	156,765	177,169	176,907	262			262		177,169		(4,715)	(4,715)	8,936	01/01/2039
3132L5-3M-3	FHLMC POOL V80804	6.000% 01/01/39		11/01/2018	Paydown		41,728	41,728	47,159	47,089	70			70		47,159		(5,431)	(5,431)	1,282	01/01/2039
3132L7-YK-9	FHLMC POOL V82514	3.500% 07/01/46		03/06/2018	RBC Capital Markets		20,553	20,588	20,958	21,199	(241)			(241)		20,958		(405)	(405)	204	07/01/2046
3132L7-YK-9	FHLMC POOL V82514	3.500% 07/01/46		03/01/2018	Paydown		507	507	516	522	(6)			(6)		516		(9)	(9)	3	07/01/2046
3132L7-YL-7	FHLMC POOL V82515	3.500% 06/01/46		03/06/2018	JPMorgan Securities Inc		134,836	135,020	137,883	138,734	(850)			(850)		137,884		(3,048)	(3,048)	1,339	06/01/2046
3132L7-YL-7	FHLMC POOL V82515	3.500% 06/01/46		03/01/2018	Paydown		3,733	3,733	3,813	3,836	(24)			(24)		3,812		(79)	(79)	22	06/01/2046
3132L7-YZ-6	FHLMC POOL V82528	4.000% 07/01/46		12/01/2018	Paydown		12,988	12,988	13,829	13,700	129			129		13,829		(841)	(841)	291	07/01/2046
3132L7-ZS-1	FHLMC POOL V82553	4.000% 08/01/46		12/01/2018	Paydown		8,049	8,049	8,571	8,490	80			80		8,570		(521)	(521)	148	08/01/2046
3132L7-5W-5	FHLMC POOL V82661	4.000% 10/01/46		12/01/2018	Paydown		2,445	2,445	2,603	2,579	24			24		2,603		(158)	(158)	55	10/01/2046
3132L9-AC-9	FHLMC POOL V83603	4.500% 11/01/47		08/06/2018	Bank of America Securities		121,025	115,537	125,322	125,178	144			144		125,322		(4,297)	(4,297)	3,639	11/01/2047
3132L9-AC-9	FHLMC POOL V83603	4.500% 11/01/47		08/01/2018	Paydown		7,724	7,724	8,379	8,368	10			10		8,378		(654)	(654)	132	11/01/2047
3132FC-BK-0	FHLMC POOL Z40042	5.500% 05/01/34		03/12/2018	RBC Capital Markets		470,131	430,080	487,200	475,124	12,076			12,076		487,200		(17,069)	(17,069)	6,768	05/01/2034
3132FC-BK-0	FHLMC POOL Z40042	5.500% 05/01/34		03/01/2018	Paydown		20,053	20,053	22,716	22,153	563			563		22,716		(2,663)	(2,663)	176	05/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132FC-BQ-7	FHLMC POOL Z40047 4.000% 10/01/41		12/01/2018	Paydown		273,242	273,242	289,911	288,046	1,864			1,864		289,910		(16,668)	(16,668)	5,648	10/01/2041
3137BH-X5-1	FHLMC REMIC SERIES K045 CLASS A1 2.493% 11/25/24		12/01/2018	Paydown		30,588	30,588	31,525	30,526	999			999		31,525		(937)	(937)	424	11/25/2024
3137BK-WB-2	FHLMC REMIC SERIES KP02 CLASS A2 2.355% 04/25/21		10/31/2018	Transfer in Kind		1,942,281	1,959,434	1,978,950	1,959,128	19,822			19,822		1,978,950		(36,669)	(36,669)	42,299	04/25/2021
3137BK-WB-2	FHLMC REMIC SERIES KP02 CLASS A2 2.355% 04/25/21		10/01/2018	Paydown		767,421	767,421	775,064	767,302	7,763			7,763		775,065		(7,644)	(7,644)	10,016	04/25/2021
31393R-CR-9	FHLMC REMICS SERIES 2617 CLASS Z 5.500% 05/15/33		10/31/2018	Various		356,620	333,526	373,549	367,760	5,789			5,789		373,549		(16,929)	(16,929)	16,479	05/15/2033
31393R-CR-9	FHLMC REMICS SERIES 2617 CLASS Z 5.500% 05/15/33		12/01/2018	Paydown		1,219,610	1,219,610	1,365,963	1,344,794	21,169			21,169		1,365,963		(146,353)	(146,353)	34,013	05/15/2033
31397R-VN-3	FHLMC REMICS SERIES 3423 CLASS PB 5.500% 03/15/38		10/10/2018	JPMorgan Chase Bank		4,315,250	4,020,907	4,629,069	4,360,619	268,450			268,450		4,629,069		(313,819)	(313,819)	192,892	03/15/2038
31397R-VN-3	FHLMC REMICS SERIES 3423 CLASS PB 5.500% 03/15/38		10/01/2018	Paydown		847,940	847,940	976,190	919,580	56,611			56,611		976,191		(128,251)	(128,251)	18,640	03/15/2038
3137AF-SN-3	FHLMC REMICS SERIES 3919 CLASS VJ 4.000% 08/15/24		09/01/2018	Paydown		474,039	474,039	493,271	476,277	16,994			16,994		493,271		(19,232)	(19,232)	6,799	08/15/2024
3133TL-UH-9	FHLMC SERIES 2178 CLASS PB 7.000% 08/15/29		12/01/2018	Paydown		13,261	13,261	14,089	14,734	(645)			(645)		14,089		(828)	(828)	533	08/15/2029
31393V-FU-0	FHLMC SERIES 2626 CLASS A 4.000% 06/15/33		10/10/2018	Suntrust		9,946,114	9,773,550	10,578,419	10,334,781	243,638			243,638		10,578,419		(632,305)	(632,305)	340,988	06/15/2033
31393V-FU-0	FHLMC SERIES 2626 CLASS A 4.000% 06/15/33		10/01/2018	Paydown		1,660,291	1,660,291	1,797,019	1,755,631	41,388			41,388		1,797,019		(136,728)	(136,728)	30,500	06/15/2033
31394K-H9-8	FHLMC SERIES 2693 CLASS Z 5.500% 10/15/33		10/31/2018	Various		644,923	605,507	676,181	652,495	23,686			23,686		676,181		(31,258)	(31,258)	29,916	10/15/2033
31394K-H9-8	FHLMC SERIES 2693 CLASS Z 5.500% 10/15/33		12/01/2018	Paydown		1,903,667	1,903,667	2,125,861	2,051,394	74,467			74,467		2,125,861		(222,194)	(222,194)	55,899	10/15/2033
31397P-A4-2	FHLMC SERIES 3385 CLASS FN 3.455% 11/15/37		12/15/2018	Paydown		48,151	48,151	48,798	49,237	(439)			(439)		48,798		(647)	(647)	305	11/15/2037
31397P-DR-8	FHLMC SERIES 3392 CLASS FA 3.073% 11/15/37		08/01/2018	Salomon Brothers		366,788	362,372	367,355	370,886	(3,532)			(3,532)		367,354		(566)	(566)	6,380	11/15/2037
31397P-DR-8	FHLMC SERIES 3392 CLASS FA 3.073% 11/15/37		07/15/2018	Paydown		78,104	78,104	79,178	79,939	(761)			(761)		79,178		(1,074)	(1,074)	696	11/15/2037
31398C-D4-7	FHLMC SERIES 3527 CLASS DA 4.000% 04/15/29		12/01/2018	Paydown		20,669	20,669	21,692	21,230	462			462		21,692		(1,023)	(1,023)	437	04/15/2029
3137GA-PP-6	FHLMC SERIES 3740 CLASS DF 2.935% 10/15/40		12/15/2018	Paydown		55,121	55,121	55,070	55,459	(390)			(390)		55,069		52	52	628	10/15/2040
3137AC-K9-9	FHLMC SERIES 3876 CLASS CA 2.750% 06/15/26		11/01/2018	Paydown		27,906	27,906	28,301	27,951	351			351		28,302		(396)	(396)	280	06/15/2026
3137AH-7H-5	FHLMC SERIES 3964 CLASS MD 2.000% 01/15/41		10/26/2018	Wachovia Capital Markets		381,815	405,580	384,920	400,342	(15,422)			(15,422)		384,920		(3,105)	(3,105)	7,413	01/15/2041
3137AH-7H-5	FHLMC SERIES 3964 CLASS MD 2.000% 01/15/41		10/01/2018	Paydown		68,134	68,134	64,663	67,254	(2,591)			(2,591)		64,663		3,471	3,471	537	01/15/2041
3137AK-QN-4	FHLMC SERIES 3983 CLASS PD 2.250% 03/15/40		12/01/2018	Paydown		1,147,521	1,147,521	1,149,672	1,133,090	16,583			16,583		1,149,673		(2,152)	(2,152)	13,312	03/15/2040
3137AN-AA-3	FHLMC SERIES 4016 CLASS KV 4.000% 02/15/25		10/10/2018	Mitsubishi Sec, USA		3,612,493	3,552,544	3,865,612	3,704,892	160,720			160,720		3,865,612		(253,119)	(253,119)	123,944	02/15/2025
3137AN-AA-3	FHLMC SERIES 4016 CLASS KV 4.000% 02/15/25		10/01/2018	Paydown		406,684	406,684	442,523	424,124	18,399			18,399		442,523		(35,839)	(35,839)	7,493	02/15/2025
3137AN-2W-4	FHLMC SERIES 4019 CLASS GH 3.000% 12/15/41		10/26/2018	Morgan Stanley CO Incorporated		383,101	394,314	389,816	399,302	(9,485)			(9,485)		389,817		(6,716)	(6,716)	10,811	12/15/2041
3137AN-2W-4	FHLMC SERIES 4019 CLASS GH 3.000% 12/15/41		10/01/2018	Paydown		62,096	62,096	61,388	62,882	(1,494)			(1,494)		61,388		708	708	761	12/15/2041
3137AP-RB-8	FHLMC SERIES 4042 CLASS EB 6.500% 08/15/39		12/01/2018	Paydown		19,902	19,902	22,711	22,251	459			459		22,710		(2,808)	(2,808)	683	08/15/2039
3137B7-D3-0	FHLMC SERIES 4290 CLASS CA 3.500% 12/15/38		05/15/2018	Goldman Sachs International		22,688,504	22,505,646	23,418,834	23,080,172	338,661			338,661		23,418,833		(730,329)	(730,329)	365,404	12/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137B7-D3-0	FHLMC SERIES 4290 CLASS CA 3.500% 12/15/38		12/01/2018	Paydown		4,289,620	4,289,620	4,463,979	4,399,126	64,853			64,853		4,463,979		(174,359)	(174,359)	57,255	12/15/2038
3137B7-7G-8	FHLMC SERIES 4291 CLASS K 3.000% 05/15/38		10/10/2018	Suntrust		12,386,134	12,460,116	12,778,752	12,596,924	181,828			181,828		12,778,752		(392,618)	(392,618)	326,039	05/15/2038
3137B7-7G-8	FHLMC SERIES 4291 CLASS K 3.000% 05/15/38		10/01/2018	Paydown		3,022,486	3,022,486	3,099,778	3,055,672	44,106			44,106		3,099,778		(77,292)	(77,292)	40,615	05/15/2038
3137B7-GP-8	FHLMC SERIES 4293 CLASS KG 3.000% 08/15/43		12/01/2018	Paydown		20,517	20,517	21,421	20,779	642			642		21,421		(904)	(904)	322	08/15/2043
3137B8-2V-8	FHLMC SERIES 4303 CLASS AP 3.000% 08/15/43		10/10/2018	INTL FCSTONE FINANCIAL INC./BD		14,444,674	14,869,261	15,250,867	15,068,615	182,252			182,252		15,250,867		(806,193)	(806,193)	389,079	08/15/2043
3137B8-2V-8	FHLMC SERIES 4303 CLASS AP 3.000% 08/15/43		10/01/2018	Paydown		2,968,368	2,968,368	3,044,549	3,008,165	36,383			36,383		3,044,548		(76,180)	(76,180)	37,169	08/15/2043
3137B9-GQ-2	FHLMC SERIES 4314 CLASS PD 3.750% 07/15/43		12/01/2018	Paydown		990,992	990,992	1,044,257	1,025,621	18,637			18,637		1,044,258		(53,266)	(53,266)	18,273	07/15/2043
3137BA-D6-6	FHLMC SERIES 4323 CLASS CA 4.000% 03/15/40		06/14/2018	Wachovia Securities, LLC		29,110,294	28,594,257	30,563,320	29,739,921	823,399			823,399		30,563,320		(1,453,026)	(1,453,026)	629,074	03/15/2040
3137BA-D6-6	FHLMC SERIES 4323 CLASS CA 4.000% 03/15/40		06/01/2018	Paydown		3,665,309	3,665,309	3,917,710	3,812,164	105,546			105,546		3,917,710		(252,401)	(252,401)	44,409	03/15/2040
3137BA-Z3-9	FHLMC SERIES 4336 CLASS MA 4.000% 01/15/40		12/01/2018	Paydown		7,221,264	7,221,264	7,733,522	7,482,066	251,456			251,456		7,733,522		(512,258)	(512,258)	148,155	01/15/2040
3137BC-CU-0	FHLMC SERIES 4364 CLASS VA 4.000% 09/15/25		10/10/2018	BRANCH BANKING TR		6,160,072	6,058,777	6,582,809	6,363,432	219,378			219,378		6,582,810		(422,738)	(422,738)	211,384	09/15/2025
3137BC-CU-0	FHLMC SERIES 4364 CLASS VA 4.000% 09/15/25		10/01/2018	Paydown		624,053	624,053	678,029	655,432	22,596			22,596		678,028		(53,975)	(53,975)	11,498	09/15/2025
3137BG-GD-5	FHLMC SERIES 4443 CLASS BA 3.500% 04/15/41		10/31/2018	Transfer in Kind		89,602	89,949	92,159	92,000	159			159		92,159		(2,557)	(2,557)	2,886	04/15/2041
3137BG-GD-5	FHLMC SERIES 4443 CLASS BA 3.500% 04/15/41		12/01/2018	Paydown		958,970	958,970	1,008,938	980,834	28,104			28,104		1,008,938		(49,968)	(49,968)	17,776	04/15/2041
3137BG-WZ-8	FHLMC SERIES 4447 CLASS PA 3.000% 12/15/44		10/31/2018	Transfer in Kind		74,315	75,787	77,363	76,686	677			677		77,363		(3,048)	(3,048)	2,084	12/15/2044
3137BG-WZ-8	FHLMC SERIES 4447 CLASS PA 3.000% 12/15/44		12/01/2018	Paydown		576,691	576,691	596,818	583,535	13,283			13,283		596,818		(20,127)	(20,127)	9,223	12/15/2044
3137BK-SQ-4	FHLMC SERIES 4491 CLASS B 3.000% 08/15/40		05/03/2018	Goldman Sachs International		2,201,094	2,223,328	2,256,678	2,240,134	16,543			16,543		2,256,677		(55,583)	(55,583)	29,089	08/15/2040
3137BK-SQ-4	FHLMC SERIES 4491 CLASS B 3.000% 08/15/40		12/01/2018	Paydown		1,485,388	1,485,388	1,507,669	1,496,617	11,052			11,052		1,507,669		(22,281)	(22,281)	21,103	08/15/2040
3137BL-D8-8	FHLMC SERIES 4508 CLASS CF 2.855% 09/15/45		12/15/2018	Paydown		1,146,045	1,146,045	1,145,687	1,148,702	(3,015)			(3,015)		1,145,687		358	358	12,876	09/15/2045
3137BP-2N-8	FHLMC SERIES 4569 CLASS G 3.500% 06/15/42		10/10/2018	ROBERT W. BAIRD LIMITED		3,151,043	3,168,121	3,327,811	3,244,585	83,226			83,226		3,327,811		(176,768)	(176,768)	96,716	06/15/2042
3137BP-2N-8	FHLMC SERIES 4569 CLASS G 3.500% 06/15/42		12/01/2018	Paydown		1,250,671	1,250,671	1,315,640	1,280,857	34,783			34,783		1,315,640		(64,969)	(64,969)	23,395	06/15/2042
3137BN-R4-8	FHLMC SERIES 4570 CLASS PA 3.000% 03/15/44		08/01/2018	Suntrust Robinson Humphrey		539,072	548,151	560,998	555,153	5,845			5,845		560,998		(21,926)	(21,926)	9,684	03/15/2044
3137BN-R4-8	FHLMC SERIES 4570 CLASS PA 3.000% 03/15/44		08/01/2018	Paydown		54,619	54,619	55,899	55,317	582			582		55,899		(1,280)	(1,280)	1,985	03/15/2044
3137BR-K6-1	FHLMC SERIES 4610 CLASS MA 3.000% 08/15/46		12/01/2018	Paydown		72,477	72,477	75,467	72,815	2,652			2,652		75,467		(2,990)	(2,990)	1,084	08/15/2046
3137BW-SK-1	FHLMC SERIES 4664 CLASS YG 3.000% 06/15/34		12/01/2018	Paydown		839,638	839,638	864,828	845,902	18,925			18,925		864,827		(25,189)	(25,189)	13,978	06/15/2034
3137BY-XH-8	FHLMC SERIES 4690 CLASS CD 3.000% 08/15/35		12/01/2018	Paydown		404,335	404,335	414,064	407,833	6,231			6,231		414,064		(9,729)	(9,729)	6,639	08/15/2035
3137FA-3N-6	FHLMC SERIES 4710 CLASS EA 3.000% 11/15/31		12/01/2018	Paydown		3,355,679	3,355,679	3,445,863	3,395,189	50,674			50,674		3,445,863		(90,184)	(90,184)	49,265	11/15/2031
3137FA-Z2-7	FHLMC SERIES 4720 CLASS A 3.000% 03/15/41		05/03/2018	Goldman Sachs International		1,892,686	1,911,201	1,937,181	1,925,938	11,243			11,243		1,937,181		(44,495)	(44,495)	25,005	03/15/2041
3137FA-Z2-7	FHLMC SERIES 4720 CLASS A 3.000% 03/15/41		12/01/2018	Paydown		1,152,715	1,152,715	1,168,384	1,161,604	6,781			6,781		1,168,385		(15,670)	(15,670)	16,821	03/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137A1-N8-2	FHLMC SERIES K008 CLASS A1 2.746% 12/25/19		12/01/2018	Paydown		63,706	63,706	64,830	64,071	759			759		64,830		(1,124)	(1,124)	953	12/25/2019
3137AP-PA-2	FHLMC SERIES K018 CLASS X1 1.352% 01/25/22		10/19/2018	Morgan Stanley CO Incorporated		58,100		175,928	77,427	98,502			98,502		175,929		(117,829)	(117,829)	22,094	01/25/2022
3137AP-PA-2	FHLMC SERIES K018 CLASS X1 1.352% 01/25/22		10/01/2018	Paydown				3,677	(2,059)	2,059			2,059						236	01/25/2022
3137AS-NK-6	FHLMC SERIES K019 CLASS X1 1.631% 03/25/22		10/18/2018	Morgan Stanley CO Incorporated		51,735		143,864	68,020	75,844			75,844		143,864		(92,129)	(92,129)	19,288	03/25/2022
3137AS-NK-6	FHLMC SERIES K019 CLASS X1 1.631% 03/25/22		10/01/2018	Paydown				8,071	(4,255)	4,255			4,255						664	03/25/2022
3137B2-HM-5	FHLMC SERIES K028 CLASS A1 2.182% 11/25/22		12/01/2018	Paydown		62,436	62,436	63,718	62,230	1,488			1,488		63,718		(1,282)	(1,282)	742	11/25/2022
3137B5-KM-4	FHLMC SERIES K035 CLASS A1 2.615% 03/25/23		12/01/2018	Paydown		94,887	94,887	98,210	95,214	2,996			2,996		98,210		(3,323)	(3,323)	1,350	03/25/2023
3137BG-JZ-3	FHLMC SERIES K043 CLASS A1 2.532% 10/25/23		12/01/2018	Paydown		37,874	37,874	39,141	37,944	1,197			1,197		39,141		(1,267)	(1,267)	535	10/25/2023
3137BN-5M-2	FHLMC SERIES KF14 CLASS A 2.911% 01/25/23		10/31/2018	Transfer in Kind		239,071	238,916	238,916	239,588	(672)			(672)		238,916		155	155	5,126	01/25/2023
3137BN-5M-2	FHLMC SERIES KF14 CLASS A 2.911% 01/25/23		10/25/2018	Paydown		172,013	172,013	172,013	172,497	(484)			(484)		172,013				2,312	01/25/2023
3137BL-VZ-8	FHLMC SERIES KJ02 CLASS A2 2.597% 09/25/20		12/01/2018	Paydown		47,048	47,048	47,517	47,278	239			239		47,517		(469)	(469)	633	09/25/2020
3137G0-EQ-8	FHLMC STACR SERIES 2015-DNA CLASS M1 3.406% 10/25/27		06/25/2018	Paydown		299,544	299,544	299,544	299,791	(247)			(247)		299,544				2,037	10/25/2027
3137G0-HQ-5	FHLMC STACR SERIES 2016-DNA1 CLASS M1 3.956% 07/25/28		04/25/2018	Paydown		564,437	564,437	564,437	565,206	(769)			(769)		564,437				3,228	07/25/2028
3137G0-KW-8	FHLMC STACR SERIES 2016-HQA3 CLASS M1 3.306% 03/25/29		12/26/2018	Paydown		3,319,671	3,319,671	3,319,671	3,324,123	(4,452)			(4,452)		3,319,671				45,995	03/25/2029
3132HT-AM-8	FHLMC STRIPS SERIES 279 CLASS F6 2.905% 09/15/42		10/15/2018	Cantor Fitzgerald & Co		1,833,678	1,833,607	1,823,774	1,845,444	(21,671)			(21,671)		1,823,773		9,905	9,905	35,259	09/15/2042
3132HT-AM-8	FHLMC STRIPS SERIES 279 CLASS F6 2.905% 09/15/42		10/15/2018	Paydown		287,550	287,550	286,008	289,406	(3,398)			(3,398)		286,008		1,542	1,542	3,035	09/15/2042
3132HT-V6-0	FHLMC STRIPS SERIES 317 CLASS F3 2.975% 11/15/43		07/10/2018	Nomura Securities Intl Inc		2,536,168	2,512,612	2,536,560	2,531,184	5,377			5,377		2,536,561		(393)	(393)	32,992	11/15/2043
3132HT-V6-0	FHLMC STRIPS SERIES 317 CLASS F3 2.975% 11/15/43		06/15/2018	Paydown		148,151	148,151	149,563	149,246	317			317		149,563		(1,412)	(1,412)	820	11/15/2043
3132HT-3R-5	FHLMC STRIPS SERIES 326 CLASS F2 3.005% 03/15/44		07/10/2018	BNP Paribas Securities Bond		708,652	701,202	707,885	707,713	172			172		707,885		767	767	9,325	03/15/2044
3132HT-3R-5	FHLMC STRIPS SERIES 326 CLASS F2 3.005% 03/15/44		06/15/2018	Paydown		52,495	52,495	52,995	52,982	13			13		52,995		(500)	(500)	340	03/15/2044
3132H7-BD-5	FHMLC GOLD POOL U99035 3.500% 11/01/42		12/01/2018	Paydown		137,466	137,466	140,087	141,138	(1,052)			(1,052)		140,086		(2,620)	(2,620)	2,922	11/01/2042
337653-AD-1	FISCAL YEAR 2005 SECURITIZATIO GENERAL OBLIGATION 4.930% 04/01/20		10/01/2018	Redemption 100.0000		155,000	155,000	179,214	158,528	20,686			20,686		179,214		(24,214)	(24,214)	5,546	04/01/2020
3136AM-6W-4	FNMA ACES SERIES 2015-20 CLASS EV 3.500% 07/25/26		12/01/2018	Paydown		1,041,652	1,041,652	1,126,693	1,080,959	45,734			45,734		1,126,693		(85,041)	(85,041)	19,854	07/25/2026
30711X-CZ-5	FNMA CONNECTICUT AVE SERIES 2016-C04 CLASS 1M1 3.956% 01/25/29		12/26/2018	Paydown		3,860,374	3,860,374	3,863,494	3,894,789	(31,296)			(31,296)		3,863,493		(3,119)	(3,119)	67,096	01/25/2029
30711X-DG-6	FNMA CONNECTICUT AVE SERIES 2016-C05 CLASS 2M1 3.660% 01/25/29		12/26/2018	Paydown		3,916,729	3,916,729	3,917,810	3,938,095	(20,285)			(20,285)		3,917,810		(1,081)	(1,081)	65,827	01/25/2029
31368H-K6-9	FNMA POOL 190317 8.000% 08/01/31		12/01/2018	Paydown		1,565	1,565	1,687	1,845	(158)			(158)		1,687		(122)	(122)	72	08/01/2031
31368H-LZ-4	FNMA POOL 190344 6.000% 12/01/33		11/06/2018	Morgan Stanley CO Incorporated		46,273	42,234	43,468	47,812	(4,344)			(4,344)		43,468		2,805	2,805	2,407	12/01/2033
31368H-LZ-4	FNMA POOL 190344 6.000% 12/01/33		11/01/2018	Paydown		8,760	8,760	9,016	9,917	(901)			(901)		9,016		(256)	(256)	243	12/01/2033
31368H-NM-1	FNMA POOL 190396 4.500% 06/01/39		07/24/2018	JPMorgan Securities Inc		106,676	101,945	109,909	109,476	434			434		109,910		(3,234)	(3,234)	2,982	06/01/2039
31368H-NM-1	FNMA POOL 190396 4.500% 06/01/39		07/01/2018	Paydown		9,815	9,815	10,582	10,540	42			42		10,582		(767)	(767)	150	06/01/2039
31368H-NR-0	FNMA POOL 190400 4.500% 11/01/39		02/15/2018	JPMorgan Securities Inc		9,714	9,210	9,951	9,890	61			61		9,951		(237)	(237)	83	11/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31368H-NR-0	FNMA POOL 190400 4.500% 11/01/39		03/01/2018	Paydown		470	470	508	505	3			3		508		(38)	(38)	38	11/01/2039
31371H-VJ-4	FNMA POOL 252717 7.500% 09/01/29		12/01/2018	Paydown		33	33	35	38	(4)			(4)		34		(1)	(1)	1	09/01/2029
31371J-JK-1	FNMA POOL 253266 8.000% 05/01/30		12/01/2018	Paydown		155	155	167	183	(16)			(16)		167		(12)	(12)	6	05/01/2030
31371J-L4-4	FNMA POOL 253347 8.000% 06/01/30		12/01/2018	Paydown		340	340	366	403	(36)			(36)		367		(27)	(27)	11	06/01/2030
31371J-NK-6	FNMA POOL 253394 8.000% 07/01/20		12/01/2018	Paydown		908	908	984	950	34			34		984		(76)	(76)	37	07/01/2020
31371J-RA-4	FNMA POOL 253481 8.000% 10/01/30		12/01/2018	Paydown		392	392	422	464	(42)			(42)		422		(30)	(30)	19	10/01/2030
31371J-WD-2	FNMA POOL 253644 8.000% 02/01/31		12/01/2018	Paydown		49	49	53	58	(5)			(5)		53		(4)	(4)	2	02/01/2031
31371K-A5-0	FNMA POOL 253928 7.000% 07/01/31		12/01/2018	Paydown		5,802	5,802	5,857	6,539	(682)			(682)		5,857		(55)	(55)	223	07/01/2031
31371K-DN-8	FNMA POOL 254009 7.500% 10/01/31		12/01/2018	Paydown		820	820	875	955	(80)			(80)		875		(55)	(55)	26	10/01/2031
31371K-F2-2	FNMA POOL 254085 6.000% 11/01/21		12/01/2018	Paydown		1,414	1,414	1,613	1,577	36			36		1,613		(199)	(199)	45	11/01/2021
31371K-JY-8	FNMA POOL 254179 6.000% 01/01/22		12/01/2018	Paydown		1,470	1,470	1,676	1,640	37			37		1,677		(207)	(207)	49	01/01/2022
31371K-LM-1	FNMA POOL 254232 6.500% 03/01/22		12/01/2018	Paydown		533	533	611	586	25			25		611		(78)	(78)	17	03/01/2022
31371K-Q8-7	FNMA POOL 254379 7.000% 07/01/32		12/01/2018	Paydown		2,134	2,134	2,265	2,474	(210)			(210)		2,264		(130)	(130)	74	07/01/2032
31371K-XR-7	FNMA POOL 254588 6.000% 12/01/22		12/01/2018	Paydown		8,538	8,538	9,298	9,521	(223)			(223)		9,298		(760)	(760)	263	12/01/2022
31371K-Y4-7	FNMA POOL 254631 5.000% 02/01/18		02/01/2018	Paydown		13	13	13	13						13					02/01/2018
31371K-Y6-2	FNMA POOL 254633 6.000% 01/01/23		12/01/2018	Paydown		13,274	13,274	14,456	14,803	(347)			(347)		14,456		(1,182)	(1,182)	408	01/01/2023
31371K-Y8-8	FNMA POOL 254635 6.000% 02/01/23		12/01/2018	Paydown		10,784	10,784	11,745	12,026	(282)			(282)		11,744		(960)	(960)	329	02/01/2023
31371K-2R-1	FNMA POOL 254684 5.000% 03/01/18		03/01/2018	Paydown		132	132	136	132	4			4		136		(4)	(4)	1	03/01/2018
31371K-4D-0	FNMA POOL 254720 4.500% 05/01/18		05/01/2018	Paydown		779	779	803	781	22			22		803		(24)	(24)	7	05/01/2018
31371L-5T-2	FNMA POOL 255658 2.634% 02/01/35		12/01/2018	Paydown		252	252	250	264	(14)			(14)		250		2	2	3	02/01/2035
31371M-VD-6	FNMA POOL 256312 5.500% 07/01/21		12/01/2018	Paydown		206,348	206,348	210,362	215,015	(4,653)			(4,653)		210,362		(4,014)	(4,014)	5,639	07/01/2021
31371N-HV-0	FNMA POOL 256844 6.000% 08/01/37		11/06/2018	Bank of America Securities		80,588	73,392	80,536	82,619	(2,083)			(2,083)		80,536		52	52	4,183	08/01/2037
31371N-HV-0	FNMA POOL 256844 6.000% 08/01/37		11/01/2018	Paydown		17,225	17,225	18,901	19,391	(489)			(489)		18,902		(1,677)	(1,677)	482	08/01/2037
31371N-LF-0	FNMA POOL 256926 6.500% 10/01/37		12/01/2018	Paydown		9,527	9,527	10,783	10,845	(62)			(62)		10,783		(1,256)	(1,256)	295	10/01/2037
31371N-P4-1	FNMA POOL 257043 6.000% 01/01/38		11/06/2018	Bank of America Securities		194,157	176,821	198,396	199,202	(806)			(806)		198,396		(4,239)	(4,239)	10,079	01/01/2038
31371N-P4-1	FNMA POOL 257043 6.000% 01/01/38		11/01/2018	Paydown		52,293	52,293	58,674	58,912	(238)			(238)		58,674		(6,381)	(6,381)	1,598	01/01/2038
31371N-VR-3	FNMA POOL 257224 6.000% 04/01/23		12/01/2018	Paydown		15,013	15,013	15,635	15,960	(325)			(325)		15,635		(622)	(622)	378	04/01/2023
31371N-2K-0	FNMA POOL 257378 5.000% 09/01/18		09/01/2018	Paydown		10,787	10,787	11,468	10,849	619			619		11,468		(681)	(681)	170	09/01/2018
31374C-N3-6	FNMA POOL 310110 6.000% 11/01/39		11/06/2018	Bank of America Securities		170,122	154,932	169,529	174,591	(5,062)			(5,062)		169,529		593	593	8,831	11/01/2039
31374C-N3-6	FNMA POOL 310110 6.000% 11/01/39		11/01/2018	Paydown		40,758	40,758	44,598	45,930	(1,332)			(1,332)		44,598		(3,840)	(3,840)	1,139	11/01/2039
31374T-VA-4	FNMA POOL 323809 6.500% 06/01/19		12/01/2018	Paydown		135	135	139	138	1			1		139		(4)	(4)	4	06/01/2019
31374T-2Z-1	FNMA POOL 323992 8.000% 11/01/29		12/01/2018	Paydown		153	153	164	179	(14)			(14)		165		(12)	(12)	6	11/01/2029
31376K-PN-0	FNMA POOL 357829 6.000% 06/01/35		11/06/2018	Morgan Stanley CO Incorporated		10,469	9,555	10,579	10,796	(217)			(217)		10,579		(110)	(110)	545	06/01/2035
31376K-PN-0	FNMA POOL 357829 6.000% 06/01/35		11/01/2018	Paydown		391	391	433	442	(9)			(9)		433		(42)	(42)	12	06/01/2035
31376K-TJ-5	FNMA POOL 357953 6.000% 08/01/35		11/06/2018	Morgan Stanley CO Incorporated		87,513	79,875	87,650	90,305	(2,655)			(2,655)		87,650		(137)	(137)	4,553	08/01/2035
31376K-TJ-5	FNMA POOL 357953 6.000% 08/01/35		11/01/2018	Paydown		17,967	17,967	19,716	20,313	(597)			(597)		19,716		(1,749)	(1,749)	458	08/01/2035
31378Q-D5-7	FNMA POOL 405224 6.500% 10/01/28		12/01/2018	Paydown		780	780	796	833	(38)			(38)		795		(15)	(15)	28	10/01/2028
31384K-A2-2	FNMA POOL 525725 8.000% 02/01/30		12/01/2018	Paydown		53	53	58	63	(6)			(6)		57		(4)	(4)	2	02/01/2030
31384V-YZ-9	FNMA POOL 535428 8.000% 08/01/30		12/01/2018	Paydown		282	282	304	334	(30)			(30)		304		(22)	(22)	15	08/01/2030
31384V-4S-8	FNMA POOL 535533 8.000% 10/01/30		12/01/2018	Paydown		240	240	258	284	(25)			(25)		259		(19)	(19)	9	10/01/2030
31384W-NM-8	FNMA POOL 535996 7.500% 06/01/31		12/01/2018	Paydown		504	504	539	588	(50)			(50)		538		(34)	(34)	20	06/01/2031
31384Y-BA-3	FNMA POOL 537433 8.000% 05/01/30		12/01/2018	Paydown		37	37	40	44	(4)			(4)		40		(3)	(3)	2	05/01/2030
31385D-GK-1	FNMA POOL 541202 8.500% 08/01/26		12/01/2018	Paydown		461	461	506	510	(3)			(3)		507		(46)	(46)	21	08/01/2026
31385F-RK-4	FNMA POOL 543290 8.000% 09/01/30		02/16/2018	Direct Placement			(5)	(5)		(5)			(5)		(5)		5	5		09/01/2030
31385F-RK-4	FNMA POOL 543290 8.000% 09/01/30		12/01/2018	Paydown		1	1	1	1						1					09/01/2030
31385H-MZ-2	FNMA POOL 544976 8.000% 07/01/30		12/01/2018	Paydown		9	9	9	11	(1)			(1)		10		(1)	(1)		07/01/2030
31385H-V9-0	FNMA POOL 545240 8.000% 09/01/31		12/01/2018	Paydown		162	162	175	191	(17)			(17)		174		(12)	(12)	7	09/01/2031
31385J-JC-3	FNMA POOL 545759 6.500% 07/01/32		12/01/2018	Paydown		147,594	147,594	169,387	167,610	1,778			1,778		169,388		(21,794)	(21,794)	5,070	07/01/2032
31385N-RF-8	FNMA POOL 547786 8.000% 09/01/30		12/01/2018	Paydown		71	71	77	82	(6)			(6)		76		(5)	(5)	3	09/01/2030
31385R-Z8-6	FNMA POOL 550767 8.000% 09/01/30		12/01/2018	Paydown		358	358	385	419	(34)			(34)		385		(27)	(27)	13	09/01/2030
31385U-MJ-9	FNMA POOL 553061 8.000% 09/01/30		12/01/2018	Paydown		291	291	313	339	(26)			(26)		313		(22)	(22)	13	09/01/2030
31385W-ZT-9	FNMA POOL 555254 6.500% 01/01/33		12/01/2018	Paydown		14,588	14,588	16,826	16,506	319			319		16,825		(2,237)	(2,237)	477	01/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31385W-2S-7	FNMA POOL 555285 6.000% 03/01/33		11/06/2018	Morgan Stanley CO Incorporated		8,496	7,754	7,981	8,753	(772)			(772)		7,981		515	515	442	03/01/2033
31385W-2S-7	FNMA POOL 555285 6.000% 03/01/33		12/01/2018	Paydown		2,174	2,174	2,310	2,454	(144)			(144)		2,310		(136)	(136)	64	03/01/2033
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		03/09/2018	SUNTRUST CAPITAL MARKETS INC		133,074	121,598	128,889	134,643	(5,754)			(5,754)		128,889		4,185	4,185	1,895	05/01/2033
31385X-AZ-0	FNMA POOL 555424 5.500% 05/01/33		03/01/2018	Paydown		6,069	6,069	6,433	6,720	(287)			(287)		6,433		(364)	(364)	54	05/01/2033
31385X-KH-9	FNMA POOL 555696 2.319% 08/01/33		12/01/2018	Paydown		697	697	705	734	(29)			(29)		705		(8)	(8)	10	08/01/2033
31386D-5A-4	FNMA POOL 560741 8.000% 11/01/30		08/01/2018	Paydown		851	851	915	1,011	(95)			(95)		916		(65)	(65)	45	11/01/2030
31386W-4M-7	FNMA POOL 576028 6.500% 03/01/31		12/01/2018	Paydown		365	365	424	408	16			16		424		(59)	(59)	13	03/01/2031
31387D-T3-3	FNMA POOL 581170 8.000% 05/01/31		12/01/2018	Paydown		29	29	31	34	(3)			(3)		31		(2)	(2)	1	05/01/2031
31387G-VH-2	FNMA POOL 583916 8.000% 05/01/31		03/01/2018	Paydown		601	601	647	718	(71)			(71)		647		(46)	(46)	12	05/01/2031
31387T-WH-3	FNMA POOL 593848 8.000% 07/01/31		12/01/2018	Paydown		13	13	14	16	(2)			(2)		14		(1)	(1)		07/01/2031
31389B-H7-9	FNMA POOL 620454 7.000% 01/01/32		12/06/2018	Morgan Stanley CO Incorporated		605	539	558	627	(69)			(69)		558		47	47	39	01/01/2032
31389B-H7-9	FNMA POOL 620454 7.000% 01/01/32		12/01/2018	Paydown		24	24	25	28	(3)			(3)		25		(1)	(1)	1	01/01/2032
31389D-S5-7	FNMA POOL 622540 5.000% 09/01/31		12/01/2018	Paydown		83,020	83,020	90,907	89,440	1,467			1,467		90,907		(7,887)	(7,887)	1,760	09/01/2031
31391S-VE-7	FNMA POOL 675713 5.000% 03/01/18		03/01/2018	Paydown		23	23	23	23						23					03/01/2018
31391T-6C-7	FNMA POOL 676867 5.500% 01/01/33		01/10/2018	JPMorgan Securities Inc		39,650	35,832	37,164	39,603	(2,439)			(2,439)		37,164		2,486	2,486	219	01/01/2033
31391T-6C-7	FNMA POOL 676867 5.500% 01/01/33		01/01/2018	Paydown		1,356	1,356	1,407	1,498	(92)			(92)		1,406		(50)	(50)	6	01/01/2033
31391W-F5-5	FNMA POOL 678888 6.000% 01/01/33		11/06/2018	Morgan Stanley CO Incorporated		2,218	2,025	2,236	2,293	(57)			(57)		2,236		(18)	(18)	116	01/01/2033
31391W-F5-5	FNMA POOL 678888 6.000% 01/01/33		11/01/2018	Paydown		102	102	112	116	(3)			(3)		113		(11)	(11)	3	01/01/2033
31400A-XG-8	FNMA POOL 682079 6.000% 11/01/32		11/06/2018	Morgan Stanley CO Incorporated		13,421	12,250	12,608	13,834	(1,226)			(1,226)		12,608		813	813	698	11/01/2032
31400A-XG-8	FNMA POOL 682079 6.000% 11/01/32		11/01/2018	Paydown		1,673	1,673	1,722	1,889	(167)			(167)		1,722		(49)	(49)	47	11/01/2032
31400B-JF-4	FNMA POOL 682562 5.000% 02/01/18		01/01/2018	Paydown		19	19	19	19	1			1		20		(1)	(1)		02/01/2018
31400E-R2-8	FNMA POOL 685505 5.000% 05/01/18		05/01/2018	Paydown		166	166	172	167	5			5		172		(6)	(6)	2	05/01/2018
31400H-MP-5	FNMA POOL 688066 5.500% 03/01/33		11/06/2018	Morgan Stanley CO Incorporated		660	611	629	680	(50)			(50)		630		30	30	32	03/01/2033
31400H-MP-5	FNMA POOL 688066 5.500% 03/01/33		11/01/2018	Paydown		123	123	127	137	(10)			(10)		127		(4)	(4)	3	03/01/2033
31400J-MS-5	FNMA POOL 688969 2.250% 04/01/33		12/01/2018	Paydown		724	724	739	756	(18)			(18)		738		(14)	(14)	9	04/01/2033
31400R-DY-4	FNMA POOL 695019 2.014% 02/01/33		12/01/2018	Paydown		90	90	91	92	(1)			(1)		91		(1)	(1)	1	02/01/2033
31400S-BF-5	FNMA POOL 695838 5.500% 04/01/18		04/01/2018	Paydown		753	753	751	755	(3)			(3)		752		1	1	7	04/01/2018
31400S-BH-1	FNMA POOL 695840 5.500% 04/01/18		04/01/2018	Paydown		189	189	189	190						190		(1)	(1)	2	04/01/2018
31400Y-C9-5	FNMA POOL 701296 2.497% 03/01/33		12/01/2018	Paydown		55	55	56	57	(2)			(2)		55				1	03/01/2033
31400Y-DF-0	FNMA POOL 701302 3.085% 05/01/33		02/01/2018	Paydown		33,625	33,625	33,092	35,195	(2,103)			(2,103)		33,092		533	533	173	05/01/2033
31401B-PZ-2	FNMA POOL 703440 5.500% 05/01/18		04/01/2018	Paydown		514	514	513	516	(3)			(3)		513		1	1	7	05/01/2018
31401C-XR-9	FNMA POOL 704588 5.500% 05/01/33		11/06/2018	Morgan Stanley CO Incorporated		681	631	685	703	(18)			(18)		685		(4)	(4)	33	05/01/2033
31401C-XR-9	FNMA POOL 704588 5.500% 05/01/33		11/01/2018	Paydown		25	25	27	28	(1)			(1)		27		(2)	(2)	1	05/01/2033
31401C-Z5-5	FNMA POOL 704664 5.500% 04/01/33		12/01/2018	Paydown		2,070	2,070	2,400	2,304	96			96		2,400		(330)	(330)	46	04/01/2033
31401E-AJ-8	FNMA POOL 705709 5.000% 05/01/18		05/01/2018	Paydown		182	182	189	183	6			6		189		(7)	(7)	2	05/01/2018
31401G-YS-7	FNMA POOL 708221 2.569% 04/01/33		12/01/2018	Paydown		182	182	183	188	(5)			(5)		183		(1)	(1)	1	04/01/2033
31401W-4E-6	FNMA POOL 720921 2.773% 06/01/33		12/01/2018	Paydown		20	20	20	21	(1)			(1)		20					06/01/2033
31402A-FT-8	FNMA POOL 722978 4.000% 07/01/18		04/13/2018	Bank of America Securities		344	334	354	336	18			18		354		(10)	(10)	5	07/01/2018
31402A-FT-8	FNMA POOL 722978 4.000% 07/01/18		04/01/2018	Paydown		883	883	934	887	47			47		934		(51)	(51)	7	07/01/2018
31402A-4S-2	FNMA POOL 723633 2.249% 06/01/33		12/01/2018	Paydown		889	889	912	919	(7)			(7)		912		(23)	(23)	13	06/01/2033
31402B-B5-2	FNMA POOL 723760 2.250% 06/01/33		12/01/2018	Paydown		408	408	416	428	(12)			(12)		416		(8)	(8)	4	06/01/2033
31402C-R6-1	FNMA POOL 725109 2.369% 01/01/34		12/01/2018	Paydown		302	302	310	313	(3)			(3)		310		(8)	(8)	1	01/01/2034
31402C-TT-9	FNMA POOL 725162 6.000% 02/01/34		12/01/2018	Paydown		86,376	86,376	90,749	97,784	(7,035)			(7,035)		90,749		(4,373)	(4,373)	2,803	02/01/2034
31402C-VQ-2	FNMA POOL 725223 5.500% 03/01/34		12/01/2018	Paydown		10,948	10,948	11,736	12,122	(385)			(385)		11,737		(789)	(789)	312	03/01/2034
31402C-4G-4	FNMA POOL 725423 5.500% 05/01/34		01/10/2018	JPMorgan Securities Inc		15,551	14,053	15,981	15,556	425			425		15,981		(430)	(430)	86	05/01/2034
31402C-4G-4	FNMA POOL 725423 5.500% 05/01/34		12/01/2018	Paydown		93,161	93,161	105,942	103,124	2,818			2,818		105,942		(12,781)	(12,781)	2,659	05/01/2034
31402C-4J-8	FNMA POOL 725425 5.500% 04/01/34		12/01/2018	Paydown		39,380	39,380	42,204	43,606	(1,402)			(1,402)		42,204		(2,824)	(2,824)	1,103	04/01/2034
31402D-F9-6	FNMA POOL 725692 4.314% 10/01/33		12/01/2018	Paydown		195,393	195,393	200,141	201,976	(1,835)			(1,835)		200,141		(4,748)	(4,748)	4,082	10/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402D-MC-1	FNMA POOL 725855 2.825% 09/01/34		12/01/2018	Paydown		1,750	1,750	1,753	1,829	(76)			(76)		1,753		(3)	(3)	18	09/01/2034
31402D-MF-4	FNMA POOL 725858 2.244% 08/01/34		12/01/2018	Paydown		55	55	57	58	(1)			(1)		57		(2)	(2)		08/01/2034
31402D-QT-0	FNMA POOL 725966 3.720% 11/01/34		12/01/2018	Paydown		1,604	1,604	1,624	1,680	(56)			(56)		1,624		(20)	(20)	24	11/01/2034
31402D-QV-5	FNMA POOL 725968 2.780% 10/01/34		12/01/2018	Paydown		639	639	639	669	(30)			(30)		639				10	10/01/2034
31402D-VV-9	FNMA POOL 726128 4.000% 07/01/18		04/13/2018	Bank of America Securities		5,586	5,431	5,747	5,455	292			292		5,747		(161)	(161)	82	07/01/2018
31402D-VV-9	FNMA POOL 726128 4.000% 07/01/18		04/01/2018	Paydown		12,794	12,794	13,538	12,850	688			688		13,538		(744)	(744)	107	07/01/2018
31402E-2N-7	FNMA POOL 727181 5.000% 08/01/33		11/06/2018	Credit Suisse Securities USA		171,379	161,893	175,661	175,116	545			545		175,661		(4,282)	(4,282)	7,690	08/01/2033
31402E-2N-7	FNMA POOL 727181 5.000% 08/01/33		11/01/2018	Paydown		35,397	35,397	38,407	38,288	119			119		38,407		(3,010)	(3,010)	901	08/01/2033
31402J-YY-7	FNMA POOL 730727 5.000% 08/01/33		11/06/2018	Credit Suisse Securities USA		9,467	8,943	9,231	9,673	(442)			(442)		9,231		236	236	425	08/01/2033
31402J-YY-7	FNMA POOL 730727 5.000% 08/01/33		11/01/2018	Paydown		1,782	1,782	1,839	1,927	(88)			(88)		1,839		(57)	(57)	45	08/01/2033
31402J-Y3-5	FNMA POOL 730730 4.000% 08/01/18		04/13/2018	Bank of America Securities		3,306	3,215	3,402	3,231	170			170		3,401		(95)	(95)	49	08/01/2018
31402J-Y3-5	FNMA POOL 730730 4.000% 08/01/18		04/01/2018	Paydown		5,804	5,804	6,142	5,834	307			307		6,141		(337)	(337)	47	08/01/2018
31402M-XW-5	FNMA POOL 733393 5.500% 08/01/33		12/01/2018	Paydown		1,949	1,949	2,205	2,153	51			51		2,204		(255)	(255)	69	08/01/2033
31402Q-GD-7	FNMA POOL 734696 4.000% 09/01/18		04/13/2018	Bank of America Securities		13,483	13,110	13,872	13,192	680			680		13,872		(389)	(389)	198	09/01/2018
31402Q-GD-7	FNMA POOL 734696 4.000% 09/01/18		04/01/2018	Paydown		22,309	22,309	23,605	22,448	1,158			1,158		23,606		(1,297)	(1,297)	178	09/01/2018
31402Q-R7-8	FNMA POOL 735010 5.000% 11/01/19		12/01/2018	Paydown		25,626	25,626	25,874	26,065	(191)			(191)		25,874		(248)	(248)	625	11/01/2019
31402Q-ST-9	FNMA POOL 735030 2.381% 08/01/33		12/01/2018	Paydown		207	207	212	217	(5)			(5)		212		(5)	(5)	2	08/01/2033
31402Q-5C-1	FNMA POOL 735343 2.517% 02/01/35		12/01/2018	Paydown		10	10	10	10						10					02/01/2035
31402Q-5V-9	FNMA POOL 735360 2.631% 08/01/34		12/01/2018	Paydown		635	635	636	652	(17)			(17)		635				9	08/01/2034
31402R-AQ-2	FNMA POOL 735415 6.500% 12/01/32		12/01/2018	Paydown		23,307	23,307	26,883	26,460	423			423		26,883		(3,576)	(3,576)	794	12/01/2032
31402R-BA-6	FNMA POOL 735433 2.512% 02/01/35		12/01/2018	Paydown		817	817	819	852	(33)			(33)		819		(2)	(2)	10	02/01/2035
31402R-BR-9	FNMA POOL 735448 2.691% 03/01/35		12/01/2018	Paydown		1,301	1,301	1,301	1,361	(60)			(60)		1,301				23	03/01/2035
31402R-CV-9	FNMA POOL 735484 5.000% 05/01/35		12/01/2018	Paydown		2,291	2,291	2,478	2,481	(4)			(4)		2,477		(186)	(186)	58	05/01/2035
31402R-DH-9	FNMA POOL 735504 6.000% 04/01/35		11/06/2018	Morgan Stanley CO Incorporated		39,455	36,011	37,139	40,732	(3,592)			(3,592)		37,140		2,315	2,315	2,053	04/01/2035
31402R-DH-9	FNMA POOL 735504 6.000% 04/01/35		11/01/2018	Paydown		6,662	6,662	6,871	7,536	(665)			(665)		6,871		(209)	(209)	198	04/01/2035
31402R-EK-1	FNMA POOL 735538 3.043% 05/01/35		12/01/2018	Paydown		39	39	40	41	(2)			(2)		39				1	05/01/2035
31402R-GH-6	FNMA POOL 735600 5.000% 05/01/20		12/01/2018	Paydown		10,545	10,545	11,285	10,758	527			527		11,285		(740)	(740)	250	05/01/2020
31402R-H2-8	FNMA POOL 735649 6.000% 12/01/32		11/06/2018	Morgan Stanley CO Incorporated		26,684	24,355	25,067	27,531	(2,464)			(2,464)		25,067		1,617	1,617	1,388	12/01/2032
31402R-H2-8	FNMA POOL 735649 6.000% 12/01/32		12/01/2018	Paydown		22,979	22,979	24,341	25,976	(1,635)			(1,635)		24,341		(1,362)	(1,362)	678	12/01/2032
31402R-JL-4	FNMA POOL 735667 5.000% 07/01/35		12/01/2018	Paydown		1,078	1,078	1,205	1,168	37			37		1,205		(127)	(127)	27	07/01/2035
31402Y-FB-5	FNMA POOL 741862 5.500% 09/01/33		11/06/2018	Morgan Stanley CO Incorporated		5,796	5,370	5,537	5,948	(411)			(411)		5,537		259	259	281	09/01/2033
31402Y-FB-5	FNMA POOL 741862 5.500% 09/01/33		11/01/2018	Paydown		900	900	928	997	(69)			(69)		928		(28)	(28)	29	09/01/2033
31403B-M3-4	FNMA POOL 743878 6.500% 11/01/33		12/01/2018	Paydown		45	45	50	52	(2)			(2)		50		(5)	(5)	2	11/01/2033
31403C-WV-9	FNMA POOL 745060 2.463% 10/01/35		12/01/2018	Paydown		507	507	509	524	(15)			(15)		509		(2)	(2)	5	10/01/2035
31403C-WZ-0	FNMA POOL 745064 4.164% 11/01/35		12/01/2018	Paydown		13,467	13,467	13,601	13,902	(301)			(301)		13,601		(134)	(134)	260	11/01/2035
31403C-XZ-9	FNMA POOL 745096 5.500% 11/01/34		03/09/2018	SUNTRUST CAPITAL MARKETS INC		1,665,909	1,522,247	1,725,372	1,684,688	40,684			40,684		1,725,372		(59,463)	(59,463)	23,722	11/01/2034
31403C-XZ-9	FNMA POOL 745096 5.500% 11/01/34		03/01/2018	Paydown		78,579	78,579	89,065	86,964	2,100			2,100		89,064		(10,485)	(10,485)	685	11/01/2034
31403C-6L-0	FNMA POOL 745275 5.000% 02/01/36		12/01/2018	Paydown		4,591	4,591	5,134	4,977	158			158		5,135		(544)	(544)	115	02/01/2036
31403D-BC-2	FNMA POOL 745335 4.183% 06/01/34		12/01/2018	Paydown		1,645	1,645	1,640	1,689	(49)			(49)		1,640		5	5	34	06/01/2034
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		12/01/2018	Paydown		4,046	4,046	4,588	4,483	106			106		4,589		(543)	(543)	114	04/01/2036
31403D-JG-5	FNMA POOL 745563 5.500% 08/01/34		11/06/2018	Morgan Stanley CO Incorporated		4,524	4,191	4,312	4,666	(354)			(354)		4,312		212	212	219	08/01/2034
31403D-JG-5	FNMA POOL 745563 5.500% 08/01/34		11/01/2018	Paydown		755	755	777	841	(64)			(64)		777		(22)	(22)	22	08/01/2034
31403D-K8-1	FNMA POOL 745619 3.923% 05/01/36		12/01/2018	Paydown		9,199	9,199	9,872	9,505	367			367		9,872		(673)	(673)	233	05/01/2036
31403D-PN-3	FNMA POOL 745729 6.000% 08/01/36		11/06/2018	Bank of America Securities		53,709	48,913	53,992	55,179	(1,187)			(1,187)		53,992		(283)	(283)	2,788	08/01/2036
31403D-PN-3	FNMA POOL 745729 6.000% 08/01/36		11/01/2018	Paydown		11,011	11,011	12,154	12,421	(267)			(267)		12,154		(1,143)	(1,143)	326	08/01/2036
31403D-W9-6	FNMA POOL 745972 4.259% 11/01/36		12/01/2018	Paydown		1,377	1,377	1,394	1,447	(54)			(54)		1,393		(16)	(16)	25	11/01/2036
31403E-DZ-7	FNMA POOL 746320 2.526% 10/01/33		12/01/2018	Paydown		299	299	303	316	(13)			(13)		303		(4)	(4)	4	10/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403F-FK-5	FNMA POOL 747270 4.629% 07/01/34		12/01/2018	Paydown		1,320	1,320	1,319	1,387	(68)			(68)		1,319		1	1	23	07/01/2034
31403H-NM-8	FNMA POOL 749296 2.925% 10/01/18		02/13/2018	Direct Placement		(3)	(3)	(3)		(3)			(3)		(3)		3	3		10/01/2018
31403H-NM-8	FNMA POOL 749296 2.925% 10/01/18		10/01/2018	Paydown		36	36	36	33	3			3		36					10/01/2018
31403J-XF-8	FNMA POOL 750478 6.000% 12/01/33		11/06/2018	Morgan Stanley CO Incorporated		558	509	526	578	(51)			(51)		527		31	31	29	12/01/2033
31403J-XF-8	FNMA POOL 750478 6.000% 12/01/33		11/01/2018	Paydown		18	18	19	21	(2)			(2)		19		(1)	(1)	1	12/01/2033
31403L-MH-1	FNMA POOL 751960 5.000% 12/01/18		11/01/2018	Paydown		5,840	5,840	6,250	5,902	348			348		6,250		(410)	(410)	127	12/01/2018
31403Q-MV-9	FNMA POOL 754672 2.260% 10/01/33		12/01/2018	Paydown		91	91	92	94	(2)			(2)		92		(1)	(1)	1	10/01/2033
31403U-HG-9	FNMA POOL 758131 5.500% 12/01/33		11/06/2018	Morgan Stanley CO Incorporated		408	378	411	419	(9)			(9)		410		(2)	(2)	20	12/01/2033
31403U-HG-9	FNMA POOL 758131 5.500% 12/01/33		11/01/2018	Paydown		90	90	98	100	(2)			(2)		98		(8)	(8)	3	12/01/2033
31403V-QR-3	FNMA POOL 759264 2.467% 01/01/34		12/01/2018	Paydown		50	50	50	52	(2)			(2)		50				1	01/01/2034
31403X-V8-5	FNMA POOL 761239 4.000% 06/01/19		12/01/2018	Paydown		379	379	395	390	5			5		395		(16)	(16)	8	06/01/2019
31403Y-NE-9	FNMA POOL 761889 5.500% 01/01/34		11/06/2018	Morgan Stanley CO Incorporated		724	671	728	743	(15)			(15)		728		(4)	(4)	35	01/01/2034
31403Y-NE-9	FNMA POOL 761889 5.500% 01/01/34		11/01/2018	Paydown		123	123	133	136	(3)			(3)		133		(10)	(10)	5	01/01/2034
31404D-TQ-1	FNMA POOL 765659 2.629% 01/01/34		12/01/2018	Paydown		463	463	462	477	(15)			(15)		462		1	1	2	01/01/2034
31404D-TR-9	FNMA POOL 765660 2.625% 02/01/34		12/01/2018	Paydown		87	87	87	90	(3)			(3)		87				1	02/01/2034
31404E-GE-0	FNMA POOL 766197 5.500% 02/01/34		11/06/2018	Morgan Stanley CO Incorporated		7,348	6,808	7,019	7,540	(521)			(521)		7,019		329	329	356	02/01/2034
31404E-GE-0	FNMA POOL 766197 5.500% 02/01/34		11/01/2018	Paydown		1,035	1,035	1,067	1,146	(79)			(79)		1,067		(32)	(32)	20	02/01/2034
31404E-J5-6	FNMA POOL 766284 5.500% 03/01/34		11/06/2018	Morgan Stanley CO Incorporated		1,651	1,530	1,591	1,693	(102)			(102)		1,591		60	60	80	03/01/2034
31404E-J5-6	FNMA POOL 766284 5.500% 03/01/34		11/01/2018	Paydown		323	323	336	358	(22)			(22)		336		(13)	(13)	9	03/01/2034
31404E-6X-9	FNMA POOL 766886 2.685% 01/01/34		12/01/2018	Paydown		1,097	1,097	1,097	1,132	(35)			(35)		1,097				17	01/01/2034
31404F-VV-2	FNMA POOL 767528 5.500% 02/01/34		11/06/2018	Morgan Stanley CO Incorporated		5,318	4,926	5,166	5,454	(288)			(288)		5,166		152	152	257	02/01/2034
31404F-VV-2	FNMA POOL 767528 5.500% 02/01/34		11/01/2018	Paydown		1,382	1,382	1,449	1,530	(81)			(81)		1,449		(67)	(67)	24	02/01/2034
31404J-LV-5	FNMA POOL 769940 2.606% 02/01/34		12/01/2018	Paydown		399	399	399	417	(18)			(18)		399				6	02/01/2034
31404N-CS-3	FNMA POOL 773281 2.618% 03/01/35		12/01/2018	Paydown		295	295	294	308	(14)			(14)		294		1	1	6	03/01/2035
31404Q-S4-2	FNMA POOL 775539 4.179% 05/01/34		12/01/2018	Paydown		9,272	9,272	9,289	9,676	(386)			(386)		9,290		(18)	(18)	187	05/01/2034
31404S-FP-5	FNMA POOL 776974 5.500% 04/01/34		11/06/2018	Morgan Stanley CO Incorporated		1,388	1,286	1,326	1,432	(106)			(106)		1,326		62	62	67	04/01/2034
31404S-FP-5	FNMA POOL 776974 5.500% 04/01/34		11/01/2018	Paydown		263	263	271	293	(22)			(22)		271		(8)	(8)	7	04/01/2034
31404S-FQ-3	FNMA POOL 776975 5.500% 04/01/34		11/06/2018	Morgan Stanley CO Incorporated		2,052	1,901	1,978	2,106	(128)			(128)		1,978		74	74	99	04/01/2034
31404S-FQ-3	FNMA POOL 776975 5.500% 04/01/34		11/01/2018	Paydown		534	534	555	592	(36)			(36)		556		(22)	(22)	17	04/01/2034
31404W-UE-4	FNMA POOL 780981 4.500% 06/01/19		12/01/2018	Paydown		75,234	75,234	78,397	76,375	2,021			2,021		78,396		(3,162)	(3,162)	1,673	06/01/2019
31404X-KQ-6	FNMA POOL 781603 5.500% 10/01/34		11/06/2018	Morgan Stanley CO Incorporated		7,127	6,602	7,166	7,297	(131)			(131)		7,166		(39)	(39)	345	10/01/2034
31404X-KQ-6	FNMA POOL 781603 5.500% 10/01/34		11/01/2018	Paydown		2,747	2,747	2,981	3,036	(55)			(55)		2,981		(234)	(234)	77	10/01/2034
31404X-LJ-1	FNMA POOL 781629 5.500% 12/01/34		11/06/2018	Morgan Stanley CO Incorporated		42,349	39,233	40,453	43,451	(2,998)			(2,998)		40,453		1,896	1,896	2,050	12/01/2034
31404X-LJ-1	FNMA POOL 781629 5.500% 12/01/34		11/01/2018	Paydown		10,332	10,332	10,653	11,443	(790)			(790)		10,653		(321)	(321)	326	12/01/2034
31404X-QC-1	FNMA POOL 781751 6.000% 09/01/29		12/01/2018	Paydown		421	421	477	465	12			12		477		(56)	(56)	14	09/01/2029
31404Y-QY-1	FNMA POOL 782671 5.500% 06/01/34		11/06/2018	Morgan Stanley CO Incorporated		21	19	20	21	(1)			(1)		20		1	1	1	06/01/2034
31404Y-QY-1	FNMA POOL 782671 5.500% 06/01/34		11/01/2018	Paydown		3	3	3	3						3					06/01/2034
31405A-P6-4	FNMA POOL 783545 2.333% 06/01/34		12/01/2018	Paydown		1,135	1,135	1,139	1,196	(58)			(58)		1,138		(3)	(3)	14	06/01/2034
31405A-Q9-7	FNMA POOL 783580 2.599% 01/01/35		12/01/2018	Paydown		371	371	368	382	(14)			(14)		368		3	3	6	01/01/2035
31405A-RG-0	FNMA POOL 783587 2.353% 03/01/35		12/01/2018	Paydown		1,370	1,370	1,373	1,449	(76)			(76)		1,373		(3)	(3)	15	03/01/2035
31405A-RH-8	FNMA POOL 783588 2.590% 02/01/35		12/01/2018	Paydown		371	371	370	389	(19)			(19)		370		1	1	8	02/01/2035
31405C-PB-9	FNMA POOL 785318 2.925% 07/01/34		12/01/2018	Paydown		1,438	1,438	1,443	1,486	(43)			(43)		1,443		(5)	(5)	24	07/01/2034
31405E-EV-3	FNMA POOL 786848 7.000% 10/01/31		11/16/2018	Morgan Stanley CO Incorporated		166,849	148,615	158,112	170,000	(11,888)			(11,888)		158,112		8,737	8,737	9,883	10/01/2031
31405E-EV-3	FNMA POOL 786848 7.000% 10/01/31		12/01/2018	Paydown		26,422	26,422	28,110	30,225	(2,114)			(2,114)		28,111		(1,689)	(1,689)	1,487	10/01/2031
31405H-M8-8	FNMA POOL 789783 4.624% 07/01/34		12/01/2018	Paydown		27,733	27,733	27,522	28,938	(1,416)			(1,416)		27,522		211	211	555	07/01/2034
31405J-E7-5	FNMA POOL 790458 2.744% 09/01/34		12/01/2018	Paydown		444	444	445	462	(17)			(17)		445		(1)	(1)	7	09/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31405M-A5-6	FNMA POOL 793028 2.111% 07/01/34		12/01/2018	Paydown		867	867	875	891	(15)			(15)		876		(9)	(9)	11	07/01/2034
31405M-KA-4	FNMA POOL 793289 6.000% 10/01/29		12/01/2018	Paydown		36	36	41	40	1			1		41		(5)	(5)	1	10/01/2029
31405M-PD-3	FNMA POOL 793420 4.675% 08/01/34		12/01/2018	Paydown		1,858	1,858	1,867	1,948	(82)			(82)		1,866		(8)	(8)	32	08/01/2034
31405N-4M-4	FNMA POOL 794728 5.500% 10/01/34		11/06/2018	Morgan Stanley CO Incorporated		4,814	4,460	4,639	4,939	(299)			(299)		4,640		174	174	233	10/01/2034
31405N-4M-4	FNMA POOL 794728 5.500% 10/01/34		11/01/2018	Paydown		952	952	990	1,054	(64)			(64)		990		(38)	(38)	14	10/01/2034
31405Q-NR-5	FNMA POOL 796100 5.500% 10/01/34		11/06/2018	Morgan Stanley CO Incorporated		203	188	193	210	(16)			(16)		194		9	9	10	10/01/2034
31405Q-NR-5	FNMA POOL 796100 5.500% 10/01/34		11/01/2018	Paydown		44	44	45	49	(4)			(4)		45		(1)	(1)	1	10/01/2034
31405R-NC-6	FNMA POOL 796987 4.084% 08/01/34		12/01/2018	Paydown		2,523	2,523	2,551	2,593	(42)			(42)		2,551		(28)	(28)	36	08/01/2034
31405R-TK-2	FNMA POOL 797154 5.500% 11/01/34		11/06/2018	Morgan Stanley CO Incorporated		6,558	6,076	6,594	6,736	(142)			(142)		6,594		(36)	(36)	317	11/01/2034
31405R-TK-2	FNMA POOL 797154 5.500% 11/01/34		11/01/2018	Paydown		1,844	1,844	2,001	2,044	(43)			(43)		2,001		(157)	(157)	29	11/01/2034
31405R-4B-9	FNMA POOL 797418 2.505% 01/01/35		12/01/2018	Paydown		345	345	343	359	(16)			(16)		343		2	2	5	01/01/2035
31405U-PL-7	FNMA POOL 799727 2.346% 11/01/34		12/01/2018	Paydown		1,160	1,160	1,159	1,190	(31)			(31)		1,159		1	1	17	11/01/2034
31405U-R9-2	FNMA POOL 799812 2.428% 11/01/34		12/01/2018	Paydown		555	555	557	567	(9)			(9)		558		(3)	(3)	10	11/01/2034
31405V-DA-2	FNMA POOL 800297 2.362% 12/01/34		12/01/2018	Paydown		550	550	552	568	(16)			(16)		552		(2)	(2)	8	12/01/2034
31405V-EG-8	FNMA POOL 800335 2.336% 12/01/34		12/01/2018	Paydown		318	318	320	324	(5)			(5)		319		(1)	(1)	2	12/01/2034
31405W-HS-7	FNMA POOL 801341 3.687% 09/01/34		12/01/2018	Paydown		5,163	5,163	5,234	5,304	(69)			(69)		5,235		(72)	(72)	94	09/01/2034
31405W-SY-2	FNMA POOL 801635 2.605% 07/01/34		12/01/2018	Paydown		323	323	325	335	(10)			(10)		325		(2)	(2)	3	07/01/2034
31406A-BR-2	FNMA POOL 803848 5.500% 12/01/34		11/06/2018	Morgan Stanley CO Incorporated		34,403	31,872	33,157	35,326	(2,169)			(2,169)		33,157		1,246	1,246	1,665	12/01/2034
31406A-BR-2	FNMA POOL 803848 5.500% 12/01/34		11/01/2018	Paydown		5,279	5,279	5,491	5,851	(359)			(359)		5,492		(213)	(213)	123	12/01/2034
31406D-YS-9	FNMA POOL 807221 2.559% 01/01/35		12/01/2018	Paydown		125	125	126	131	(5)			(5)		126		(1)	(1)	2	01/01/2035
31406G-HE-2	FNMA POOL 809429 3.125% 02/01/35		12/01/2018	Paydown		2,499	2,499	2,493	2,607	(115)			(115)		2,492		7	7	38	02/01/2035
31406G-Y4-5	FNMA POOL 809931 2.520% 02/01/35		12/01/2018	Paydown		830	830	829	866	(38)			(38)		828		2	2	13	02/01/2035
31406H-3D-7	FNMA POOL 810896 3.903% 01/01/35		12/01/2018	Paydown		6,829	6,829	6,906	6,998	(92)			(92)		6,906		(77)	(77)	127	01/01/2035
31406J-3L-5	FNMA POOL 811803 2.568% 02/01/35		12/01/2018	Paydown		127	127	128	131	(3)			(3)		128		(1)	(1)	1	02/01/2035
31406K-FA-3	FNMA POOL 812061 5.000% 03/01/35		11/06/2018	Credit Suisse Securities USA		5,014	4,736	5,172	5,144	28			28		5,172		(158)	(158)	225	03/01/2035
31406K-FA-3	FNMA POOL 812061 5.000% 03/01/35		11/01/2018	Paydown		1,732	1,732	1,892	1,881	10			10		1,891		(159)	(159)	67	03/01/2035
31406L-M9-6	FNMA POOL 813184 2.705% 11/01/34		12/01/2018	Paydown		765	765	768	798	(30)			(30)		768		(3)	(3)	13	11/01/2034
31406M-JN-7	FNMA POOL 813969 4.000% 05/01/20		04/13/2018	Bank of America Securities		27,152	26,401	27,936	27,150	786			786		27,936		(784)	(784)	399	05/01/2020
31406M-JN-7	FNMA POOL 813969 4.000% 05/01/20		04/01/2018	Paydown		9,239	9,239	9,776	9,501	275			275		9,776		(537)	(537)	80	05/01/2020
31406N-J8-8	FNMA POOL 814887 5.000% 04/01/35		11/06/2018	Credit Suisse Securities USA		92,870	87,730	91,294	95,602	(4,308)			(4,308)		91,294		1,576	1,576	4,167	04/01/2035
31406N-J8-8	FNMA POOL 814887 5.000% 04/01/35		11/01/2018	Paydown		14,923	14,923	15,529	16,262	(733)			(733)		15,529		(606)	(606)	262	04/01/2035
31406N-MB-7	FNMA POOL 814954 2.586% 04/01/35		12/01/2018	Paydown		79	79	79	81	(1)			(1)		80		(1)	(1)	1	04/01/2035
31406N-YU-2	FNMA POOL 815323 3.996% 01/01/35		12/01/2018	Paydown		1,269	1,269	1,284	1,314	(30)			(30)		1,284		(15)	(15)	17	01/01/2035
31406P-CX-5	FNMA POOL 815586 2.332% 03/01/35		12/01/2018	Paydown		599	599	609	633	(24)			(24)		609		(10)	(10)	10	03/01/2035
31406Q-GG-6	FNMA POOL 816599 2.085% 02/01/35		12/01/2018	Paydown		15	15	15	15						15					02/01/2035
31406Q-H7-5	FNMA POOL 816654 5.000% 04/01/35		11/06/2018	Credit Suisse Securities USA		19,486	18,407	20,101	20,008	93			93		20,101		(615)	(615)	874	04/01/2035
31406Q-H7-5	FNMA POOL 816654 5.000% 04/01/35		11/01/2018	Paydown		2,446	2,446	2,671	2,659	12			12		2,671		(225)	(225)	80	04/01/2035
31406R-EH-4	FNMA POOL 817436 5.500% 09/01/35		11/06/2018	Morgan Stanley CO Incorporated		3,467	3,212	3,486	3,556	(70)			(70)		3,486		(19)	(19)	168	09/01/2035
31406R-EH-4	FNMA POOL 817436 5.500% 09/01/35		11/01/2018	Paydown		420	420	456	465	(9)			(9)		456		(36)	(36)	7	09/01/2035
31406T-LS-8	FNMA POOL 819437 4.095% 04/01/35		12/01/2018	Paydown		13,825	13,825	13,594	14,481	(888)			(888)		13,593		232	232	311	04/01/2035
31406T-TD-3	FNMA POOL 819648 2.580% 03/01/35		12/01/2018	Paydown		90	90	91	94	(3)			(3)		91		(1)	(1)	1	03/01/2035
31406U-HT-8	FNMA POOL 820242 5.000% 07/01/35		11/06/2018	Credit Suisse Securities USA		14,095	13,314	14,357	14,472	(115)			(115)		14,357		(262)	(262)	633	07/01/2035
31406U-HT-8	FNMA POOL 820242 5.000% 07/01/35		11/01/2018	Paydown		2,274	2,274	2,452	2,472	(20)			(20)		2,452		(178)	(178)	27	07/01/2035
31406U-MD-7	FNMA POOL 820356 2.850% 02/01/35		12/01/2018	Paydown		3,811	3,811	3,822	3,934	(112)			(112)		3,822		(11)	(11)	48	02/01/2035
31406W-GK-4	FNMA POOL 822002 2.599% 07/01/35		12/01/2018	Paydown		726	726	730	749	(19)			(19)		730		(4)	(4)	9	07/01/2035
31407A-BY-6	FNMA POOL 824555 5.500% 07/01/35		11/06/2018	Morgan Stanley CO Incorporated		2,085	1,932	2,009	2,144	(135)			(135)		2,009		76	76	101	07/01/2035
31407A-BY-6	FNMA POOL 824555 5.500% 07/01/35		11/01/2018	Paydown		1,613	1,613	1,678	1,791	(113)			(113)		1,678		(65)	(65)	58	07/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407B-DA-4	FNMA POOL 825497 5.000% 04/01/35		11/06/2018	Credit Suisse Securities USA		35,965	33,974	37,101	37,092	(9)			(9)		37,101		(1,136)	(1,136)	1,614	04/01/2035
31407B-DA-4	FNMA POOL 825497 5.000% 04/01/35		11/01/2018	Paydown		6,213	6,213	6,784	6,783	(2)			(2)		6,785		(572)	(572)	71	04/01/2035
31407B-3F-4	FNMA POOL 826198 6.000% 07/01/35		11/06/2018	Morgan Stanley CO Incorporated		20,133	18,376	20,284	20,803	(519)			(519)		20,284		(151)	(151)	1,047	07/01/2035
31407B-3F-4	FNMA POOL 826198 6.000% 07/01/35		11/01/2018	Paydown		580	580	641	656	(16)			(16)		640		(60)	(60)	17	07/01/2035
31407C-E2-9	FNMA POOL 826453 5.500% 07/01/35		11/06/2018	Morgan Stanley CO Incorporated		267	248	255	276	(22)			(22)		254		13	13	13	07/01/2035
31407C-E2-9	FNMA POOL 826453 5.500% 07/01/35		11/01/2018	Paydown		54	54	55	61	(5)			(5)		56		(2)	(2)	1	07/01/2035
31407D-NH-4	FNMA POOL 827592 2.307% 01/01/35		12/01/2018	Paydown		517	517	527	535	(8)			(8)		527		(10)	(10)	6	01/01/2035
31407D-UE-3	FNMA POOL 827781 4.050% 05/01/35		12/01/2018	Paydown		970	970	979	996	(17)			(17)		979		(9)	(9)	9	05/01/2035
31407D-UF-0	FNMA POOL 827782 2.248% 05/01/35		12/01/2018	Paydown		1,152	1,152	1,157	1,175	(18)			(18)		1,157		(5)	(5)	15	05/01/2035
31407D-UG-8	FNMA POOL 827783 3.869% 05/01/35		12/01/2018	Paydown		10,550	10,550	10,721	10,867	(146)			(146)		10,721		(171)	(171)	207	05/01/2035
31407D-UJ-2	FNMA POOL 827785 2.247% 05/01/35		12/01/2018	Paydown		860	860	874	877	(4)			(4)		873		(13)	(13)	12	05/01/2035
31407E-JQ-7	FNMA POOL 828371 5.500% 06/01/35		11/06/2018	Morgan Stanley CO Incorporated		1,431	1,326	1,379	1,471	(92)			(92)		1,379		52	52	69	06/01/2035
31407E-JQ-7	FNMA POOL 828371 5.500% 06/01/35		11/01/2018	Paydown		335	335	349	372	(23)			(23)		349		(14)	(14)	9	06/01/2035
31407F-A5-9	FNMA POOL 829028 4.500% 07/01/20		12/01/2018	Paydown		14,244	14,244	15,344	14,562	782			782		15,344		(1,100)	(1,100)	330	07/01/2020
31407F-G5-3	FNMA POOL 829220 5.500% 08/01/35		11/06/2018	Morgan Stanley CO Incorporated		403	373	384	416	(32)			(32)		384		19	19	19	08/01/2035
31407F-G5-3	FNMA POOL 829220 5.500% 08/01/35		11/01/2018	Paydown		80	80	82	89	(7)			(7)		82		(2)	(2)	2	08/01/2035
31407F-U4-0	FNMA POOL 829603 2.422% 08/01/35		12/01/2018	Paydown		412	412	422	429	(6)			(6)		423		(11)	(11)	5	08/01/2035
31407G-CW-6	FNMA POOL 829985 2.607% 05/01/35		12/01/2018	Paydown		760	760	769	807	(38)			(38)		769		(9)	(9)	12	05/01/2035
31407G-YA-0	FNMA POOL 830605 3.786% 06/01/35		12/01/2018	Paydown		2,036	2,036	2,047	2,077	(29)			(29)		2,048		(12)	(12)	26	06/01/2035
31407H-GT-7	FNMA POOL 831010 6.000% 10/01/35		11/06/2018	Morgan Stanley CO Incorporated		53,304	48,652	49,963	55,270	(5,307)			(5,307)		49,963		3,341	3,341	2,773	10/01/2035
31407H-GT-7	FNMA POOL 831010 6.000% 10/01/35		11/01/2018	Paydown		13,164	13,164	13,519	14,955	(1,436)			(1,436)		13,519		(355)	(355)	449	10/01/2035
31407H-GU-4	FNMA POOL 831011 6.000% 10/01/35		11/06/2018	Morgan Stanley CO Incorporated		13,849	12,640	12,981	14,283	(1,302)			(1,302)		12,981		868	868	720	10/01/2035
31407H-GU-4	FNMA POOL 831011 6.000% 10/01/35		11/01/2018	Paydown		732	732	752	827	(75)			(75)		752		(20)	(20)	23	10/01/2035
31407H-XT-8	FNMA POOL 831490 5.500% 05/01/21		12/01/2018	Paydown		19,854	19,854	19,869	20,651	(782)			(782)		19,869		(15)	(15)	563	05/01/2021
31407J-D5-8	FNMA POOL 831824 5.500% 10/01/21		12/01/2018	Paydown		191	191	192	199	(8)			(8)		191				4	10/01/2021
31407J-NQ-1	FNMA POOL 832099 3.276% 07/01/35		12/01/2018	Paydown		1,370	1,370	1,379	1,406	(26)			(26)		1,380		(10)	(10)	18	07/01/2035
31407M-HB-4	FNMA POOL 834626 5.500% 08/01/35		11/06/2018	Morgan Stanley CO Incorporated		1,112	1,030	1,072	1,142	(70)			(70)		1,072		40	40	54	08/01/2035
31407M-HB-4	FNMA POOL 834626 5.500% 08/01/35		11/01/2018	Paydown		544	544	566	603	(37)			(37)		566		(22)	(22)	21	08/01/2035
31407M-SE-6	FNMA POOL 834917 2.207% 07/01/35		12/01/2018	Paydown		294	294	295	303	(7)			(7)		296		(2)	(2)	3	07/01/2035
31407N-P7-2	FNMA POOL 835746 5.000% 08/01/35		11/06/2018	Credit Suisse Securities USA		140,310	132,544	144,742	144,127	615			615		144,742		(4,432)	(4,432)	6,296	08/01/2035
31407N-P7-2	FNMA POOL 835746 5.000% 08/01/35		11/01/2018	Paydown		20,460	20,460	22,343	22,248	95			95		22,343		(1,883)	(1,883)	454	08/01/2035
31407R-QD-9	FNMA POOL 838452 5.500% 09/01/35		11/06/2018	Morgan Stanley CO Incorporated		8,685	8,046	8,296	8,949	(653)			(653)		8,296		389	389	420	09/01/2035
31407R-QD-9	FNMA POOL 838452 5.500% 09/01/35		11/01/2018	Paydown		1,608	1,608	1,658	1,788	(130)			(130)		1,658		(50)	(50)	43	09/01/2035
31407V-HN-8	FNMA POOL 841837 4.119% 07/01/35		12/01/2018	Paydown		1,333	1,333	1,368	1,416	(48)			(48)		1,368		(35)	(35)	20	07/01/2035
31407W-SA-2	FNMA POOL 843013 2.133% 12/01/34		12/01/2018	Paydown		533	533	540	547	(7)			(7)		540		(7)	(7)	7	12/01/2034
31407W-SJ-3	FNMA POOL 843021 3.578% 09/01/35		12/01/2018	Paydown		5,176	5,176	5,256	5,332	(77)			(77)		5,255		(79)	(79)	77	09/01/2035
31407X-Z9-5	FNMA POOL 844168 2.421% 11/01/35		12/01/2018	Paydown		62	62	62	64	(2)			(2)		62				1	11/01/2035
31408C-2U-9	FNMA POOL 847787 2.441% 10/01/35		12/01/2018	Paydown		33	33	33	34	(1)			(1)		33					10/01/2035
31408F-J2-6	FNMA POOL 849981 5.500% 02/01/36		12/01/2018	Paydown		2,260	2,260	2,620	2,507	113			113		2,620		(360)	(360)	89	02/01/2036
31408G-FA-0	FNMA POOL 850761 6.000% 12/01/35		11/06/2018	Morgan Stanley CO Incorporated		9,226	8,421	8,751	9,555	(804)			(804)		8,751		475	475	480	12/01/2035
31408G-FA-0	FNMA POOL 850761 6.000% 12/01/35		11/01/2018	Paydown		653	653	678	741	(62)			(62)		679		(26)	(26)	17	12/01/2035
31408G-H5-9	FNMA POOL 850852 3.445% 01/01/36		12/01/2018	Paydown		1,340	1,340	1,357	1,408	(51)			(51)		1,357		(17)	(17)	24	01/01/2036
31408G-TU-1	FNMA POOL 851163 5.500% 04/01/36		11/06/2018	Morgan Stanley CO Incorporated		808	749	813	829	(17)			(17)		812		(4)	(4)	39	04/01/2036
31408G-TU-1	FNMA POOL 851163 5.500% 04/01/36		11/01/2018	Paydown		26	26	29	29	(1)			(1)		28		(2)	(2)	1	04/01/2036
31409A-FL-8	FNMA POOL 865171 5.500% 02/01/36		11/06/2018	Morgan Stanley CO Incorporated		142	131	135	146	(10)			(10)		136		6	6	7	02/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409A-FL-8	FNMA POOL 865171 5.500% 02/01/36		11/01/2018	Paydown		6	6	6	6						6					02/01/2036
31409A-K8-1	FNMA POOL 865319 2.189% 02/01/36		12/01/2018	Paydown		49	49	49	50	(1)			(1)		49				1	02/01/2036
31409E-GA-3	FNMA POOL 868793 2.877% 04/01/36		12/01/2018	Paydown		340	340	348	356	(8)			(8)		348		(8)	(8)	3	04/01/2036
31409G-LT-1	FNMA POOL 870738 6.000% 09/01/36		11/06/2018	Bank of America Securities		22,618	20,599	23,286	23,230	56			56		23,286		(668)	(668)	1,174	09/01/2036
31409G-LT-1	FNMA POOL 870738 6.000% 09/01/36		11/01/2018	Paydown		35,329	35,329	39,939	39,842	96			96		39,938		(4,609)	(4,609)	198	09/01/2036
31409G-P4-2	FNMA POOL 870843 6.000% 10/01/36		11/06/2018	Bank of America Securities		38,706	35,250	39,849	39,809	40			40		39,849		(1,143)	(1,143)	2,009	10/01/2036
31409G-P4-2	FNMA POOL 870843 6.000% 10/01/36		11/01/2018	Paydown		18,999	18,999	21,477	21,457	21			21		21,478		(2,479)	(2,479)	520	10/01/2036
31409H-S3-9	FNMA POOL 871838 5.500% 04/01/36		11/06/2018	Morgan Stanley CO Incorporated		1,045	968	1,007	1,074	(67)			(67)		1,007		38	38	51	04/01/2036
31409H-S3-9	FNMA POOL 871838 5.500% 04/01/36		11/01/2018	Paydown		153	153	159	170	(11)			(11)		159		(6)	(6)	5	04/01/2036
31409J-KP-4	FNMA POOL 872502 4.339% 06/01/36		12/01/2018	Paydown		32,856	32,856	35,254	34,485	769			769		35,254		(2,398)	(2,398)	589	06/01/2036
31409U-WF-8	FNMA POOL 879146 3.415% 01/01/36		12/01/2018	Paydown		1,425	1,425	1,452	1,456	(4)			(4)		1,452		(27)	(27)	21	01/01/2036
31409V-R3-9	FNMA POOL 879906 4.622% 10/01/33		12/01/2018	Paydown		52,125	52,125	52,255	54,636	(2,381)			(2,381)		52,255		(130)	(130)	1,074	10/01/2033
31409V-YW-7	FNMA POOL 880125 6.000% 04/01/36		11/06/2018	Bank of America Securities		10,522	9,583	9,959	10,856	(898)			(898)		9,958		564	564	546	04/01/2036
31409V-YW-7	FNMA POOL 880125 6.000% 04/01/36		11/01/2018	Paydown		1,090	1,090	1,133	1,235	(102)			(102)		1,133		(43)	(43)	29	04/01/2036
31409W-XS-5	FNMA POOL 880989 5.500% 12/01/21		12/01/2018	Paydown		5,953	5,953	6,454	6,226	227			227		6,453		(500)	(500)	179	12/01/2021
31409X-ZY-8	FNMA POOL 881959 3.460% 02/01/36		12/01/2018	Paydown		117,994	117,994	124,030	121,240	2,790			2,790		124,030		(6,036)	(6,036)	1,138	02/01/2036
31409X-4F-3	FNMA POOL 882022 5.500% 05/01/36		12/01/2018	Paydown		4,049	4,049	4,391	4,492	(101)			(101)		4,391		(342)	(342)	143	05/01/2036
31410D-YB-0	FNMA POOL 886406 6.000% 08/01/36		12/01/2018	Paydown		258	258	297	293	4			4		297		(39)	(39)	9	08/01/2036
31410E-A5-7	FNMA POOL 886628 6.000% 08/01/36		11/06/2018	Bank of America Securities		72,846	66,342	72,800	75,113	(2,314)			(2,314)		72,799		47	47	3,781	08/01/2036
31410E-A5-7	FNMA POOL 886628 6.000% 08/01/36		11/01/2018	Paydown		19,474	19,474	21,370	22,049	(679)			(679)		21,370		(1,896)	(1,896)	702	08/01/2036
31410F-SL-0	FNMA POOL 888023 5.500% 06/01/36		12/01/2018	Paydown		189,839	189,839	207,839	210,250	(2,412)			(2,412)		207,838		(17,999)	(17,999)	5,499	06/01/2036
31410F-UU-7	FNMA POOL 888095 5.500% 12/01/35		12/01/2018	Paydown		990,468	990,468	1,105,919	1,098,407	7,512			7,512		1,105,919		(115,451)	(115,451)	28,660	12/01/2035
31410F-YG-4	FNMA POOL 888211 7.000% 08/01/36		12/01/2018	Paydown		36,192	36,192	42,556	41,813	742			742		42,555		(6,363)	(6,363)	1,163	08/01/2036
31410G-BB-8	FNMA POOL 888434 6.000% 11/01/35		11/06/2018	Morgan Stanley CO Incorporated		94,542	86,290	87,551	97,818	(10,267)			(10,267)		87,551		6,991	6,991	4,919	11/01/2035
31410G-BB-8	FNMA POOL 888434 6.000% 11/01/35		11/01/2018	Paydown		8,837	8,837	8,966	10,017	(1,051)			(1,051)		8,966		(129)	(129)	231	11/01/2035
31410G-DN-0	FNMA POOL 888509 3.374% 06/01/33		12/01/2018	Paydown		1,715	1,715	1,712	1,803	(91)			(91)		1,712		3	3	23	06/01/2033
31410G-E9-0	FNMA POOL 888560 6.000% 11/01/35		11/06/2018	Morgan Stanley CO Incorporated		177,396	161,913	164,279	183,488	(19,210)			(19,210)		164,278		13,118	13,118	9,229	11/01/2035
31410G-E9-0	FNMA POOL 888560 6.000% 11/01/35		11/01/2018	Paydown		34,540	34,540	35,044	39,143	(4,098)			(4,098)		35,045		(505)	(505)	975	11/01/2035
31410G-F3-2	FNMA POOL 888586 4.379% 10/01/34		12/01/2018	Paydown		141,802	141,802	141,502	149,253	(7,752)			(7,752)		141,501		301	301	3,160	10/01/2034
31410G-JB-0	FNMA POOL 888658 4.000% 12/01/20		01/10/2018	Goldman Sachs		71,540	69,646	73,694	70,318	3,377			3,377		73,695		(2,155)	(2,155)	356	12/01/2020
31410G-JB-0	FNMA POOL 888658 4.000% 12/01/20		01/01/2018	Paydown		9,816	9,816	10,386	9,911	476			476		10,387		(571)	(571)	33	12/01/2020
31410G-JS-3	FNMA POOL 888673 6.000% 04/01/35		11/06/2018	Morgan Stanley CO Incorporated		54,786	50,005	51,466	56,475	(5,010)			(5,010)		51,465		3,321	3,321	2,850	04/01/2035
31410G-JS-3	FNMA POOL 888673 6.000% 04/01/35		11/01/2018	Paydown		10,112	10,112	10,408	11,420	(1,013)			(1,013)		10,407		(295)	(295)	293	04/01/2035
31410G-MD-2	FNMA POOL 888756 4.463% 10/01/37		12/01/2018	Paydown		82,700	82,700	89,770	85,387	4,383			4,383		89,770		(7,070)	(7,070)	1,195	10/01/2037
31410G-MH-3	FNMA POOL 888760 4.157% 09/01/37		12/01/2018	Paydown		141,139	141,139	142,352	145,256	(2,904)			(2,904)		142,352		(1,213)	(1,213)	1,934	09/01/2037
31410G-UR-2	FNMA POOL 888992 6.500% 11/01/37		12/01/2018	Paydown		38,625	38,625	43,325	43,964	(638)			(638)		43,326		(4,701)	(4,701)	1,388	11/01/2037
31410G-YE-7	FNMA POOL 889109 5.000% 01/01/23		12/01/2018	Paydown		22,848	22,848	23,637	23,799	(162)			(162)		23,637		(789)	(789)	582	01/01/2023
31410G-ZJ-5	FNMA POOL 889145 5.000% 03/01/23		12/01/2018	Paydown		16,976	16,976	17,565	17,659	(94)			(94)		17,565		(589)	(589)	432	03/01/2023
31410G-4B-6	FNMA POOL 889218 6.000% 02/01/38		12/01/2018	Paydown		1,508	1,508	1,670	1,704	(34)			(34)		1,670		(162)	(162)	52	02/01/2038
31410G-4S-9	FNMA POOL 889233 5.500% 03/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,225	2,061	2,237	2,290	(53)			(53)		2,237		(12)	(12)	108	03/01/2038
31410G-4S-9	FNMA POOL 889233 5.500% 03/01/38		11/01/2018	Paydown		382	382	414	425	(10)			(10)		415		(33)	(33)	9	03/01/2038
31410K-B9-4	FNMA POOL 889364 6.000% 03/01/38		11/06/2018	Bank of America Securities		174,118	158,570	178,361	178,549	(188)			(188)		178,361		(4,243)	(4,243)	9,038	03/01/2038
31410K-B9-4	FNMA POOL 889364 6.000% 03/01/38		11/01/2018	Paydown		38,279	38,279	43,056	43,101	(45)			(45)		43,056		(4,777)	(4,777)	1,026	03/01/2038
31410K-D9-2	FNMA POOL 889428 5.000% 05/01/23		12/01/2018	Paydown		11,632	11,632	12,649	12,084	565			565		12,649		(1,017)	(1,017)	294	05/01/2023
31410K-FF-6	FNMA POOL 889466 6.000% 05/01/38		12/01/2018	Paydown		5,076	5,076	5,672	5,736	(64)			(64)		5,672		(596)	(596)	141	05/01/2038
31410K-G7-3	FNMA POOL 889522 6.000% 06/01/37		11/06/2018	Bank of America Securities		140,098	127,588	140,836	144,018	(3,182)			(3,182)		140,836		(738)	(738)	7,272	06/01/2037
31410K-G7-3	FNMA POOL 889522 6.000% 06/01/37		11/01/2018	Paydown		26,344	26,344	29,079	29,736	(657)			(657)		29,079		(2,735)	(2,735)	725	06/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410K-HE-7	FNMA POOL 889529 6.000% 03/01/38		12/01/2018	Paydown		1,546	1,546	1,728	1,746	(18)			(18)		1,728		(182)	(182)	54	03/01/2038
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38		11/06/2018	Bank of America Securities		174,409	158,835	177,126	179,043	(1,916)			(1,916)		177,127		(2,718)	(2,718)	9,054	05/01/2038
31410K-JK-1	FNMA POOL 889566 6.000% 05/01/38		11/01/2018	Paydown		101,088	101,088	112,729	113,949	(1,220)			(1,220)		112,729		(11,641)	(11,641)	3,897	05/01/2038
31410K-JY-1	FNMA POOL 889579 6.000% 05/01/38		11/06/2018	Bank of America Securities		380,633	346,645	382,033	390,437	(8,404)			(8,404)		382,033		(1,400)	(1,400)	19,759	05/01/2038
31410K-JY-1	FNMA POOL 889579 6.000% 05/01/38		11/01/2018	Paydown		83,044	83,044	91,522	93,535	(2,013)			(2,013)		91,522		(8,478)	(8,478)	2,349	05/01/2038
31410K-QB-3	FNMA POOL 889750 6.000% 05/01/38		11/06/2018	Bank of America Securities		6,505	5,924	6,658	6,673	(15)			(15)		6,658		(153)	(153)	338	05/01/2038
31410K-QB-3	FNMA POOL 889750 6.000% 05/01/38		11/01/2018	Paydown		1,670	1,670	1,877	1,881	(4)			(4)		1,877		(207)	(207)	49	05/01/2038
31410K-S4-7	FNMA POOL 889839 5.500% 12/01/35		11/06/2018	Morgan Stanley CO Incorporated		1,893	1,753	1,804	1,953	(149)			(149)		1,804		89	89	92	12/01/2035
31410K-S4-7	FNMA POOL 889839 5.500% 12/01/35		11/01/2018	Paydown		297	297	305	331	(25)			(25)		306		(9)	(9)	9	12/01/2035
31410K-VW-1	FNMA POOL 889929 5.500% 08/01/37		12/01/2018	Paydown		19,335	19,335	21,030	21,403	(373)			(373)		21,030		(1,695)	(1,695)	550	08/01/2037
31410K-WU-4	FNMA POOL 889959 6.000% 05/01/36		11/06/2018	Morgan Stanley CO Incorporated		70,330	64,192	70,441	72,684	(2,244)			(2,244)		70,440		(110)	(110)	3,659	05/01/2036
31410K-WU-4	FNMA POOL 889959 6.000% 05/01/36		11/01/2018	Paydown		21,541	21,541	23,638	24,391	(753)			(753)		23,638		(2,097)	(2,097)	575	05/01/2036
31410K-XB-5	FNMA POOL 889974 5.000% 09/01/35		12/01/2018	Paydown		6,255	6,255	6,905	6,770	135			135		6,905		(650)	(650)	165	09/01/2035
31410K-XE-9	FNMA POOL 889977 5.500% 10/01/38		10/11/2018	Pershing LLC		2,840,087	2,639,256	2,940,708	2,925,551	15,158			15,158		2,940,709		(100,622)	(100,622)	126,611	10/01/2038
31410K-XE-9	FNMA POOL 889977 5.500% 10/01/38		10/01/2018	Paydown		536,682	536,682	597,981	594,899	3,082			3,082		597,981		(61,299)	(61,299)	14,086	10/01/2038
31410K-XL-3	FNMA POOL 889983 6.000% 10/01/38		12/01/2018	Paydown		3,013	3,013	3,328	3,393	(66)			(66)		3,327		(314)	(314)	90	10/01/2038
31410K-XS-8	FNMA POOL 889989 5.500% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		9,644	8,935	9,193	9,965	(772)			(772)		9,193		451	451	467	04/01/2038
31410K-XS-8	FNMA POOL 889989 5.500% 04/01/38		11/01/2018	Paydown		1,860	1,860	1,914	2,075	(161)			(161)		1,914		(54)	(54)	51	04/01/2038
31410K-3E-2	FNMA POOL 890097 6.000% 10/01/38		12/01/2018	Paydown		1,509	1,509	1,671	1,707	(36)			(36)		1,671		(162)	(162)	35	10/01/2038
31410K-3K-8	FNMA POOL 890102 6.000% 12/01/38		12/01/2018	Paydown		1,218	1,218	1,349	1,374	(25)			(25)		1,349		(131)	(131)	38	12/01/2038
31410K-6G-4	FNMA POOL 890171 5.000% 02/01/24		12/01/2018	Paydown		3,636	3,636	3,879	3,772	106			106		3,878		(242)	(242)	93	02/01/2024
31410L-PN-6	FNMA POOL 890629 4.000% 08/01/44		12/01/2018	Paydown		56,649	56,649	60,626	60,117	509			509		60,626		(3,977)	(3,977)	1,366	08/01/2044
31410L-RW-4	FNMA POOL 890701 3.000% 01/01/31		05/23/2018	Wachovia Capital Markets		1,378,504	1,391,330	1,453,179	1,419,428	33,751			33,751		1,453,179		(74,675)	(74,675)	20,174	01/01/2031
31410L-RW-4	FNMA POOL 890701 3.000% 01/01/31		05/01/2018	Paydown		83,617	83,617	87,334	85,306	2,028			2,028		87,334		(3,717)	(3,717)	578	01/01/2031
31410L-SH-6	FNMA POOL 890720 4.500% 07/01/44		12/01/2018	Paydown		824,861	824,861	898,676	884,502	14,174			14,174		898,676		(73,815)	(73,815)	19,093	07/01/2044
31410L-TG-7	FNMA POOL 890751 4.000% 09/01/46		12/01/2018	Paydown		24,691	24,691	26,236	26,090	146			146		26,236		(1,545)	(1,545)	514	09/01/2046
31410M-HH-6	FNMA POOL 891332 2.368% 04/01/36		12/01/2018	Paydown		621	621	640	643	(3)			(3)		640		(19)	(19)	7	04/01/2036
31410M-ZP-8	FNMA POOL 891850 5.500% 06/01/21		12/01/2018	Paydown		11,319	11,319	12,270	11,794	476			476		12,270		(951)	(951)	347	06/01/2021
31410N-HL-5	FNMA POOL 892235 5.500% 07/01/21		12/01/2018	Paydown		334	334	334	349	(15)			(15)		334				9	07/01/2021
31410P-UC-5	FNMA POOL 893479 6.000% 09/01/36		11/06/2018	Bank of America Securities		2,130	1,940	2,155	2,197	(42)			(42)		2,155		(25)	(25)	111	09/01/2036
31410P-UC-5	FNMA POOL 893479 6.000% 09/01/36		11/01/2018	Paydown		332	332	369	376	(7)			(7)		369		(37)	(37)	6	09/01/2036
31410Q-X7-1	FNMA POOL 894502 6.000% 10/01/36		11/06/2018	Bank of America Securities		123,974	112,904	127,634	127,872	(237)			(237)		127,635		(3,661)	(3,661)	6,436	10/01/2036
31410Q-X7-1	FNMA POOL 894502 6.000% 10/01/36		11/01/2018	Paydown		17,149	17,149	19,386	19,422	(36)			(36)		19,386		(2,237)	(2,237)	350	10/01/2036
31410S-HK-6	FNMA POOL 895834 2.147% 04/01/36		12/01/2018	Paydown		127	127	132	131						131		(4)	(4)	1	04/01/2036
31410S-6L-6	FNMA POOL 896475 3.223% 05/01/36		12/01/2018	Paydown		1,766	1,766	1,779	1,826	(47)			(47)		1,779		(13)	(13)	39	05/01/2036
31410T-WV-3	FNMA POOL 897160 6.000% 09/01/36		11/06/2018	Bank of America Securities		866	789	876	894	(18)			(18)		876		(10)	(10)	45	09/01/2036
31410T-WV-3	FNMA POOL 897160 6.000% 09/01/36		11/01/2018	Paydown		23	23	25	26						26		(3)	(3)	1	09/01/2036
31410U-2G-6	FNMA POOL 898175 3.708% 09/01/36		12/01/2018	Paydown		1,207	1,207	1,237	1,236	1			1		1,237		(30)	(30)	15	09/01/2036
31410U-2J-0	FNMA POOL 898177 3.493% 09/01/36		12/01/2018	Paydown		1,577	1,577	1,616	1,628	(12)			(12)		1,616		(39)	(39)	19	09/01/2036
31410U-2K-7	FNMA POOL 898178 2.241% 09/01/36		12/01/2018	Paydown		822	822	842	839	4			4		843		(21)	(21)	10	09/01/2036
31410U-2L-5	FNMA POOL 898179 2.171% 09/01/36		12/01/2018	Paydown		930	930	955	948	6			6		954		(24)	(24)	12	09/01/2036
31410U-2M-3	FNMA POOL 898180 3.478% 09/01/36		12/01/2018	Paydown		1,526	1,526	1,561	1,571	(10)			(10)		1,561		(35)	(35)	34	09/01/2036
31410V-4C-1	FNMA POOL 899119 5.500% 04/01/37		11/06/2018	Morgan Stanley CO Incorporated		560	519	534	576	(42)			(42)		534		26	26	27	04/01/2037
31410V-4C-1	FNMA POOL 899119 5.500% 04/01/37		11/01/2018	Paydown		321	321	330	356	(26)			(26)		330		(9)	(9)	13	04/01/2037
31410W-AQ-1	FNMA POOL 899215 6.000% 10/01/36		11/06/2018	Bank of America Securities		58,715	53,472	60,465	60,420	45			45		60,465		(1,750)	(1,750)	3,048	10/01/2036
31410W-AQ-1	FNMA POOL 899215 6.000% 10/01/36		11/01/2018	Paydown		12,891	12,891	14,577	14,566	11			11		14,577		(1,686)	(1,686)	460	10/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31410Y-RP-1	FNMA POOL 901494 2.973% 11/01/36		12/01/2018	Paydown		1,496	1,496	1,511	1,581	(70)			(70)		1,511		(15)	(15)	23	11/01/2036
31410Y-UX-0	FNMA POOL 901598 5.500% 11/01/36		12/01/2018	Paydown		896	896	1,014	995	19			19		1,014		(118)	(118)	20	11/01/2036
31411A-QF-5	FNMA POOL 902354 5.500% 11/01/36		12/01/2018	Paydown		932	932	1,055	1,035	20			20		1,055		(123)	(123)	22	11/01/2036
31411A-QY-4	FNMA POOL 902371 6.000% 11/01/36		11/06/2018	Bank of America Securities		34,092	31,048	35,098	35,072	27			27		35,099		(1,007)	(1,007)	1,770	11/01/2036
31411A-QY-4	FNMA POOL 902371 6.000% 11/01/36		11/01/2018	Paydown		15,185	15,185	17,166	17,153	13			13		17,166		(1,981)	(1,981)	223	11/01/2036
31411A-7D-1	FNMA POOL 902792 6.000% 12/01/36		11/06/2018	Bank of America Securities		127,949	116,524	131,727	131,635	92			92		131,727		(3,778)	(3,778)	6,642	12/01/2036
31411A-7D-1	FNMA POOL 902792 6.000% 12/01/36		11/01/2018	Paydown		19,415	19,415	21,948	21,933	15			15		21,948		(2,533)	(2,533)	379	12/01/2036
31411C-DW-8	FNMA POOL 903817 6.000% 12/01/36		11/06/2018	Bank of America Securities		41,840	38,104	42,057	43,076	(1,019)			(1,019)		42,057		(217)	(217)	2,172	12/01/2036
31411C-DW-8	FNMA POOL 903817 6.000% 12/01/36		11/01/2018	Paydown		13,316	13,316	14,698	15,054	(356)			(356)		14,698		(1,382)	(1,382)	477	12/01/2036
31411C-6J-5	FNMA POOL 904573 6.000% 11/01/36		11/06/2018	Bank of America Securities		32,258	29,377	33,210	33,194	16			16		33,210		(952)	(952)	1,675	11/01/2036
31411C-6J-5	FNMA POOL 904573 6.000% 11/01/36		11/01/2018	Paydown		33,589	33,589	37,971	37,953	18			18		37,971		(4,382)	(4,382)	1,641	11/01/2036
31411D-B7-3	FNMA POOL 904662 5.500% 11/01/21		12/01/2018	Paydown		303	303	304	316	(13)			(13)		303				9	11/01/2021
31411D-SH-3	FNMA POOL 905120 6.500% 01/01/37		12/01/2018	Paydown		27,689	27,689	30,735	31,590	(855)			(855)		30,735		(3,046)	(3,046)	468	01/01/2037
31411E-2C-0	FNMA POOL 906271 5.500% 01/01/37		11/06/2018	Morgan Stanley CO Incorporated		1,461	1,354	1,469	1,504	(35)			(35)		1,469		(8)	(8)	71	01/01/2037
31411E-2C-0	FNMA POOL 906271 5.500% 01/01/37		11/01/2018	Paydown		431	431	467	479	(11)			(11)		468		(37)	(37)	9	01/01/2037
31411J-AF-3	FNMA POOL 909106 5.500% 10/01/37		12/01/2018	Paydown		1,260	1,260	1,461	1,405	56			56		1,461		(201)	(201)	39	10/01/2037
31411J-CC-8	FNMA POOL 909167 5.500% 03/01/38		12/01/2018	Paydown		14,858	14,858	17,226	16,900	326			326		17,226		(2,368)	(2,368)	405	03/01/2038
31411J-DA-1	FNMA POOL 909197 5.500% 06/01/38		12/01/2018	Paydown		11,344	11,344	13,152	13,162	(10)			(10)		13,152		(1,808)	(1,808)	319	06/01/2038
31411J-PQ-3	FNMA POOL 909531 6.000% 02/01/37		11/06/2018	Bank of America Securities		93,720	85,352	96,874	96,479	395			395		96,874		(3,154)	(3,154)	4,865	02/01/2037
31411J-PQ-3	FNMA POOL 909531 6.000% 02/01/37		11/01/2018	Paydown		2,432	2,432	2,760	2,749	11			11		2,760		(328)	(328)	73	02/01/2037
31411L-CJ-8	FNMA POOL 910973 5.500% 01/01/37		12/03/2018	Paydown		88	88	99	95	3			3		98		(10)	(10)	3	01/01/2037
31411L-W6-4	FNMA POOL 911569 6.000% 04/01/37		11/06/2018	Bank of America Securities		54,686	49,803	54,970	56,191	(1,221)			(1,221)		54,970		(284)	(284)	2,839	04/01/2037
31411L-W6-4	FNMA POOL 911569 6.000% 04/01/37		11/01/2018	Paydown		15,821	15,821	17,462	17,850	(388)			(388)		17,462		(1,641)	(1,641)	511	04/01/2037
31411L-XD-8	FNMA POOL 911576 5.500% 04/01/37		11/06/2018	Morgan Stanley CO Incorporated		61	57	58	63	(5)			(5)		58		3	3	3	04/01/2037
31411L-XD-8	FNMA POOL 911576 5.500% 04/01/37		11/01/2018	Paydown		12	12	13	13	(1)			(1)		12					04/01/2037
31411L-XK-2	FNMA POOL 911582 5.500% 04/01/37		11/06/2018	Morgan Stanley CO Incorporated		7,606	7,046	7,250	7,859	(609)			(609)		7,250		356	356	368	04/01/2037
31411L-XK-2	FNMA POOL 911582 5.500% 04/01/37		11/01/2018	Paydown		1,231	1,231	1,267	1,373	(106)			(106)		1,267		(36)	(36)	37	04/01/2037
31411R-DY-1	FNMA POOL 912819 6.000% 04/01/37		11/06/2018	Bank of America Securities		78,073	71,101	77,823	79,899	(2,076)			(2,076)		77,823		250	250	4,053	04/01/2037
31411R-DY-1	FNMA POOL 912819 6.000% 04/01/37		11/01/2018	Paydown		112,300	112,300	122,916	126,196	(3,280)			(3,280)		122,916		(10,616)	(10,616)	1,731	04/01/2037
31411U-WC-1	FNMA POOL 915143 6.000% 04/01/37		11/06/2018	Bank of America Securities		2,922	2,661	3,025	2,999	26			26		3,025		(103)	(103)	152	04/01/2037
31411U-WC-1	FNMA POOL 915143 6.000% 04/01/37		11/01/2018	Paydown		67	67	76	75	1			1		76		(9)	(9)	2	04/01/2037
31411U-X9-7	FNMA POOL 915204 6.000% 04/01/37		11/06/2018	Bank of America Securities		69,900	63,658	69,676	71,759	(2,083)			(2,083)		69,676		224	224	3,629	04/01/2037
31411U-X9-7	FNMA POOL 915204 6.000% 04/01/37		11/01/2018	Paydown		1,568	1,568	1,716	1,767	(51)			(51)		1,716		(148)	(148)	47	04/01/2037
31411V-P4-5	FNMA POOL 915843 6.000% 03/01/22		12/01/2018	Paydown		1,093	1,093	1,138	1,148	(10)			(10)		1,138		(45)	(45)	41	03/01/2022
31411X-2K-0	FNMA POOL 917978 6.000% 05/01/37		11/06/2018	Bank of America Securities		137,125	124,881	140,608	140,594	14			14		140,608		(3,483)	(3,483)	7,118	05/01/2037
31411X-2K-0	FNMA POOL 917978 6.000% 05/01/37		11/01/2018	Paydown		52,536	52,536	59,153	59,146	6			6		59,152		(6,616)	(6,616)	1,047	05/01/2037
31412D-MP-0	FNMA POOL 922066 6.000% 02/01/37		11/06/2018	Bank of America Securities		113,917	103,745	117,280	116,688	593			593		117,281		(3,364)	(3,364)	5,913	02/01/2037
31412D-MP-0	FNMA POOL 922066 6.000% 02/01/37		11/01/2018	Paydown		6,687	6,687	7,559	7,521	38			38		7,559		(872)	(872)	201	02/01/2037
31412D-T8-1	FNMA POOL 922275 6.000% 12/01/36		11/06/2018	Bank of America Securities		30,884	28,126	31,044	31,853	(809)			(809)		31,044		(160)	(160)	1,603	12/01/2036
31412D-T8-1	FNMA POOL 922275 6.000% 12/01/36		11/01/2018	Paydown		6,083	6,083	6,715	6,889	(175)			(175)		6,714		(631)	(631)	249	12/01/2036
31412E-SY-3	FNMA POOL 923135 6.000% 01/01/37		11/06/2018	Bank of America Securities		6,729	6,129	6,369	6,969	(601)			(601)		6,368		361	361	349	01/01/2037
31412E-SY-3	FNMA POOL 923135 6.000% 01/01/37		11/01/2018	Paydown		1,477	1,477	1,535	1,680	(145)			(145)		1,535		(58)	(58)	57	01/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31412G-G3-8	FNMA POOL 924874 7.000% 10/01/37		12/01/2018	Paydown		2,232	2,232	2,662	2,600	62			62		2,662		(430)	(430)	28	10/01/2037
31412H-ZP-7	FNMA POOL 926050 5.000% 04/01/38		12/01/2018	Paydown		756	756	842	821	22			22		843		(87)	(87)	10	04/01/2038
31412L-B7-4	FNMA POOL 928062 5.500% 02/01/37		11/06/2018	Morgan Stanley CO Incorporated		547	507	522	563	(41)			(41)		522		25	25	26	02/01/2037
31412L-B7-4	FNMA POOL 928062 5.500% 02/01/37		11/01/2018	Paydown		51	51	52	56	(4)			(4)		52		(1)	(1)	1	02/01/2037
31412L-VW-7	FNMA POOL 928629 5.500% 08/01/22		12/01/2018	Paydown		1,101	1,101	1,111	1,156	(45)			(45)		1,111		(10)	(10)	33	08/01/2022
31412M-BF-4	FNMA POOL 928938 7.000% 12/01/37		12/01/2018	Paydown		84	84	100	98	2			2		100		(16)	(16)	3	12/01/2037
31412M-DS-4	FNMA POOL 929013 6.000% 12/01/37		11/06/2018	Bank of America Securities		9,131	8,316	9,238	9,407	(169)			(169)		9,238		(107)	(107)	474	12/01/2037
31412M-DS-4	FNMA POOL 929013 6.000% 12/01/37		11/01/2018	Paydown		9,393	9,393	10,435	10,626	(191)			(191)		10,435		(1,042)	(1,042)	157	12/01/2037
31412M-SQ-2	FNMA POOL 929427 5.500% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,672	2,476	2,547	2,761	(214)			(214)		2,547		125	125	130	05/01/2038
31412M-SQ-2	FNMA POOL 929427 5.500% 05/01/38		11/01/2018	Paydown		509	509	523	568	(44)			(44)		524		(15)	(15)	11	05/01/2038
31412M-XZ-6	FNMA POOL 929596 5.500% 05/01/38		12/01/2018	Paydown		6,683	6,683	7,748	7,754	(6)			(6)		7,748		(1,065)	(1,065)	185	05/01/2038
31412N-E2-8	FNMA POOL 929953 5.500% 09/01/38		12/01/2018	Paydown		199,359	199,359	222,908	221,280	1,628			1,628		222,908		(23,549)	(23,549)	5,150	09/01/2038
31412N-XE-1	FNMA POOL 930477 5.000% 01/01/39		11/06/2018	Credit Suisse Securities USA		105,833	99,976	103,428	109,048	(5,621)			(5,621)		103,427		2,406	2,406	4,749	01/01/2039
31412N-XE-1	FNMA POOL 930477 5.000% 01/01/39		11/01/2018	Paydown		16,569	16,569	17,141	18,073	(932)			(932)		17,141		(572)	(572)	422	01/01/2039
31412N-2M-7	FNMA POOL 930580 6.000% 02/01/39		11/06/2018	Bank of America Securities		918	836	923	941	(18)			(18)		923		(5)	(5)	48	02/01/2039
31412N-2M-7	FNMA POOL 930580 6.000% 02/01/39		11/01/2018	Paydown		62	62	68	69	(1)			(1)		68		(6)	(6)	2	02/01/2039
31412N-3S-3	FNMA POOL 930609 4.500% 02/01/39		12/01/2018	Paydown		124,556	124,556	134,423	133,756	667			667		134,423		(9,867)	(9,867)	2,313	02/01/2039
31412N-3T-1	FNMA POOL 930610 4.500% 02/01/39		07/24/2018	JPMorgan Securities Inc		38,177	36,484	39,335	39,179	155			155		39,334		(1,157)	(1,157)	1,067	02/01/2039
31412N-3T-1	FNMA POOL 930610 4.500% 02/01/39		07/01/2018	Paydown		3,776	3,776	4,071	4,055	16			16		4,071		(295)	(295)	56	02/01/2039
31412P-GE-5	FNMA POOL 930897 5.500% 04/01/39		12/01/2018	Paydown		2,021	2,021	2,274	2,177	98			98		2,275		(254)	(254)	35	04/01/2039
31412P-G7-0	FNMA POOL 930922 4.500% 04/01/39		12/01/2018	Paydown		10,411	10,411	11,401	11,180	220			220		11,400		(989)	(989)	244	04/01/2039
31412P-J3-6	FNMA POOL 930982 4.500% 04/01/39		07/24/2018	JPMorgan Securities Inc		147,989	141,426	152,475	151,873	602			602		152,475		(4,486)	(4,486)	4,137	04/01/2039
31412P-J3-6	FNMA POOL 930982 4.500% 04/01/39		07/01/2018	Paydown		12,496	12,496	13,472	13,419	53			53		13,472		(976)	(976)	167	04/01/2039
31412P-RD-5	FNMA POOL 931184 4.000% 05/01/19		01/10/2018	Goldman Sachs		3,565	3,471	3,673	3,569	103			103		3,672		(107)	(107)	18	05/01/2019
31412P-RD-5	FNMA POOL 931184 4.000% 05/01/19		01/01/2018	Paydown		430	430	455	442	13			13		455		(25)	(25)	1	05/01/2019
31412P-SQ-5	FNMA POOL 931227 4.500% 05/01/39		12/01/2018	Paydown		3,935	3,935	4,343	4,233	110			110		4,343		(408)	(408)	66	05/01/2039
31412P-5Q-0	FNMA POOL 931555 4.500% 07/01/39		12/01/2018	Paydown		3,175	3,175	3,505	3,416	88			88		3,504		(329)	(329)	80	07/01/2039
31412Q-DL-0	FNMA POOL 931707 4.500% 08/01/39		12/01/2018	Paydown		6,318	6,318	6,926	6,744	182			182		6,926		(608)	(608)	115	08/01/2039
31412Q-DQ-9	FNMA POOL 931711 4.000% 08/01/19		01/10/2018	Goldman Sachs		108,554	105,681	111,823	108,677	3,146			3,146		111,823		(3,269)	(3,269)	540	08/01/2019
31412Q-DQ-9	FNMA POOL 931711 4.000% 08/01/19		01/01/2018	Paydown		8,036	8,036	8,503	8,264	239			239		8,503		(467)	(467)	27	08/01/2019
31412Q-F9-5	FNMA POOL 931792 5.000% 08/01/39		12/01/2018	Paydown		39,642	39,642	44,473	43,244	1,229			1,229		44,473		(4,831)	(4,831)	1,121	08/01/2039
31412Q-3U-1	FNMA POOL 932411 6.000% 04/01/37		12/01/2018	Paydown		99,395	99,395	107,890	113,160	(5,270)			(5,270)		107,890		(8,495)	(8,495)	3,433	04/01/2037
31412Q-7C-7	FNMA POOL 932491 4.500% 02/01/40		12/01/2018	Paydown		18,750	18,750	20,695	20,182	513			513		20,695		(1,945)	(1,945)	470	02/01/2040
31412R-MK-0	FNMA POOL 932862 3.500% 12/01/40		08/06/2018	JPMorgan Securities Inc		14,496	14,527	15,185	15,002	183			183		15,185		(689)	(689)	356	12/01/2040
31412R-MK-0	FNMA POOL 932862 3.500% 12/01/40		08/01/2018	Paydown		1,103	1,103	1,153	1,139	14			14		1,153		(50)	(50)	14	12/01/2040
31412S-FC-4	FNMA POOL 933163 6.000% 11/01/37		11/06/2018	Bank of America Securities		99,555	90,665	102,020	102,241	(221)			(221)		102,020		(2,465)	(2,465)	5,168	11/01/2037
31412S-FC-4	FNMA POOL 933163 6.000% 11/01/37		11/01/2018	Paydown		2,168	2,168	2,440	2,445	(5)			(5)		2,440		(272)	(272)	66	11/01/2037
31412T-2M-8	FNMA POOL 934648 7.000% 11/01/38		12/01/2018	Paydown		2,304	2,304	2,751	2,658	93			93		2,751		(447)	(447)	146	11/01/2038
31412U-HQ-6	FNMA POOL 935039 4.500% 03/01/39		12/01/2018	Paydown		2,931	2,931	3,235	3,153	82			82		3,235		(304)	(304)	77	03/01/2039
31412U-JJ-0	FNMA POOL 935065 4.500% 04/01/39		07/24/2018	JPMorgan Securities Inc		43,445	41,519	44,762	44,585	177			177		44,762		(1,317)	(1,317)	1,214	04/01/2039
31412U-JJ-0	FNMA POOL 935065 4.500% 04/01/39		07/01/2018	Paydown		4,151	4,151	4,475	4,457	18			18		4,475		(324)	(324)	50	04/01/2039
31412V-B9-8	FNMA POOL 935764 4.500% 11/01/24		12/01/2018	Paydown		9,682	9,682	10,136	10,172	(36)			(36)		10,136		(454)	(454)	233	11/01/2024
31412W-QF-6	FNMA POOL 937054 6.000% 05/01/37		12/01/2018	Paydown		387	387	424	435	(12)			(12)		423		(36)	(36)	15	05/01/2037
31412X-ES-9	FNMA POOL 937645 6.000% 06/01/37		12/01/2018	Paydown		371	371	402	419	(16)			(16)		403		(32)	(32)	11	06/01/2037
31412X-M5-0	FNMA POOL 937880 5.500% 07/01/37		11/06/2018	Morgan Stanley CO Incorporated		344	319	346	355	(9)			(9)		346		(2)	(2)	17	07/01/2037
31412X-M5-0	FNMA POOL 937880 5.500% 07/01/37		11/01/2018	Paydown		40	40	44	44	(1)			(1)		43		(3)	(3)	1	07/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31412X-U7-7	FNMA POOL 938106 6.000% 07/01/37		11/06/2018	Bank of America Securities		56,624	51,568	58,296	58,124	172			172		58,296		(1,672)	(1,672)	2,939	07/01/2037
31412X-U7-7	FNMA POOL 938106 6.000% 07/01/37		11/01/2018	Paydown		1,283	1,283	1,451	1,446	4			4		1,450		(167)	(167)	39	07/01/2037
31412Y-FS-6	FNMA POOL 938577 6.000% 09/01/36		11/06/2018	Morgan Stanley CO Incorporated		170,487	155,607	172,954	175,740	(2,785)			(2,785)		172,955		(2,468)	(2,468)	8,870	09/01/2036
31412Y-FS-6	FNMA POOL 938577 6.000% 09/01/36		11/01/2018	Paydown		38,193	38,193	42,451	43,135	(684)			(684)		42,451		(4,258)	(4,258)	1,148	09/01/2036
31412Y-LA-8	FNMA POOL 938721 5.500% 05/01/22		12/01/2018	Paydown		4,971	4,971	4,975	5,223	(248)			(248)		4,975		(4)	(4)	134	05/01/2022
31413A-GA-5	FNMA POOL 939493 5.500% 06/01/37		11/06/2018	Morgan Stanley CO Incorporated		155	144	148	160	(12)			(12)		148		7	7	8	06/01/2037
31413A-GA-5	FNMA POOL 939493 5.500% 06/01/37		11/01/2018	Paydown		107	107	110	119	(9)			(9)		110		(3)	(3)	4	06/01/2037
31413C-FD-6	FNMA POOL 941264 6.500% 07/01/37		12/01/2018	Paydown		17,761	17,761	21,174	20,215	959			959		21,174		(3,413)	(3,413)	754	07/01/2037
31413C-MC-0	FNMA POOL 941455 6.000% 07/01/37		12/01/2018	Paydown		100,633	100,633	109,234	113,644	(4,410)			(4,410)		109,234		(8,601)	(8,601)	2,597	07/01/2037
31413D-EV-5	FNMA POOL 942148 6.000% 07/01/37		01/12/2018	Bank of America Securities		71,937	64,015	64,305	72,348	(8,043)			(8,043)		64,305		7,632	7,632	491	07/01/2037
31413D-EV-5	FNMA POOL 942148 6.000% 07/01/37		01/01/2018	Paydown		148	148	148	168	(19)			(19)		149		(1)	(1)	1	07/01/2037
31413D-HQ-3	FNMA POOL 942239 5.500% 07/01/37		11/06/2018	Morgan Stanley CO Incorporated		819	759	789	843	(54)			(54)		789		30	30	40	07/01/2037
31413D-HQ-3	FNMA POOL 942239 5.500% 07/01/37		11/01/2018	Paydown		363	363	378	404	(26)			(26)		378		(15)	(15)	4	07/01/2037
31413D-J4-0	FNMA POOL 942283 6.000% 08/01/37		12/01/2018	Paydown		24	24	26	27	(1)			(1)		26		(2)	(2)	1	08/01/2037
31413D-P8-4	FNMA POOL 942447 5.500% 05/01/37		11/06/2018	Morgan Stanley CO Incorporated		769	712	773	796	(23)			(23)		773		(4)	(4)	37	05/01/2037
31413D-P8-4	FNMA POOL 942447 5.500% 05/01/37		11/01/2018	Paydown		25	25	27	28	(1)			(1)		27		(2)	(2)	1	05/01/2037
31413D-2T-3	FNMA POOL 942786 6.000% 08/01/37		12/01/2018	Paydown		892	892	968	1,008	(40)			(40)		968		(76)	(76)	26	08/01/2037
31413J-E3-4	FNMA POOL 946654 6.000% 09/01/37		11/06/2018	Bank of America Securities		76,822	69,962	78,773	78,747	26			26		78,773		(1,951)	(1,951)	3,988	09/01/2037
31413J-E3-4	FNMA POOL 946654 6.000% 09/01/37		11/01/2018	Paydown		25,287	25,287	28,471	28,463	9			9		28,472		(3,185)	(3,185)	874	09/01/2037
31413J-TH-7	FNMA POOL 947052 6.000% 10/01/37		11/06/2018	Bank of America Securities		215,338	196,110	220,624	220,899	(275)			(275)		220,624		(5,286)	(5,286)	11,178	10/01/2037
31413J-TH-7	FNMA POOL 947052 6.000% 10/01/37		11/01/2018	Paydown		39,985	39,985	44,984	45,039	(56)			(56)		44,983		(4,998)	(4,998)	920	10/01/2037
31413K-R6-0	FNMA POOL 947909 6.000% 11/01/37		11/06/2018	Bank of America Securities		35,360	32,203	36,404	36,275	129			129		36,404		(1,044)	(1,044)	1,835	11/01/2037
31413K-R6-0	FNMA POOL 947909 6.000% 11/01/37		11/01/2018	Paydown		11,614	11,614	13,130	13,082	47			47		13,129		(1,515)	(1,515)	248	11/01/2037
31413L-JR-1	FNMA POOL 948572 6.000% 08/01/38		11/06/2018	Bank of America Securities		17,228	15,690	17,318	17,727	(410)			(410)		17,317		(89)	(89)	894	08/01/2038
31413L-JR-1	FNMA POOL 948572 6.000% 08/01/38		11/01/2018	Paydown		20,227	20,227	22,326	22,855	(529)			(529)		22,326		(2,099)	(2,099)	223	08/01/2038
31413L-TD-1	FNMA POOL 948848 6.000% 08/01/37		11/06/2018	Bank of America Securities		11,783	10,731	11,845	12,092	(248)			(248)		11,844		(61)	(61)	612	08/01/2037
31413L-TD-1	FNMA POOL 948848 6.000% 08/01/37		11/01/2018	Paydown		369	369	407	416	(9)			(9)		407		(38)	(38)	11	08/01/2037
31413Q-EM-6	FNMA POOL 952040 6.000% 01/01/38		11/06/2018	Bank of America Securities		225,442	205,312	231,946	231,211	735			735		231,946		(6,504)	(6,504)	11,703	01/01/2038
31413Q-EM-6	FNMA POOL 952040 6.000% 01/01/38		11/01/2018	Paydown		54,425	54,425	61,486	61,290	195			195		61,485		(7,060)	(7,060)	1,473	01/01/2038
31413Q-X2-9	FNMA POOL 952597 6.000% 08/01/37		12/01/2018	Paydown		35	35	38	40	(2)			(2)		38		(3)	(3)	1	08/01/2037
31413R-D8-6	FNMA POOL 952927 6.500% 10/01/37		12/01/2018	Paydown		891	891	995	1,015	(20)			(20)		995		(104)	(104)	32	10/01/2037
31413T-CB-6	FNMA POOL 954666 6.000% 09/01/37		12/01/2018	Paydown		6,269	6,269	6,805	7,105	(300)			(300)		6,805		(536)	(536)	206	09/01/2037
31413T-JQ-6	FNMA POOL 954871 6.000% 11/01/37		01/12/2018	Bank of America Securities		1,088,506	968,638	1,000,572	1,103,255	(102,683)			(102,683)		1,000,572		87,934	87,934	7,426	11/01/2037
31413T-JQ-6	FNMA POOL 954871 6.000% 11/01/37		01/01/2018	Paydown		23,052	23,052	23,812	26,256	(2,444)			(2,444)		23,812		(760)	(760)	115	11/01/2037
31413T-UG-5	FNMA POOL 955183 7.000% 11/01/37		12/01/2018	Paydown		115	115	137	128	9			9		137		(22)	(22)	5	11/01/2037
31413T-UR-1	FNMA POOL 955192 6.000% 11/01/37		11/06/2018	Bank of America Securities		65,588	59,731	66,115	67,500	(1,385)			(1,385)		66,115		(527)	(527)	3,405	11/01/2037
31413T-UR-1	FNMA POOL 955192 6.000% 11/01/37		11/01/2018	Paydown		14,311	14,311	15,840	16,172	(332)			(332)		15,840		(1,529)	(1,529)	398	11/01/2037
31413T-U5-9	FNMA POOL 955204 5.500% 12/01/22		12/01/2018	Paydown		8,207	8,207	8,283	8,668	(384)			(384)		8,284		(77)	(77)	241	12/01/2022
31413T-VR-0	FNMA POOL 955224 6.500% 12/01/37		12/01/2018	Paydown		1,172	1,172	1,309	1,337	(28)			(28)		1,309		(137)	(137)	42	12/01/2037
31413T-4X-7	FNMA POOL 955438 6.000% 10/01/37		12/01/2018	Paydown		934	934	1,022	1,002	20			20		1,022		(88)	(88)	35	10/01/2037
31413U-SP-5	FNMA POOL 956026 6.000% 12/01/37		12/01/2018	Paydown		8,568	8,568	8,868	9,679	(811)			(811)		8,868		(300)	(300)	477	12/01/2037
31413Y-G7-0	FNMA POOL 959322 8.500% 10/01/37		12/01/2018	Paydown		195	195	206	237	(31)			(31)		206		(11)	(11)	9	10/01/2037
31413Y-LY-5	FNMA POOL 959443 4.140% 11/01/37		12/01/2018	Paydown		37,341	37,341	39,638	38,425	1,213			1,213		39,638		(2,297)	(2,297)	518	11/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31414C-LB-2	FNMA POOL 962122 5.500% 03/01/38		11/06/2018	Morgan Stanley CO Incorporated		493	457	469	508	(38)			(38)		470		23	23	24	03/01/2038
31414C-LB-2	FNMA POOL 962122 5.500% 03/01/38		11/01/2018	Paydown		110	110	113	122	(9)			(9)		113		(3)	(3)	4	03/01/2038
31414C-RX-8	FNMA POOL 962302 4.500% 03/01/38		07/24/2018	JPMorgan Securities Inc		57,808	55,244	59,560	59,325	235			235		59,560		(1,752)	(1,752)	1,616	03/01/2038
31414C-RX-8	FNMA POOL 962302 4.500% 03/01/38		07/01/2018	Paydown		1,022	1,022	1,102	1,098	4			4		1,102		(80)	(80)	15	03/01/2038
31414C-6Y-9	FNMA POOL 962687 5.000% 04/01/38		12/01/2018	Paydown		2,184	2,184	2,434	2,370	64			64		2,434		(250)	(250)	52	04/01/2038
31414D-AA-4	FNMA POOL 962701 5.500% 04/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,243	1,151	1,198	1,279	(81)			(81)		1,198		45	45	60	04/01/2038
31414D-AA-4	FNMA POOL 962701 5.500% 04/01/38		11/01/2018	Paydown		167	167	174	186	(12)			(12)		174		(7)	(7)	5	04/01/2038
31414D-FP-6	FNMA POOL 962874 5.000% 05/01/38		12/01/2018	Paydown		3,107	3,107	3,463	3,372	91			91		3,463		(356)	(356)	90	05/01/2038
31414D-PA-8	FNMA POOL 963117 4.199% 05/01/38		12/01/2018	Paydown		94,834	94,834	94,516	99,676	(5,161)			(5,161)		94,515		319	319	2,406	05/01/2038
31414E-AG-9	FNMA POOL 963607 5.500% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		154	143	147	158	(11)			(11)		147		7	7	8	06/01/2038
31414E-AG-9	FNMA POOL 963607 5.500% 06/01/38		11/01/2018	Paydown		92	92	95	102	(7)			(7)		95		(3)	(3)	4	06/01/2038
31414F-PP-0	FNMA POOL 964930 5.500% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		547	507	522	563	(41)			(41)		522		25	25	27	08/01/2038
31414F-PP-0	FNMA POOL 964930 5.500% 08/01/38		11/01/2018	Paydown		12	12	13	13	(1)			(1)		12					08/01/2038
31414H-DG-9	FNMA POOL 966403 5.500% 12/01/37		11/06/2018	Morgan Stanley CO Incorporated		201	186	192	207	(15)			(15)		192		9	9	10	12/01/2037
31414H-DG-9	FNMA POOL 966403 5.500% 12/01/37		11/01/2018	Paydown		57	57	59	64	(5)			(5)		59		(2)	(2)	2	12/01/2037
31414H-KV-8	FNMA POOL 966608 5.500% 02/01/38		11/06/2018	Morgan Stanley CO Incorporated		564	523	538	585	(47)			(47)		538		26	26	27	02/01/2038
31414H-KV-8	FNMA POOL 966608 5.500% 02/01/38		11/01/2018	Paydown		98	98	100	110	(9)			(9)		101		(3)	(3)	3	02/01/2038
31414H-VC-8	FNMA POOL 966911 4.096% 12/01/37		12/01/2018	Paydown		55,508	55,508	59,594	57,288	2,306			2,306		59,594		(4,086)	(4,086)	571	12/01/2037
31414H-5D-5	FNMA POOL 967144 6.000% 01/01/38		11/06/2018	Bank of America Securities		27,503	25,047	27,646	28,303	(657)			(657)		27,646		(143)	(143)	1,428	01/01/2038
31414H-5D-5	FNMA POOL 967144 6.000% 01/01/38		11/01/2018	Paydown		3,787	3,787	4,179	4,279	(99)			(99)		4,180		(393)	(393)	69	01/01/2038
31414K-JQ-4	FNMA POOL 968371 5.500% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,270	1,177	1,213	1,308	(95)			(95)		1,213		57	57	61	09/01/2038
31414K-JQ-4	FNMA POOL 968371 5.500% 09/01/38		11/01/2018	Paydown		192	192	198	213	(15)			(15)		198		(6)	(6)	5	09/01/2038
31414M-HG-4	FNMA POOL 970131 5.500% 03/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,390	1,288	1,325	1,431	(105)			(105)		1,326		64	64	67	03/01/2038
31414M-HG-4	FNMA POOL 970131 5.500% 03/01/38		11/01/2018	Paydown		274	274	282	304	(22)			(22)		282		(8)	(8)	12	03/01/2038
31414P-U5-6	FNMA POOL 972304 6.000% 02/01/38		12/01/2018	Paydown		490	490	536	552	(16)			(16)		536		(46)	(46)	17	02/01/2038
31414Q-TQ-0	FNMA POOL 973159 5.500% 03/01/38		11/06/2018	Morgan Stanley CO Incorporated		418	387	398	432	(34)			(34)		398		20	20	20	03/01/2038
31414Q-TQ-0	FNMA POOL 973159 5.500% 03/01/38		11/01/2018	Paydown		156	156	161	174	(14)			(14)		160		(4)	(4)	2	03/01/2038
31414R-QB-4	FNMA POOL 973950 4.500% 04/01/23		12/01/2018	Paydown		9,253	9,253	9,950	9,622	328			328		9,950		(697)	(697)	233	04/01/2023
31414R-WR-2	FNMA POOL 974156 7.000% 02/01/38		12/01/2018	Paydown		1,779	1,779	2,124	2,012	112			112		2,124		(345)	(345)	12	02/01/2038
31414R-7M-1	FNMA POOL 974400 4.000% 04/01/23		12/01/2018	Paydown		3,829	3,829	4,095	3,957	139			139		4,096		(267)	(267)	103	04/01/2023
31414S-J5-3	FNMA POOL 974684 6.000% 04/01/38		11/06/2018	Bank of America Securities		16,049	14,616	16,183	16,494	(311)			(311)		16,183		(134)	(134)	833	04/01/2038
31414S-J5-3	FNMA POOL 974684 6.000% 04/01/38		11/01/2018	Paydown		335	335	371	378	(7)			(7)		371		(36)	(36)	10	04/01/2038
31414S-KN-2	FNMA POOL 974701 4.500% 04/01/38		12/01/2018	Paydown		20,186	20,186	21,785	21,677	108			108		21,785		(1,599)	(1,599)	771	04/01/2038
31414T-P8-8	FNMA POOL 975747 6.000% 09/01/38		11/06/2018	Bank of America Securities		63,171	57,530	64,735	64,878	(143)			(143)		64,735		(1,564)	(1,564)	3,279	09/01/2038
31414T-P8-8	FNMA POOL 975747 6.000% 09/01/38		11/01/2018	Paydown		13,474	13,474	15,161	15,194	(33)			(33)		15,161		(1,687)	(1,687)	226	09/01/2038
31414U-2A-5	FNMA POOL 976969 6.000% 02/01/38		11/06/2018	Bank of America Securities		168,325	153,295	173,990	172,496	1,494			1,494		173,990		(5,665)	(5,665)	8,738	02/01/2038
31414U-2A-5	FNMA POOL 976969 6.000% 02/01/38		11/01/2018	Paydown		26,449	26,449	30,019	29,762	258			258		30,020		(3,571)	(3,571)	859	02/01/2038
31415A-VE-8	FNMA POOL 981313 5.500% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		564	522	538	581	(42)			(42)		539		25	25	28	06/01/2038
31415A-VE-8	FNMA POOL 981313 5.500% 06/01/38		11/01/2018	Paydown		1,084	1,084	1,118	1,205	(87)			(87)		1,118		(34)	(34)	12	06/01/2038
31415A-4A-6	FNMA POOL 981517 5.500% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		64	59	61	66	(5)			(5)		61		3	3	3	07/01/2038
31415A-4A-6	FNMA POOL 981517 5.500% 07/01/38		11/01/2018	Paydown		13	13	14	14	(1)			(1)		13					07/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31415B-GY-9	FNMA POOL 981815 5.000% 06/01/38		11/06/2018	Credit Suisse Securities USA		55,068	52,020	57,442	56,429	1,012			1,012		57,441		(2,373)	(2,373)	2,471	06/01/2038
31415B-GY-9	FNMA POOL 981815 5.000% 06/01/38		11/01/2018	Paydown		19,705	19,705	21,759	21,376	383			383		21,759		(2,054)	(2,054)	486	06/01/2038
31415L-AC-1	FNMA POOL 983003 5.500% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		555	514	529	571	(42)			(42)		529		26	26	27	05/01/2038
31415L-AC-1	FNMA POOL 983003 5.500% 05/01/38		11/01/2018	Paydown		18	18	18	20	(1)			(1)		19		(1)	(1)	1	05/01/2038
31415M-MD-4	FNMA POOL 984256 5.000% 06/01/23		06/06/2018	Goldman Sachs		78,263	75,479	77,980	79,057	(1,077)			(1,077)		77,980		283	283	1,950	06/01/2023
31415M-MD-4	FNMA POOL 984256 5.000% 06/01/23		06/01/2018	Paydown		20,096	20,096	20,762	21,049	(287)			(287)		20,762		(666)	(666)	241	06/01/2023
31415M-P7-4	FNMA POOL 984346 5.500% 05/01/38		11/06/2018	Morgan Stanley CO Incorporated		175	162	167	180	(13)			(13)		167		8	8	9	05/01/2038
31415M-P7-4	FNMA POOL 984346 5.500% 05/01/38		11/01/2018	Paydown		10	10	10	11	(1)			(1)		10					05/01/2038
31415M-X4-2	FNMA POOL 984599 5.500% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,061	983	1,067	1,092	(25)			(25)		1,067		(6)	(6)	51	06/01/2038
31415M-X4-2	FNMA POOL 984599 5.500% 06/01/38		11/01/2018	Paydown		37	37	41	41	(1)			(1)		40		(3)	(3)	1	06/01/2038
31415P-KV-9	FNMA POOL 985108 5.500% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,107	1,025	1,056	1,140	(84)			(84)		1,056		51	51	54	07/01/2038
31415P-KV-9	FNMA POOL 985108 5.500% 07/01/38		11/01/2018	Paydown		210	210	216	233	(17)			(17)		216		(6)	(6)	5	07/01/2038
31415P-MH-8	FNMA POOL 985160 6.000% 09/01/38		11/06/2018	Bank of America Securities		28,694	26,132	28,843	29,582	(739)			(739)		28,843		(149)	(149)	1,489	09/01/2038
31415P-MH-8	FNMA POOL 985160 6.000% 09/01/38		11/01/2018	Paydown		601	601	664	680	(17)			(17)		663		(62)	(62)	18	09/01/2038
31415P-Y6-9	FNMA POOL 985533 5.500% 06/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,229	1,138	1,235	1,277	(41)			(41)		1,236		(7)	(7)	59	06/01/2038
31415P-Y6-9	FNMA POOL 985533 5.500% 06/01/38		11/01/2018	Paydown		247	247	268	277	(9)			(9)		268		(21)	(21)	8	06/01/2038
31415Q-FG-6	FNMA POOL 985867 7.000% 08/01/38		01/01/2018	Paydown		673	673	804	780	24			24		804		(131)	(131)	4	08/01/2038
31415Q-TE-6	FNMA POOL 986249 5.500% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,210	1,121	1,217	1,246	(29)			(29)		1,217		(7)	(7)	59	07/01/2038
31415Q-TE-6	FNMA POOL 986249 5.500% 07/01/38		11/01/2018	Paydown		259	259	281	288	(7)			(7)		281		(22)	(22)	11	07/01/2038
31415R-PR-9	FNMA POOL 987032 5.500% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		576	534	549	593	(44)			(44)		549		27	27	28	08/01/2038
31415R-PR-9	FNMA POOL 987032 5.500% 08/01/38		11/01/2018	Paydown		264	264	272	294	(22)			(22)		272		(8)	(8)	11	08/01/2038
31415R-3X-0	FNMA POOL 987414 5.500% 07/01/38		11/06/2018	Morgan Stanley CO Incorporated		159	147	152	164	(12)			(12)		152		7	7	8	07/01/2038
31415R-3X-0	FNMA POOL 987414 5.500% 07/01/38		11/01/2018	Paydown		3	3	4	3						3					07/01/2038
31415S-K4-3	FNMA POOL 987815 5.500% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		38	35	36	39	(3)			(3)		36		2	2	2	09/01/2038
31415S-K4-3	FNMA POOL 987815 5.500% 09/01/38		11/01/2018	Paydown		2	2	2	2						2					09/01/2038
31415S-M9-0	FNMA POOL 987884 6.000% 09/01/38		11/06/2018	Bank of America Securities		30,143	27,452	30,497	31,116	(619)			(619)		30,497		(354)	(354)	1,565	09/01/2038
31415S-M9-0	FNMA POOL 987884 6.000% 09/01/38		11/01/2018	Paydown		634	634	705	718	(14)			(14)		704		(70)	(70)	19	09/01/2038
31415T-FD-7	FNMA POOL 988564 5.500% 08/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,670	1,547	1,679	1,719	(40)			(40)		1,679		(9)	(9)	81	08/01/2038
31415T-FD-7	FNMA POOL 988564 5.500% 08/01/38		11/01/2018	Paydown		361	361	392	401	(9)			(9)		392		(31)	(31)	9	08/01/2038
31415V-QR-9	FNMA POOL 990664 6.000% 09/01/38		11/06/2018	Bank of America Securities		4,324	3,938	4,355	4,456	(100)			(100)		4,356		(32)	(32)	224	09/01/2038
31415V-QR-9	FNMA POOL 990664 6.000% 09/01/38		11/01/2018	Paydown		586	586	648	663	(15)			(15)		648		(62)	(62)	27	09/01/2038
31415V-YV-1	FNMA POOL 990924 5.500% 09/01/38		11/06/2018	Morgan Stanley CO Incorporated		1,483	1,374	1,491	1,527	(36)			(36)		1,491		(8)	(8)	72	09/01/2038
31415V-YV-1	FNMA POOL 990924 5.500% 09/01/38		11/01/2018	Paydown		358	358	389	398	(9)			(9)		389		(31)	(31)	4	09/01/2038
31415W-QA-4	FNMA POOL 991549 7.000% 11/01/38		12/01/2018	Paydown		133	133	159	153	6			6		159		(26)	(26)	5	11/01/2038
31415Y-EX-3	FNMA POOL 993050 5.500% 12/01/38		11/06/2018	Morgan Stanley CO Incorporated		347	322	331	357	(26)			(26)		331		16	16	17	12/01/2038
31415Y-EX-3	FNMA POOL 993050 5.500% 12/01/38		11/01/2018	Paydown		152	152	156	168	(12)			(12)		156		(4)	(4)	4	12/01/2038
31416B-MP-0	FNMA POOL 995066 5.500% 08/01/37		12/01/2018	Paydown		85,927	85,927	93,445	95,183	(1,737)			(1,737)		93,446		(7,519)	(7,519)	2,414	08/01/2037
31416B-RR-1	FNMA POOL 995196 6.000% 07/01/38		12/01/2018	Paydown		34,926	34,926	37,183	39,457	(2,273)			(2,273)		37,184		(2,258)	(2,258)	1,061	07/01/2038
31416B-TF-5	FNMA POOL 995250 6.000% 12/01/38		11/06/2018	Bank of America Securities		237,672	216,450	240,462	244,317	(3,855)			(3,855)		240,462		(2,790)	(2,790)	12,338	12/01/2038
31416B-TF-5	FNMA POOL 995250 6.000% 12/01/38		11/01/2018	Paydown		53,593	53,593	59,539	60,492	(954)			(954)		59,538		(5,945)	(5,945)	1,585	12/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31416B-WZ-7	FNMA POOL 995364 6.000% 10/01/38		11/06/2018	Bank of America Securities		348,667	317,533	360,983	359,196	1,788			1,788		360,984		(12,317)	(12,317)	18,099	10/01/2038
31416B-WZ-7	FNMA POOL 995364 6.000% 10/01/38		11/01/2018	Paydown		58,895	58,895	66,954	66,622	332			332		66,954		(8,059)	(8,059)	2,190	10/01/2038
31416B-Y2-8	FNMA POOL 995429 5.500% 09/01/23		12/01/2018	Paydown		19,467	19,467	20,096	20,425	(328)			(328)		20,097		(630)	(630)	595	09/01/2023
31416B-Y3-6	FNMA POOL 995430 5.500% 09/01/23		12/01/2018	Paydown		15,240	15,240	15,764	16,045	(281)			(281)		15,764		(524)	(524)	423	09/01/2023
31416B-Y5-1	FNMA POOL 995432 5.500% 10/01/23		12/01/2018	Paydown		10,387	10,387	10,759	10,955	(196)			(196)		10,759		(372)	(372)	299	10/01/2023
31416B-ZF-8	FNMA POOL 995442 6.000% 12/01/38		11/06/2018	Bank of America Securities		117,845	107,323	117,600	120,854	(3,254)			(3,254)		117,600		245	245	6,117	12/01/2038
31416B-ZF-8	FNMA POOL 995442 6.000% 12/01/38		11/01/2018	Paydown		25,440	25,440	27,876	28,647	(771)			(771)		27,876		(2,436)	(2,436)	692	12/01/2038
31416B-3Y-2	FNMA POOL 995515 4.500% 03/01/39		07/24/2018	JPMorgan Securities Inc		142,695	136,367	147,020	146,439	581			581		147,020		(4,325)	(4,325)	3,989	03/01/2039
31416B-3Y-2	FNMA POOL 995515 4.500% 03/01/39		07/01/2018	Paydown		15,689	15,689	16,914	16,848	67			67		16,915		(1,226)	(1,226)	209	03/01/2039
31416C-ED-4	FNMA POOL 995732 4.000% 03/01/20		04/13/2018	Bank of America Securities		10,505	10,214	10,808	10,304	504			504		10,808		(303)	(303)	154	03/01/2020
31416C-ED-4	FNMA POOL 995732 4.000% 03/01/20		04/01/2018	Paydown		9,319	9,319	9,860	9,401	460			460		9,861		(542)	(542)	76	03/01/2020
31416C-E9-3	FNMA POOL 995760 5.500% 01/01/38		12/01/2018	Paydown		92,844	92,844	98,173	102,753	(4,579)			(4,579)		98,174		(5,330)	(5,330)	2,692	01/01/2038
31416C-LU-8	FNMA POOL 995939 5.500% 06/01/39		11/06/2018	Morgan Stanley CO Incorporated		14,365	13,308	14,443	14,785	(341)			(341)		14,444		(79)	(79)	695	06/01/2039
31416C-LU-8	FNMA POOL 995939 5.500% 06/01/39		12/01/2018	Paydown		216,367	216,367	236,737	240,361	(3,625)			(3,625)		236,736		(20,369)	(20,369)	5,782	06/01/2039
31416C-M2-9	FNMA POOL 995977 6.000% 05/01/39		12/01/2018	Paydown		22,802	22,802	24,849	25,726	(877)			(877)		24,849		(2,047)	(2,047)	646	05/01/2039
31416H-LT-0	FNMA POOL AA0337 4.500% 03/01/39		07/24/2018	JPMorgan Securities Inc		90,645	86,625	93,392	93,024	369			369		93,393		(2,748)	(2,748)	2,534	03/01/2039
31416H-LT-0	FNMA POOL AA0337 4.500% 03/01/39		07/01/2018	Paydown		8,655	8,655	9,331	9,294	37			37		9,331		(676)	(676)	49	03/01/2039
31416H-P3-3	FNMA POOL AA0441 6.000% 12/01/23		12/01/2018	Paydown		4,009	4,009	4,175	4,301	(126)			(126)		4,175		(166)	(166)	132	12/01/2023
31416H-Q3-2	FNMA POOL AA0473 5.000% 03/01/39		11/06/2018	Nomura Securities Intl Inc		35,800	33,769	37,288	36,610	678			678		37,288		(1,488)	(1,488)	1,604	03/01/2039
31416H-Q3-2	FNMA POOL AA0473 5.000% 03/01/39		11/01/2018	Paydown		7,061	7,061	7,797	7,655	142			142		7,797		(736)	(736)	115	03/01/2039
31416H-U8-6	FNMA POOL AA0606 5.500% 02/01/39		11/06/2018	Morgan Stanley CO Incorporated		4,007	3,712	3,819	4,142	(322)			(322)		3,820		187	187	194	02/01/2039
31416H-U8-6	FNMA POOL AA0606 5.500% 02/01/39		11/01/2018	Paydown		127	127	130	142	(11)			(11)		131		(4)	(4)	4	02/01/2039
31416H-YL-3	FNMA POOL AA0714 6.000% 01/01/39		11/06/2018	Bank of America Securities		6,379	5,810	6,535	6,548	(14)			(14)		6,534		(155)	(155)	331	01/01/2039
31416H-YL-3	FNMA POOL AA0714 6.000% 01/01/39		11/01/2018	Paydown		296	296	333	334	(1)			(1)		333		(37)	(37)	9	01/01/2039
31416J-PF-2	FNMA POOL AA1321 6.000% 05/01/33		11/06/2018	Morgan Stanley CO Incorporated		1,081	987	1,020	1,113	(93)			(93)		1,020		61	61	56	05/01/2033
31416J-PF-2	FNMA POOL AA1321 6.000% 05/01/33		11/01/2018	Paydown		84	84	87	95	(8)			(8)		87		(3)	(3)	3	05/01/2033
31416L-YL-4	FNMA POOL AA3414 4.500% 03/01/39		12/01/2018	Paydown		3,097	3,097	3,381	3,326	56			56		3,382		(285)	(285)	72	03/01/2039
31416L-ZQ-2	FNMA POOL AA3450 4.500% 02/01/39		07/24/2018	JPMorgan Securities Inc		9,914	9,474	10,214	10,175	40			40		10,215		(301)	(301)	277	02/01/2039
31416L-ZQ-2	FNMA POOL AA3450 4.500% 02/01/39		07/01/2018	Paydown		691	691	745	742	3			3		745		(54)	(54)	10	02/01/2039
31416M-VP-6	FNMA POOL AA4221 4.500% 04/01/39		12/01/2018	Paydown		431	431	435	465	(30)			(30)		435		(4)	(4)	11	04/01/2039
31416M-VX-9	FNMA POOL AA4229 4.000% 04/01/24		12/01/2018	Paydown		74,789	74,789	79,994	77,617	2,377			2,377		79,994		(5,205)	(5,205)	1,695	04/01/2024
31416M-Y2-4	FNMA POOL AA4328 4.000% 04/01/24		12/01/2018	Paydown		69,873	69,873	74,682	72,625	2,057			2,057		74,682		(4,809)	(4,809)	1,482	04/01/2024
31416P-M6-1	FNMA POOL AA5780 4.500% 04/01/39		07/24/2018	JPMorgan Securities Inc		50,324	48,093	51,850	51,644	205			205		51,849		(1,525)	(1,525)	1,407	04/01/2039
31416P-M6-1	FNMA POOL AA5780 4.500% 04/01/39		07/01/2018	Paydown		5,979	5,979	6,446	6,421	25			25		6,446		(467)	(467)	89	04/01/2039
31416Q-EY-7	FNMA POOL AA6450 4.500% 09/01/40		12/11/2018	JPMorgan Securities Inc		1,612	1,546	1,667	1,658	8			8		1,666		(54)	(54)	72	09/01/2040
31416Q-EY-7	FNMA POOL AA6450 4.500% 09/01/40		12/01/2018	Paydown		198	198	214	213	1			1		214		(16)	(16)	3	09/01/2040
31416Q-VR-3	FNMA POOL AA6923 4.500% 07/01/24		12/01/2018	Paydown		1,637	1,637	1,713	1,714						1,714		(77)	(77)	38	07/01/2024
31416T-2P-3	FNMA POOL AA9781 4.500% 07/01/24		12/01/2018	Paydown		70,179	70,179	75,245	73,347	1,898			1,898		75,245		(5,066)	(5,066)	1,688	07/01/2024
31416T-3W-7	FNMA POOL AA9812 5.000% 07/01/39		11/06/2018	Nomura Securities Intl Inc		43,863	41,374	45,686	44,842	844			844		45,686		(1,823)	(1,823)	1,965	07/01/2039
31416T-3W-7	FNMA POOL AA9812 5.000% 07/01/39		11/01/2018	Paydown		9,012	9,012	9,951	9,767	184			184		9,951		(939)	(939)	255	07/01/2039
31416V-BD-5	FNMA POOL AB0035 4.500% 04/01/39		07/24/2018	JPMorgan Securities Inc		180,223	172,231	185,686	184,953	733			733		185,686		(5,463)	(5,463)	5,038	04/01/2039
31416V-BD-5	FNMA POOL AB0035 4.500% 04/01/39		07/01/2018	Paydown		11,827	11,827	12,751	12,701	50			50		12,751		(924)	(924)	162	04/01/2039
31416V-XQ-2	FNMA POOL AB0686 4.000% 01/01/36		12/01/2018	Paydown		82,213	82,213	88,431	86,782	1,648			1,648		88,430		(6,217)	(6,217)	1,578	01/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				JPMorgan Securities Inc																
31416W-FT-4	FNMA POOL AB1077 3.500% 04/01/40		08/06/2018			13,399	13,428	13,967	13,826	141			141		13,967		(568)	(568)	329	04/01/2040
31416W-FT-4	FNMA POOL AB1077 3.500% 04/01/40		08/01/2018	Paydown		1,388	1,388	1,444	1,429	15			15		1,444		(56)	(56)	26	04/01/2040
31416W-LG-5	FNMA POOL AB1226 4.500% 07/01/40		12/01/2018	Paydown		6,666	6,666	7,251	7,154	97			97		7,251		(585)	(585)	153	07/01/2040
31416W-TX-0	FNMA POOL AB1465 4.500% 09/01/40		12/01/2018	Paydown		2,353	2,353	2,597	2,533	64			64		2,597		(244)	(244)	57	09/01/2040
31416W-UY-6	FNMA POOL AB1498 4.000% 08/01/25		12/01/2018	Paydown		50,783	50,783	54,302	52,906	1,396			1,396		54,302		(3,519)	(3,519)	1,157	08/01/2025
31416W-YL-0	FNMA POOL AB1614 4.000% 10/01/40		12/01/2018	Paydown		102,469	102,469	111,827	108,084	3,743			3,743		111,827		(9,358)	(9,358)	2,152	10/01/2040
31416X-JZ-4	FNMA POOL AB2079 4.000% 01/01/41		12/01/2018	Paydown		75,952	75,952	81,805	80,067	1,739			1,739		81,806		(5,854)	(5,854)	1,560	01/01/2041
				JPMorgan Securities Inc																
31416X-Q7-8	FNMA POOL AB2277 4.500% 02/01/41		07/24/2018			591,473	565,242	609,401	606,289	3,113			3,113		609,402		(17,929)	(17,929)	16,533	02/01/2041
31416X-Q7-8	FNMA POOL AB2277 4.500% 02/01/41		07/01/2018	Paydown		8,661	8,661	9,337	9,290	48			48		9,338		(677)	(677)	130	02/01/2041
31416Y-DS-4	FNMA POOL AB2812 4.500% 04/01/41		12/01/2018	Paydown		517,206	517,206	555,915	554,764	1,152			1,152		555,916		(38,710)	(38,710)	10,906	04/01/2041
31416Y-PS-1	FNMA POOL AB3132 3.500% 06/01/26		10/03/2018	Pershing LLC		19,157	19,062	20,094	19,714	380			380		20,094		(937)	(937)	584	06/01/2026
31416Y-PS-1	FNMA POOL AB3132 3.500% 06/01/26		10/01/2018	Paydown		4,537	4,537	4,782	4,693	90			90		4,783		(246)	(246)	69	06/01/2026
31416Y-T7-3	FNMA POOL AB3273 4.500% 07/01/41		12/01/2018	Paydown		48,861	48,861	53,664	52,562	1,101			1,101		53,663		(4,802)	(4,802)	1,193	07/01/2041
31416Y-VG-0	FNMA POOL AB3314 4.500% 07/01/41		12/01/2018	Paydown		4,960	4,960	5,393	5,318	74			74		5,392		(432)	(432)	103	07/01/2041
31417A-CS-6	FNMA POOL AB3680 3.500% 10/01/41		12/01/2018	Paydown		82,776	82,776	86,275	85,628	647			647		86,275		(3,499)	(3,499)	1,437	10/01/2041
31417A-QB-8	FNMA POOL AB4049 4.000% 12/01/41		12/01/2018	Paydown		81,458	81,458	84,054	86,138	(2,084)			(2,084)		84,054		(2,596)	(2,596)	1,752	12/01/2041
31417A-QE-2	FNMA POOL AB4052 4.000% 12/01/41		12/01/2018	Paydown		45,950	45,950	49,463	48,426	1,037			1,037		49,463		(3,513)	(3,513)	862	12/01/2041
31417A-QG-7	FNMA POOL AB4054 4.000% 12/01/41		12/01/2018	Paydown		30,192	30,192	33,343	32,007	1,336			1,336		33,343		(3,151)	(3,151)	594	12/01/2041
31417A-RK-7	FNMA POOL AB4089 3.000% 12/01/26		12/01/2018	Paydown		46,697	46,697	48,969	47,706	1,264			1,264		48,970		(2,273)	(2,273)	723	12/01/2026
				JPMorgan Securities Inc																
31417A-VC-0	FNMA POOL AB4210 3.000% 01/01/27		04/19/2018			219,260	219,329	226,303	224,067	2,236			2,236		226,303		(7,043)	(7,043)	2,486	01/01/2027
31417A-VC-0	FNMA POOL AB4210 3.000% 01/01/27		05/01/2018	Paydown		20,529	20,529	21,182	20,973	209			209		21,182		(653)	(653)	703	01/01/2027
31417A-VT-3	FNMA POOL AB4225 3.500% 01/01/42		12/01/2018	Paydown		20,424	20,424	21,288	21,127	160			160		21,287		(863)	(863)	366	01/01/2042
31417A-YD-5	FNMA POOL AB4307 4.000% 01/01/42		12/01/2018	Paydown		82,337	82,337	87,419	86,773	646			646		87,419		(5,082)	(5,082)	1,717	01/01/2042
31417B-A8-0	FNMA POOL AB4530 4.000% 02/01/42		12/01/2018	Paydown		29,336	29,336	31,234	30,917	317			317		31,234		(1,898)	(1,898)	600	02/01/2042
31417C-B9-5	FNMA POOL AB5463 3.000% 06/01/42		12/01/2018	Paydown		10,098	10,098	9,783	10,168	(385)			(385)		9,783		315	315	156	06/01/2042
				JPMorgan Securities Inc																
31417C-JL-0	FNMA POOL AB5666 3.500% 07/01/42		08/06/2018			32,561	32,636	34,115	33,715	400			400		34,115		(1,554)	(1,554)	800	07/01/2042
31417C-JL-0	FNMA POOL AB5666 3.500% 07/01/42		12/01/2018	Paydown		31,288	31,288	32,843	32,322	520			520		32,842		(1,554)	(1,554)	556	07/01/2042
31417C-SH-9	FNMA POOL AB5919 3.000% 08/01/42		12/01/2018	Paydown		103,974	103,974	106,910	104,761	2,149			2,149		106,910		(2,936)	(2,936)	1,623	08/01/2042
				JPMorgan Securities Inc																
31417C-VK-8	FNMA POOL AB6017 3.500% 08/01/42		08/06/2018			26,284	26,344	27,538	27,207	331			331		27,538		(1,254)	(1,254)	645	08/01/2042
31417C-VK-8	FNMA POOL AB6017 3.500% 08/01/42		08/01/2018	Paydown		2,402	2,402	2,511	2,481	30			30		2,511		(109)	(109)	34	08/01/2042
31417C-XC-4	FNMA POOL AB6074 3.500% 09/01/42		12/01/2018	Paydown		22,774	22,774	23,616	23,388	228			228		23,616		(842)	(842)	422	09/01/2042
31417C-3Z-6	FNMA POOL AB6215 3.000% 09/01/42		12/01/2018	Paydown		37,455	37,455	35,925	37,716	(1,791)			(1,791)		35,925		1,530	1,530	540	09/01/2042
31417D-GW-7	FNMA POOL AB6512 3.500% 10/01/42		12/01/2018	Paydown		52,639	52,639	54,280	54,379	(99)			(99)		54,280		(1,641)	(1,641)	783	10/01/2042
				JPMorgan Securities Inc																
31417D-KW-2	FNMA POOL AB6608 3.500% 10/01/42		08/06/2018			678,839	680,407	712,726	702,679	10,047			10,047		712,726		(33,887)	(33,887)	16,670	10/01/2042
31417D-KW-2	FNMA POOL AB6608 3.500% 10/01/42		08/01/2018	Paydown		65,355	65,355	68,460	67,494	965			965		68,459		(3,104)	(3,104)	1,037	10/01/2042
31417E-CF-6	FNMA POOL AB7269 3.000% 12/01/42		12/01/2018	Paydown		140,068	140,068	144,024	141,130	2,894			2,894		144,024		(3,956)	(3,956)	2,507	12/01/2042
31417E-CH-2	FNMA POOL AB7271 3.000% 12/01/42		12/01/2018	Paydown		98,183	98,183	95,720	98,866	(3,145)			(3,145)		95,721		2,462	2,462	1,751	12/01/2042
31417E-HB-0	FNMA POOL AB7425 3.000% 12/01/42		12/01/2018	Paydown		75,740	75,740	73,841	76,267	(2,426)			(2,426)		73,841		1,899	1,899	1,309	12/01/2042
31417E-TM-3	FNMA POOL AB7755 3.000% 01/01/43		12/01/2018	Paydown		54,130	54,130	52,751	54,506	(1,755)			(1,755)		52,751		1,379	1,379	874	01/01/2043
31417E-TU-5	FNMA POOL AB7762 3.000% 02/01/43		12/01/2018	Paydown		71,282	71,282	69,517	71,845	(2,328)			(2,328)		69,517		1,765	1,765	1,210	02/01/2043
31417E-TV-3	FNMA POOL AB7763 3.000% 02/01/43		12/01/2018	Paydown		13,240	13,240	13,592	13,345	247			247		13,592		(352)	(352)	203	02/01/2043
31417E-T5-0	FNMA POOL AB7771 3.500% 02/01/43		12/01/2018	Paydown		116,574	116,574	121,501	120,627	874			874		121,501		(4,927)	(4,927)	2,411	02/01/2043
31417E-6N-6	FNMA POOL AB8076 5.500% 11/01/37		12/01/2018	Paydown		194,284	194,284	218,084	215,546	2,538			2,538		218,084		(23,800)	(23,800)	5,098	11/01/2037
				JPMorgan Securities Inc																
31417F-EB-0	FNMA POOL AB8229 3.500% 07/01/42		08/06/2018			14,688	14,720	15,310	15,206	104			104		15,310		(622)	(622)	361	07/01/2042
31417F-EB-0	FNMA POOL AB8229 3.500% 07/01/42		08/01/2018	Paydown		3,046	3,046	3,169	3,146	22			22		3,168		(122)	(122)	60	07/01/2042
				JPMorgan Securities Inc																
31417F-EC-8	FNMA POOL AB8230 3.500% 05/01/42		08/06/2018			11,388	11,412	11,870	11,789	81			81		11,870		(482)	(482)	280	05/01/2042
31417F-EC-8	FNMA POOL AB8230 3.500% 05/01/42		08/01/2018	Paydown		5,028	5,028	5,230	5,194	36			36		5,230		(202)	(202)	87	05/01/2042
				JPMorgan Securities Inc																
31417F-EJ-3	FNMA POOL AB8236 3.500% 04/01/42		08/06/2018			30,332	30,397	31,616	31,412	205			205		31,617		(1,285)	(1,285)	745	04/01/2042
31417F-EJ-3	FNMA POOL AB8236 3.500% 04/01/42		08/01/2018	Paydown		8,638	8,638	8,984	8,927	58			58		8,985		(347)	(347)	194	04/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
				JPMorgan Securities Inc																
31417F-EK-0	FNMA POOL AB8237 3.500% 06/01/42		08/06/2018			52,457	52,578	54,687	54,315	372			372		54,687		(2,230)	(2,230)	1,288	06/01/2042
31417F-EK-0	FNMA POOL AB8237 3.500% 06/01/42		08/01/2018	Paydown		965	965	1,004	997	7			7		1,004		(39)	(39)	13	06/01/2042
				JPMorgan Securities Inc																
31417F-EL-8	FNMA POOL AB8238 3.500% 04/01/42		08/06/2018			11,826	11,852	12,327	12,243	84			84		12,327		(501)	(501)	290	04/01/2042
31417F-EL-8	FNMA POOL AB8238 3.500% 04/01/42		08/01/2018	Paydown		214	214	222	221	2			2		223		(9)	(9)	3	04/01/2042
				JPMorgan Securities Inc																
31417F-EM-6	FNMA POOL AB8239 3.500% 04/01/42		08/06/2018			23,414	23,464	24,406	24,255	151			151		24,406		(992)	(992)	575	04/01/2042
31417F-EM-6	FNMA POOL AB8239 3.500% 04/01/42		08/01/2018	Paydown		503	503	524	520	3			3		523		(20)	(20)	7	04/01/2042
				JPMorgan Securities Inc																
31417F-EN-4	FNMA POOL AB8240 3.500% 07/01/42		08/06/2018			21,841	21,888	22,766	22,611	155			155		22,766		(925)	(925)	536	07/01/2042
31417F-EN-4	FNMA POOL AB8240 3.500% 07/01/42		08/01/2018	Paydown		7,476	7,476	7,776	7,723	53			53		7,776		(300)	(300)	140	07/01/2042
				JPMorgan Securities Inc																
31417F-EP-9	FNMA POOL AB8241 3.500% 04/01/42		08/06/2018			5,906	5,919	6,156	6,129	27			27		6,156		(250)	(250)	145	04/01/2042
31417F-EP-9	FNMA POOL AB8241 3.500% 04/01/42		08/01/2018	Paydown		101	101	105	105						105		(4)	(4)	1	04/01/2042
				JPMorgan Securities Inc																
31417F-EQ-7	FNMA POOL AB8242 3.500% 04/01/42		08/06/2018			3,064	3,070	3,193	3,180	14			14		3,194		(130)	(130)	75	04/01/2042
31417F-EQ-7	FNMA POOL AB8242 3.500% 04/01/42		08/01/2018	Paydown		548	548	570	567	3			3		570		(22)	(22)	9	04/01/2042
				JPMorgan Securities Inc																
31417F-JV-1	FNMA POOL AB8375 3.500% 07/01/42		08/06/2018			23,572	23,627	24,574	24,400	174			174		24,574		(1,002)	(1,002)	579	07/01/2042
31417F-JV-1	FNMA POOL AB8375 3.500% 07/01/42		08/01/2018	Paydown		3,667	3,667	3,814	3,787	27			27		3,814		(147)	(147)	71	07/01/2042
				JPMorgan Securities Inc																
31417F-JW-9	FNMA POOL AB8376 3.500% 06/01/42		08/06/2018			374,451	375,316	390,372	387,719	2,654			2,654		390,373		(15,922)	(15,922)	9,195	06/01/2042
31417F-JW-9	FNMA POOL AB8376 3.500% 06/01/42		08/01/2018	Paydown		55,689	55,689	57,923	57,529	394			394		57,923		(2,234)	(2,234)	589	06/01/2042
				JPMorgan Securities Inc																
31417F-JX-7	FNMA POOL AB8377 3.500% 06/01/42		08/06/2018			38,321	38,404	39,944	39,672	272			272		39,944		(1,623)	(1,623)	941	06/01/2042
31417F-JX-7	FNMA POOL AB8377 3.500% 06/01/42		08/01/2018	Paydown		854	854	889	882	6			6		888		(34)	(34)	11	06/01/2042
31417F-PV-4	FNMA POOL AB8535 3.500% 03/01/43		12/01/2018	Paydown		77,249	77,249	80,369	79,753	616			616		80,369		(3,120)	(3,120)	1,353	03/01/2043
31417F-QL-5	FNMA POOL AB8558 3.000% 02/01/43		12/01/2018	Paydown		73,594	73,594	71,772	74,174	(2,403)			(2,403)		71,771		1,823	1,823	1,194	02/01/2043
31417F-U2-2	FNMA POOL AB8700 3.000% 03/01/43		12/01/2018	Paydown		12,373	12,373	12,702	12,471	231			231		12,702		(329)	(329)	197	03/01/2043
31417F-U3-0	FNMA POOL AB8701 3.000% 03/01/43		12/01/2018	Paydown		61,209	61,209	63,452	61,635	1,817			1,817		63,452		(2,243)	(2,243)	994	03/01/2043
31417F-U6-3	FNMA POOL AB8704 3.000% 03/01/43		12/01/2018	Paydown		164,494	164,494	156,770	166,075	(9,304)			(9,304)		156,771		7,723	7,723	2,658	03/01/2043
31417F-VE-5	FNMA POOL AB8712 3.000% 03/01/43		12/01/2018	Paydown		13,632	13,632	14,132	13,726	405			405		14,131		(499)	(499)	244	03/01/2043
31417F-WC-8	FNMA POOL AB8742 4.000% 03/01/43		12/01/2018	Paydown		2,345	2,345	2,517	2,487	30			30		2,517		(172)	(172)	51	03/01/2043
31417F-Y4-4	FNMA POOL AB8830 3.000% 03/01/43		12/01/2018	Paydown		24,120	24,120	25,004	24,288	716			716		25,004		(884)	(884)	401	03/01/2043
31417F-Y6-9	FNMA POOL AB8832 3.000% 03/01/43		12/01/2018	Paydown		56,072	56,072	53,439	56,611	(3,172)			(3,172)		53,439		2,633	2,633	1,000	03/01/2043
31417F-4H-8	FNMA POOL AB8923 3.000% 04/01/43		12/01/2018	Paydown		25,109	25,109	26,019	25,252	767			767		26,019		(910)	(910)	357	04/01/2043
31417F-4J-4	FNMA POOL AB8924 3.000% 04/01/43		12/01/2018	Paydown		26,958	26,958	27,950	27,112	838			838		27,950		(992)	(992)	381	04/01/2043
				JPMorgan Securities Inc																
31417G-AK-2	FNMA POOL AB9009 3.000% 04/01/28		01/24/2018			33,061	32,696	33,830	33,392	438			438		33,830		(769)	(769)	120	04/01/2028
31417G-AK-2	FNMA POOL AB9009 3.000% 04/01/28		02/01/2018	Paydown		1,278	1,278	1,322	1,305	17			17		1,322		(44)	(44)	87	04/01/2028
31417G-AS-5	FNMA POOL AB9016 3.000% 04/01/43		12/01/2018	Paydown		65,783	65,783	68,122	66,240	1,881			1,881		68,121		(2,338)	(2,338)	1,022	04/01/2043
31417G-AX-4	FNMA POOL AB9021 3.000% 04/01/43		12/01/2018	Paydown		206,573	206,573	196,874	208,558	(11,684)			(11,684)		196,874		9,699	9,699	3,560	04/01/2043
31417G-BB-1	FNMA POOL AB9033 3.000% 04/01/43		12/01/2018	Paydown		4,949	4,949	5,125	4,983	142			142		5,125		(176)	(176)	89	04/01/2043
31417G-CN-4	FNMA POOL AB9076 4.000% 04/01/43		12/01/2018	Paydown		3,975	3,975	4,266	4,215	51			51		4,266		(291)	(291)	86	04/01/2043
31417G-EW-2	FNMA POOL AB9148 3.500% 04/01/43		12/01/2018	Paydown		79,938	79,938	83,082	82,530	553			553		83,083		(3,145)	(3,145)	1,415	04/01/2043
31417G-EX-0	FNMA POOL AB9149 3.500% 04/01/43		12/01/2018	Paydown		205,549	205,549	214,285	212,213	2,072			2,072		214,285		(8,736)	(8,736)	3,617	04/01/2043
31417G-FP-6	FNMA POOL AB9173 3.000% 05/01/43		12/01/2018	Paydown		64,659	64,659	67,336	65,169	2,167			2,167		67,336		(2,677)	(2,677)	1,000	05/01/2043
31417G-FQ-4	FNMA POOL AB9174 3.000% 05/01/43		12/01/2018	Paydown		116,822	116,822	111,337	117,945	(6,608)			(6,608)		111,337		5,485	5,485	1,791	05/01/2043
31417G-HT-6	FNMA POOL AB9241 3.000% 05/01/43		12/01/2018	Paydown		179,730	179,730	179,519	180,755	(1,236)			(1,236)		179,519		211	211	3,135	05/01/2043
31417G-JE-7	FNMA POOL AB9260 3.500% 05/01/43		12/01/2018	Paydown		5,744	5,744	6,004	5,930	74			74		6,004		(260)	(260)	84	05/01/2043
31417G-L2-0	FNMA POOL AB9344 3.000% 05/01/43		12/01/2018	Paydown		154,566	154,566	147,309	156,052	(8,743)			(8,743)		147,309		7,257	7,257	2,496	05/01/2043
31417G-MA-1	FNMA POOL AB9352 3.000% 05/01/43		12/01/2018	Paydown		13,056	13,056	12,443	13,181	(738)			(738)		12,443		613	613	243	05/01/2043
31417G-MN-3	FNMA POOL AB9364 3.500% 05/01/43		12/01/2018	Paydown		11,734	11,734	12,266	12,115	151			151		12,266		(532)	(532)	243	05/01/2043
31417G-QQ-2	FNMA POOL AB9462 3.000% 05/01/43		12/01/2018	Paydown		33,762	33,762	33,946	34,087	(140)			(140)		33,947		(185)	(185)	577	05/01/2043
31417G-TW-6	FNMA POOL AB9564 3.000% 06/01/43		12/01/2018	Paydown		3,071	3,071	3,088	3,101	(13)			(13)		3,088		(17)	(17)	59	06/01/2043
31417G-WY-8	FNMA POOL AB9662 3.000% 06/01/43		12/01/2018	Paydown		37,514	37,514	37,720	37,874	(155)			(155)		37,719		(205)	(205)	623	06/01/2043
31417G-W7-7	FNMA POOL AB9669 3.500% 06/01/43		12/01/2018	Paydown		242,766	242,766	253,027	251,282	1,745			1,745		253,027		(10,261)	(10,261)	4,412	06/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31417G-XB-7	FNMA POOL AB9673 3.500% 06/01/43		12/01/2018	Paydown		445,989	445,989	451,215	463,584	(12,369)			(12,369)		451,215		(5,226)	(5,226)	8,181	06/01/2043
31417G-X9-2	FNMA POOL AB9703 3.500% 06/01/43		12/01/2018	Paydown		2,156	2,156	2,239	2,215	24			24		2,239		(83)	(83)	36	06/01/2043
31417G-YZ-3	FNMA POOL AB9727 2.500% 06/01/28		09/25/2018	Credit Suisse Securities USA		108,649	111,578	113,522	112,127	1,395			1,395		113,522		(4,873)	(4,873)	2,208	06/01/2028
31417G-YZ-3	FNMA POOL AB9727 2.500% 06/01/28		12/01/2018	Paydown		44,971	44,971	45,755	45,192	562			562		45,754		(783)	(783)	794	06/01/2028
31417G-4E-3	FNMA POOL AB9820 3.000% 07/01/43		12/01/2018	Paydown		67,909	67,909	65,245	68,562	(3,316)			(3,316)		65,246		2,663	2,663	1,151	07/01/2043
31417G-5A-0	FNMA POOL AB9840 3.500% 07/01/43		12/01/2018	Paydown		30,494	30,494	31,790	31,483	307			307		31,790		(1,296)	(1,296)	565	07/01/2043
31417G-6M-3	FNMA POOL AB9875 3.500% 07/01/43		12/01/2018	Paydown		63,612	63,612	66,300	65,844	457			457		66,301		(2,689)	(2,689)	1,113	07/01/2043
31417H-BE-3	FNMA POOL AB9936 3.000% 07/01/28		01/24/2018	JPMorgan Securities Inc		10,949	10,828	11,162	11,058	103			103		11,161		(212)	(212)	40	07/01/2028
31417H-BE-3	FNMA POOL AB9936 3.000% 07/01/28		02/01/2018	Paydown		267	267	276	272	3			3		275		(8)	(8)	28	07/01/2028
31417H-BY-9	FNMA POOL AB9954 3.500% 07/01/43		12/01/2018	Paydown		12,295	12,295	12,818	12,694	124			124		12,818		(523)	(523)	210	07/01/2043
31417H-B8-6	FNMA POOL AB9962 4.000% 07/01/43		12/01/2018	Paydown		82,723	82,723	85,832	87,748	(1,916)			(1,916)		85,832		(3,109)	(3,109)	1,725	07/01/2043
31417J-JG-6	FNMA POOL AC0262 4.500% 04/01/25		07/09/2018	Salomon Brothers		20,894	20,072	21,333	21,354	(21)			(21)		21,333		(439)	(439)	554	04/01/2025
31417J-JG-6	FNMA POOL AC0262 4.500% 04/01/25		07/01/2018	Paydown		2,323	2,323	2,469	2,471	(2)			(2)		2,469		(146)	(146)	35	04/01/2025
31417K-UM-7	FNMA POOL AC1487 4.000% 08/01/39		12/01/2018	Paydown		1,122	1,122	1,192	1,184	9			9		1,193		(71)	(71)	24	08/01/2039
31417M-FB-4	FNMA POOL AC2861 4.500% 08/01/39		12/01/2018	Paydown		2,963	2,963	2,982	3,195	(213)			(213)		2,982		(19)	(19)	68	08/01/2039
31417M-VL-4	FNMA POOL AC3318 5.000% 10/01/39		12/01/2018	Paydown		593	593	656	649	8			8		657		(64)	(64)	12	10/01/2039
31417M-YV-9	FNMA POOL AC3423 4.500% 11/01/39		12/01/2018	Paydown		21,745	21,745	23,468	23,352	116			116		23,468		(1,723)	(1,723)	543	11/01/2039
31417N-Q9-5	FNMA POOL AC4079 4.000% 08/01/39		12/01/2018	Paydown		17,482	17,482	18,746	18,440	307			307		18,747		(1,265)	(1,265)	257	08/01/2039
31417N-RH-6	FNMA POOL AC4087 4.500% 08/01/39		12/01/2018	Paydown		3,242	3,242	3,290	3,496	(207)			(207)		3,289		(47)	(47)	113	08/01/2039
31417N-5A-5	FNMA POOL AC4440 4.500% 10/01/24		12/01/2018	Paydown		1,666	1,666	1,744	1,750	(6)			(6)		1,744		(78)	(78)	27	10/01/2024
31417Q-N8-3	FNMA POOL AC4914 4.500% 12/01/24		12/01/2018	Paydown		5,228	5,228	5,474	5,495	(22)			(22)		5,473		(245)	(245)	109	12/01/2024
31417S-YF-1	FNMA POOL AC6109 4.500% 11/01/24		12/01/2018	Paydown		6,231	6,231	6,523	6,554	(31)			(31)		6,523		(292)	(292)	178	11/01/2024
31417S-5V-8	FNMA POOL AC6259 4.500% 12/01/24		12/01/2018	Paydown		14,394	14,394	15,069	15,135	(66)			(66)		15,069		(675)	(675)	328	12/01/2024
31417T-KN-7	FNMA POOL AC6600 4.500% 11/01/24		12/01/2018	Paydown		9,431	9,431	9,874	9,900	(27)			(27)		9,873		(442)	(442)	218	11/01/2024
31417T-RQ-3	FNMA POOL AC6794 4.500% 01/01/40		12/01/2018	Paydown		11,834	11,834	12,771	12,708	63			63		12,771		(937)	(937)	266	01/01/2040
31417T-XW-3	FNMA POOL AC6992 5.000% 12/01/39		11/06/2018	Nomura Securities Intl Inc		12,288	11,591	12,658	12,647	10			10		12,657		(369)	(369)	551	12/01/2039
31417T-XW-3	FNMA POOL AC6992 5.000% 12/01/39		11/01/2018	Paydown		1,376	1,376	1,503	1,502	1			1		1,503		(127)	(127)	25	12/01/2039
31417U-CM-5	FNMA POOL AC7275 4.500% 11/01/24		12/01/2018	Paydown		7,367	7,367	7,713	7,734	(22)			(22)		7,712		(345)	(345)	188	11/01/2024
31417U-CN-3	FNMA POOL AC7276 4.500% 11/01/24		12/01/2018	Paydown		4,336	4,336	4,539	4,554	(15)			(15)		4,539		(203)	(203)	94	11/01/2024
31417U-P4-1	FNMA POOL AC7642 4.500% 11/01/24		12/01/2018	Paydown		9,372	9,372	9,811	9,862	(51)			(51)		9,811		(439)	(439)	251	11/01/2024
31417V-P9-8	FNMA POOL AC8547 4.000% 12/01/24		12/01/2018	Paydown		43,006	43,006	45,986	44,744	1,242			1,242		45,986		(2,980)	(2,980)	1,091	12/01/2024
31417W-K2-6	FNMA POOL AC9312 4.000% 10/01/41		12/01/2018	Paydown		4,763	4,763	5,071	5,019	52			52		5,071		(308)	(308)	88	10/01/2041
31418M-C9-1	FNMA POOL AD0095 6.000% 11/01/38		11/06/2018	Bank of America Securities		147,222	134,076	146,814	151,060	(4,246)			(4,246)		146,814		408	408	7,642	11/01/2038
31418M-C9-1	FNMA POOL AD0095 6.000% 11/01/38		11/01/2018	Paydown		31,213	31,213	34,178	35,166	(988)			(988)		34,178		(2,965)	(2,965)	811	11/01/2038
31418M-DZ-2	FNMA POOL AD0119 6.000% 07/01/38		11/06/2018	Bank of America Securities		85,165	77,561	85,614	87,365	(1,752)			(1,752)		85,613		(448)	(448)	4,421	07/01/2038
31418M-DZ-2	FNMA POOL AD0119 6.000% 07/01/38		11/01/2018	Paydown		19,627	19,627	21,664	22,108	(443)			(443)		21,665		(2,038)	(2,038)	554	07/01/2038
31418M-MK-5	FNMA POOL AD0361 6.000% 09/01/39		12/01/2018	Paydown		12,710	12,710	14,017	14,347	(330)			(330)		14,017		(1,307)	(1,307)	292	09/01/2039
31418M-PH-9	FNMA POOL AD0423 5.500% 03/01/39		12/01/2018	Paydown		18,361	18,361	19,380	20,397	(1,018)			(1,018)		19,379		(1,018)	(1,018)	517	03/01/2039
31418M-PR-7	FNMA POOL AD0431 6.000% 07/01/39		11/06/2018	Bank of America Securities		376,911	343,256	381,658	386,594	(4,936)			(4,936)		381,658		(4,747)	(4,747)	19,566	07/01/2039
31418M-PR-7	FNMA POOL AD0431 6.000% 07/01/39		11/01/2018	Paydown		90,090	90,090	100,168	101,464	(1,295)			(1,295)		100,169		(10,079)	(10,079)	2,496	07/01/2039
31418M-P2-2	FNMA POOL AD0440 6.000% 10/01/39		12/01/2018	Paydown		19,509	19,509	21,177	22,038	(862)			(862)		21,176		(1,667)	(1,667)	549	10/01/2039
31418M-RL-8	FNMA POOL AD0490 5.500% 08/01/37		11/06/2018	Morgan Stanley CO Incorporated		219,844	203,670	221,061	225,569	(4,508)			(4,508)		221,061		(1,217)	(1,217)	10,642	08/01/2037
31418M-RL-8	FNMA POOL AD0490 5.500% 08/01/37		11/01/2018	Paydown		37,976	37,976	41,218	42,059	(840)			(840)		41,219		(3,243)	(3,243)	1,015	08/01/2037
31418M-RT-1	FNMA POOL AD0497 5.500% 11/01/39		11/06/2018	Morgan Stanley CO Incorporated		12,335	11,427	12,402	12,698	(296)			(296)		12,402		(67)	(67)	597	11/01/2039
31418M-RT-1	FNMA POOL AD0497 5.500% 11/01/39		11/01/2018	Paydown		2,481	2,481	2,693	2,757	(64)			(64)		2,693		(212)	(212)	74	11/01/2039
31418M-UL-4	FNMA POOL AD0586 4.500% 12/01/39		12/01/2018	Paydown		42,199	42,199	42,579	45,507	(2,929)			(2,929)		42,578		(379)	(379)	1,065	12/01/2039
31418M-2M-3	FNMA POOL AD0779 6.000% 04/01/39		11/06/2018	Bank of America Securities		286,935	261,314	297,071	294,295	2,776			2,776		297,071		(10,136)	(10,136)	14,895	04/01/2039
31418M-2M-3	FNMA POOL AD0779 6.000% 04/01/39		11/01/2018	Paydown		64,697	64,697	73,549	72,863	687			687		73,550		(8,853)	(8,853)	1,820	04/01/2039
31418M-2S-0	FNMA POOL AD0784 6.000% 05/01/37		12/01/2018	Paydown		65,517	65,517	70,411	73,938	(3,528)			(3,528)		70,410		(4,893)	(4,893)	2,117	05/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418P-DQ-5	FNMA POOL AD1910 3.500% 11/01/41		08/06/2018	JPMorgan Securities Inc		29,098	29,161	30,482	30,133	349			349		30,482		(1,384)	(1,384)	714	11/01/2041
31418P-DQ-5	FNMA POOL AD1910 3.500% 11/01/41		08/01/2018	Paydown		4,507	4,507	4,711	4,657	54			54		4,711		(204)	(204)	69	11/01/2041
31418P-XU-4	FNMA POOL AD2490 5.000% 06/01/40		11/06/2018	Nomura Securities Intl Inc		89,933	84,830	93,671	91,822	1,849			1,849		93,671		(3,738)	(3,738)	4,029	06/01/2040
31418P-XU-4	FNMA POOL AD2490 5.000% 06/01/40		11/01/2018	Paydown		2,177	2,177	2,403	2,357	47			47		2,404		(227)	(227)	56	06/01/2040
31418R-HG-9	FNMA POOL AD3830 4.500% 04/01/25		12/01/2018	Paydown		65,073	65,073	71,608	68,461	3,147			3,147		71,608		(6,535)	(6,535)	1,522	04/01/2025
31418R-PY-1	FNMA POOL AD4038 4.500% 04/01/40		12/01/2018	Paydown		6,555	6,555	7,200	7,043	157			157		7,200		(645)	(645)	154	04/01/2040
31418S-JV-2	FNMA POOL AD4775 4.000% 03/01/25		12/01/2018	Paydown		39,286	39,286	42,008	40,942	1,066			1,066		42,008		(2,722)	(2,722)	721	03/01/2025
31418T-L2-1	FNMA POOL AD5744 5.000% 05/01/40		11/06/2018	Nomura Securities Intl Inc		11,169	10,536	11,505	11,440	65			65		11,505		(336)	(336)	501	05/01/2040
31418T-L2-1	FNMA POOL AD5744 5.000% 05/01/40		11/01/2018	Paydown		374	374	408	406	2			2		408		(34)	(34)	9	05/01/2040
31418U-EK-6	FNMA POOL AD6437 5.000% 06/01/40		10/31/2018	Various		618,802	584,191	651,556	637,636	13,920			13,920		651,556		(32,754)	(32,754)	24,904	06/01/2040
31418U-EK-6	FNMA POOL AD6437 5.000% 06/01/40		12/01/2018	Paydown		946,290	946,290	1,055,409	1,032,861	22,548			22,548		1,055,409		(109,119)	(109,119)	25,164	06/01/2040
31418U-E3-4	FNMA POOL AD6453 5.000% 05/01/40		01/08/2018	JPMorgan Securities Inc		6,821	6,323	7,029	6,844	185			185		7,029		(208)	(208)	35	05/01/2040
31418U-E3-4	FNMA POOL AD6453 5.000% 05/01/40		01/01/2018	Paydown		14	14	16	16						16		(2)	(2)		05/01/2040
31418U-V8-4	FNMA POOL AD6938 4.500% 06/01/40		12/01/2018	Paydown		16,369	16,369	18,068	17,624	443			443		18,067		(1,698)	(1,698)	326	06/01/2040
31418U-X2-5	FNMA POOL AD6996 5.000% 07/01/40		10/31/2018	Various		4,173,162	3,934,036	4,369,239	4,253,984	115,255			115,255		4,369,239		(196,077)	(196,077)	167,868	07/01/2040
31418U-X2-5	FNMA POOL AD6996 5.000% 07/01/40		12/01/2018	Paydown		5,976,577	5,976,577	6,637,736	6,462,641	175,095			175,095		6,637,736		(661,159)	(661,159)	148,008	07/01/2040
31418V-FJ-6	FNMA POOL AD7368 4.000% 07/01/25		10/31/2018	Transfer in Kind		119,840	117,799	126,212	122,797	3,415			3,415		126,212		(6,372)	(6,372)	4,319	07/01/2025
31418V-FJ-6	FNMA POOL AD7368 4.000% 07/01/25		10/01/2018	Paydown		30,850	30,850	33,054	32,159	894			894		33,053		(2,203)	(2,203)	495	07/01/2025
31418V-N8-1	FNMA POOL AD7614 5.000% 07/01/40		11/06/2018	Nomura Securities Intl Inc		63,382	59,786	66,016	64,647	1,369			1,369		66,016		(2,634)	(2,634)	2,840	07/01/2040
31418V-N8-1	FNMA POOL AD7614 5.000% 07/01/40		11/01/2018	Paydown		16,540	16,540	18,264	17,885	379			379		18,264		(1,724)	(1,724)	348	07/01/2040
31418V-T7-7	FNMA POOL AD7773 4.500% 07/01/40		12/01/2018	Paydown		1,776	1,776	1,960	1,912	48			48		1,960		(184)	(184)	43	07/01/2040
31418V-4W-9	FNMA POOL AD8036 4.500% 08/01/40		12/01/2018	Paydown		37,629	37,629	40,677	40,385	293			293		40,678		(3,049)	(3,049)	810	08/01/2040
31418X-EJ-3	FNMA POOL AD9136 4.000% 08/01/40		12/01/2018	Paydown		810	810	865	854	11			11		865		(55)	(55)	16	08/01/2040
31418X-MR-6	FNMA POOL AD9367 4.500% 09/01/30		07/09/2018	Salomon Brothers		43,864	41,931	44,630	44,623	8			8		44,631		(767)	(767)	1,158	09/01/2030
31418X-MR-6	FNMA POOL AD9367 4.500% 09/01/30		07/01/2018	Paydown		3,913	3,913	4,165	4,164	1			1		4,165		(252)	(252)	58	09/01/2030
31418X-4A-3	FNMA POOL AD9816 4.000% 07/01/25		12/01/2018	Paydown		10,505	10,505	11,230	10,955	275			275		11,230		(725)	(725)	306	07/01/2025
31419A-AX-5	FNMA POOL AE0021 6.000% 10/01/38		11/06/2018	Bank of America Securities		221,596	201,809	229,053	227,417	1,636			1,636		229,053		(7,457)	(7,457)	11,503	10/01/2038
31419A-AX-5	FNMA POOL AE0021 6.000% 10/01/38		11/01/2018	Paydown		65,756	65,756	74,633	74,100	533			533		74,633		(8,877)	(8,877)	1,794	10/01/2038
31419A-DT-1	FNMA POOL AE0113 4.000% 07/01/40		12/01/2018	Paydown		57,992	57,992	62,212	61,170	1,042			1,042		62,212		(4,220)	(4,220)	1,151	07/01/2040
31419A-GN-1	FNMA POOL AE0204 6.000% 12/01/39		11/06/2018	Bank of America Securities		160,160	145,859	164,593	164,320	273			273		164,593		(4,433)	(4,433)	8,314	12/01/2039
31419A-GN-1	FNMA POOL AE0204 6.000% 12/01/39		11/01/2018	Paydown		29,641	29,641	33,448	33,393	55			55		33,448		(3,807)	(3,807)	725	12/01/2039
31419A-G2-7	FNMA POOL AE0216 4.000% 08/01/40		12/01/2018	Paydown		101,955	101,955	109,375	107,511	1,864			1,864		109,375		(7,420)	(7,420)	2,095	08/01/2040
31419A-G4-3	FNMA POOL AE0218 4.500% 08/01/40		12/11/2018	JPMorgan Securities Inc		4,026	3,860	4,162	4,144	18			18		4,162		(136)	(136)	179	08/01/2040
31419A-G4-3	FNMA POOL AE0218 4.500% 08/01/40		12/01/2018	Paydown		675	675	728	725	3			3		728		(53)	(53)	16	08/01/2040
31419A-MV-6	FNMA POOL AE0371 6.000% 09/01/39		11/06/2018	Bank of America Securities		78,212	71,228	77,995	80,252	(2,257)			(2,257)		77,995		217	217	4,060	09/01/2039
31419A-MV-6	FNMA POOL AE0371 6.000% 09/01/39		11/01/2018	Paydown		18,666	18,666	20,440	21,030	(591)			(591)		20,439		(1,773)	(1,773)	536	09/01/2039
31419A-NM-5	FNMA POOL AE0395 4.500% 10/01/40		12/01/2018	Paydown		5,903	5,903	6,457	6,335	122			122		6,457		(554)	(554)	139	10/01/2040
31419A-RE-9	FNMA POOL AE0484 5.500% 12/01/38		11/06/2018	Morgan Stanley CO Incorporated		2,552	2,364	2,566	2,620	(54)			(54)		2,566		(14)	(14)	124	12/01/2038
31419A-RE-9	FNMA POOL AE0484 5.500% 12/01/38		11/01/2018	Paydown		492	492	534	545	(11)			(11)		534		(42)	(42)	12	12/01/2038
31419A-VT-1	FNMA POOL AE0625 4.000% 12/01/40		12/01/2018	Paydown		5,982	5,982	6,421	6,338	82			82		6,420		(438)	(438)	129	12/01/2040
31419A-XY-8	FNMA POOL AE0694 6.000% 01/01/39		11/06/2018	Bank of America Securities		3,414	3,109	3,535	3,510	25			25		3,535		(121)	(121)	177	01/01/2039
31419A-XY-8	FNMA POOL AE0694 6.000% 01/01/39		11/01/2018	Paydown		642	642	730	725	5			5		730		(88)	(88)	17	01/01/2039
31419A-4H-7	FNMA POOL AE0823 6.000% 09/01/40		12/01/2018	Paydown		1,268	1,268	1,400	1,430	(30)			(30)		1,400		(132)	(132)	32	09/01/2040
31419A-6T-9	FNMA POOL AE0881 3.733% 02/01/41		12/01/2018	Paydown		99,355	99,355	104,534	104,112	421			421		104,533		(5,178)	(5,178)	1,930	02/01/2041
31419B-A6-2	FNMA POOL AE0928 4.500% 01/01/41		02/16/2018	JPMorgan Securities Inc		29,639	27,994	30,332	30,101	231			231		30,332		(693)	(693)	252	01/01/2041
31419B-A6-2	FNMA POOL AE0928 4.500% 01/01/41		03/01/2018	Paydown		1,065	1,065	1,154	1,145	9			9		1,154		(89)	(89)	114	01/01/2041

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419B-BK-0	FNMA POOL AE0941	4.500% 02/01/41		12/01/2018	Paydown		10,510	10,510	10,666	11,273	(607)			(607)		10,666		(156)	(156)	281	02/01/2041
31419B-SF-3	FNMA POOL AE1417	3.500% 01/01/26		10/03/2018	Pershing LLC		16,612	16,529	17,424	17,102	322			322		17,424		(812)	(812)	506	01/01/2026
31419B-SF-3	FNMA POOL AE1417	3.500% 01/01/26		10/01/2018	Paydown		2,582	2,582	2,722	2,672	50			50		2,722		(140)	(140)	44	01/01/2026
31419D-CH-2	FNMA POOL AE2771	3.500% 08/01/26		10/03/2018	Pershing LLC		20,130	20,030	21,114	20,715	399			399		21,114		(984)	(984)	613	08/01/2026
31419D-CH-2	FNMA POOL AE2771	3.500% 08/01/26		10/01/2018	Paydown		4,371	4,371	4,607	4,521	87			87		4,608		(237)	(237)	73	08/01/2026
31419E-ZQ-5	FNMA POOL AE4350	4.000% 10/01/40		12/01/2018	Paydown		15,637	15,637	16,338	16,567	(229)			(229)		16,338		(701)	(701)	319	10/01/2040
31419E-6N-4	FNMA POOL AE4476	4.000% 03/01/41		12/01/2018	Paydown		37,767	37,767	40,531	39,813	717			717		40,530		(2,763)	(2,763)	806	03/01/2041
31419F-GQ-3	FNMA POOL AE4706	4.500% 09/01/40		12/01/2018	Paydown		3,139	3,139	3,272	3,369	(96)			(96)		3,273		(134)	(134)	79	09/01/2040
31419H-CV-2	FNMA POOL AE6383	5.000% 01/01/41		11/06/2018	Nomura Securities Intl Inc		26,865	25,341	27,982	27,370	612			612		27,982		(1,117)	(1,117)	1,204	01/01/2041
31419H-CV-2	FNMA POOL AE6383	5.000% 01/01/41		11/01/2018	Paydown		3,229	3,229	3,566	3,488	78			78		3,566		(337)	(337)	57	01/01/2041
31419H-C4-2	FNMA POOL AE6390	4.000% 02/01/41		12/01/2018	Paydown		62,880	62,880	67,726	66,287	1,439			1,439		67,726		(4,846)	(4,846)	1,282	02/01/2041
31419J-LR-7	FNMA POOL AE7535	4.000% 10/01/40		12/01/2018	Paydown		2,616	2,616	2,785	2,757	27			27		2,784		(168)	(168)	60	10/01/2040
31419K-KV-6	FNMA POOL AE8407	4.000% 11/01/40		12/01/2018	Paydown		9,584	9,584	10,243	10,103	140			140		10,243		(659)	(659)	186	11/01/2040
31419L-ZF-3	FNMA POOL AE9741	5.000% 12/01/40		11/06/2018	Nomura Securities Intl Inc		272,232	256,785	280,417	280,437	(20)			(20)		280,417		(8,185)	(8,185)	12,197	12/01/2040
31419L-ZF-3	FNMA POOL AE9741	5.000% 12/01/40		11/01/2018	Paydown		47,341	47,341	51,697	51,702	(4)			(4)		51,698		(4,357)	(4,357)	1,631	12/01/2040
3138A1-AG-6	FNMA POOL AH0006	4.000% 12/01/40		12/01/2018	Paydown		8,469	8,469	9,042	8,928	114			114		9,042		(573)	(573)	177	12/01/2040
3138A2-BQ-1	FNMA POOL AH0946	4.000% 12/01/40		12/01/2018	Paydown		84,091	84,091	90,211	88,647	1,564			1,564		90,211		(6,120)	(6,120)	1,764	12/01/2040
3138A2-BW-8	FNMA POOL AH0952	4.500% 12/01/40		12/01/2018	Paydown		623	623	672	668	4			4		672		(49)	(49)	14	12/01/2040
3138A2-BZ-1	FNMA POOL AH0955	5.000% 12/01/40		12/01/2018	Paydown		119,302	119,302	124,782	130,775	(5,993)			(5,993)		124,782		(5,480)	(5,480)	2,882	12/01/2040
3138A3-PS-0	FNMA POOL AH2232	3.500% 12/01/25		12/01/2018	Paydown		102,218	102,218	102,250	105,716	(3,466)			(3,466)		102,250		(32)	(32)	2,088	12/01/2025
3138A7-FQ-6	FNMA POOL AH5574	4.000% 02/01/41		12/01/2018	Paydown		64,722	64,722	69,710	68,229	1,481			1,481		69,710		(4,988)	(4,988)	1,440	02/01/2041
3138A7-UN-6	FNMA POOL AH5988	5.000% 03/01/41		11/06/2018	Barclays Capital Inc		39,872	37,618	41,539	40,700	838			838		41,538		(1,666)	(1,666)	1,787	03/01/2041
3138A7-UN-6	FNMA POOL AH5988	5.000% 03/01/41		11/01/2018	Paydown		8,253	8,253	9,113	8,929	184			184		9,113		(860)	(860)	255	03/01/2041
3138A8-RH-1	FNMA POOL AH6787	4.500% 03/01/41		10/11/2018	Nomura Securities Intl Inc		8,895,273	8,568,273	9,438,488	9,213,236	225,252			225,252		9,438,488		(543,215)	(543,215)	336,305	03/01/2041
3138A8-RH-1	FNMA POOL AH6787	4.500% 03/01/41		10/01/2018	Paydown		1,180,136	1,180,136	1,299,994	1,268,969	31,025			31,025		1,299,994		(119,858)	(119,858)	21,943	03/01/2041
3138A8-ZA-7	FNMA POOL AH7036	4.500% 03/01/41		12/01/2018	Paydown		2,660	2,660	2,912	2,853	60			60		2,913		(253)	(253)	67	03/01/2041
3138AB-L3-1	FNMA POOL AH9345	3.500% 04/01/26		12/01/2018	Paydown		48,973	48,973	51,893	50,649	1,243			1,243		51,892		(2,919)	(2,919)	801	04/01/2026
3138AE-J8-7	FNMA POOL AI1186	4.000% 04/01/41		12/01/2018	Paydown		6,428	6,428	6,842	6,776	66			66		6,842		(414)	(414)	134	04/01/2041
3138AE-KF-9	FNMA POOL AI1193	4.500% 04/01/41		12/01/2018	Paydown		816,945	816,945	876,238	876,269	(32)			(32)		876,237		(59,292)	(59,292)	20,217	04/01/2041
3138AF-4S-6	FNMA POOL AI2632	4.500% 06/01/41		10/11/2018	Nomura Securities Intl Inc		3,983,797	3,839,226	4,220,749	4,116,820	103,929			103,929		4,220,749		(236,952)	(236,952)	150,690	06/01/2041
3138AF-4S-6	FNMA POOL AI2632	4.500% 06/01/41		10/01/2018	Paydown		567,717	567,717	624,134	608,766	15,368			15,368		624,134		(56,417)	(56,417)	7,842	06/01/2041
3138AG-L3-0	FNMA POOL AI3045	4.500% 03/01/31		12/01/2018	Paydown		198	198	210	210	(1)			(1)		209		(11)	(11)	5	03/01/2031
3138AG-W3-8	FNMA POOL AI3365	4.500% 06/01/41		12/11/2018	JPMorgan Securities Inc		49,469	47,434	51,140	50,864	276			276		51,140		(1,671)	(1,671)	2,206	06/01/2041
3138AG-W3-8	FNMA POOL AI3365	4.500% 06/01/41		12/01/2018	Paydown		10,743	10,743	11,582	11,519	63			63		11,582		(839)	(839)	274	06/01/2041
3138AH-S6-4	FNMA POOL AI4140	4.500% 06/01/41		12/01/2018	Paydown		15,249	15,249	16,514	16,351	163			163		16,514		(1,265)	(1,265)	287	06/01/2041
3138AJ-NH-1	FNMA POOL AI4891	4.500% 06/01/41		12/01/2018	Paydown		56,442	56,442	61,243	60,523	721			721		61,244		(4,802)	(4,802)	1,133	06/01/2041
3138AL-BV-8	FNMA POOL AI6351	4.500% 08/01/41		12/01/2018	Paydown		18,354	18,354	20,093	19,681	412			412		20,093		(1,739)	(1,739)	268	08/01/2041
3138AL-JW-8	FNMA POOL AI6576	5.000% 07/01/41		11/06/2018	Barclays Capital Inc		220,122	207,677	225,687	224,308	1,379			1,379		225,687		(5,565)	(5,565)	9,865	07/01/2041
3138AL-JW-8	FNMA POOL AI6576	5.000% 07/01/41		11/01/2018	Paydown		46,029	46,029	50,021	49,715	306			306		50,021		(3,992)	(3,992)	1,412	07/01/2041
3138AL-XD-4	FNMA POOL AI6975	4.500% 08/01/41		12/01/2018	Paydown		11,948	11,948	12,894	12,811	83			83		12,894		(946)	(946)	345	08/01/2041
3138AM-UC-7	FNMA POOL AI7778	4.000% 07/01/41		12/01/2018	Paydown		96,491	96,491	102,732	101,689	1,044			1,044		102,733		(6,242)	(6,242)	2,008	07/01/2041
3138AM-V8-5	FNMA POOL AI7838	3.500% 07/01/26		12/01/2018	Paydown		22,942	22,942	24,360	23,727	633			633		24,360		(1,418)	(1,418)	433	07/01/2026
3138AN-ZG-1	FNMA POOL AI8842	4.500% 08/01/41		12/01/2018	Paydown		63,991	63,991	68,028	68,678	(650)			(650)		68,028		(4,037)	(4,037)	1,563	08/01/2041
3138AN-4X-8	FNMA POOL AI8937	4.500% 09/01/26		12/01/2018	Paydown		130,483	130,483	141,533	137,737	3,796			3,796		141,533		(11,050)	(11,050)	3,734	09/01/2026
3138AR-2S-2	FNMA POOL AJ0784	4.000% 09/01/41		12/01/2018	Paydown		68,147	68,147	73,013	71,818	1,195			1,195		73,013		(4,866)	(4,866)	1,441	09/01/2041
3138AR-4L-5	FNMA POOL AJ0826	5.000% 09/01/41		12/01/2018	Paydown		78,870	78,870	85,254	85,383	(129)			(129)		85,254		(6,384)	(6,384)	1,736	09/01/2041
3138AS-WB-4	FNMA POOL AJ1541	4.000% 09/01/41		12/01/2018	Paydown		157,442	157,442	167,626	165,923	1,704			1,704		167,627		(10,185)	(10,185)	3,371	09/01/2041
3138AU-NJ-2	FNMA POOL AJ3092	3.500% 12/01/41		08/06/2018	JPMorgan Securities Inc		853,731	855,569	897,545	884,111	13,435			13,435		897,546		(43,815)	(43,815)	20,961	12/01/2041
3138AU-NJ-2	FNMA POOL AJ3092	3.500% 12/01/41		08/01/2018	Paydown		98,215	98,215	103,034	101,492	1,542			1,542		103,034		(4,819)	(4,819)	1,009	12/01/2041
3138AU-PE-1	FNMA POOL AJ3120	4.500% 10/01/41		12/01/2018	Paydown		2,409	2,409	2,618	2,593	25			25		2,618		(209)	(209)	52	10/01/2041
3138AV-P9-0	FNMA POOL AJ4047	4.000% 10/01/41		12/01/2018	Paydown		43,911	43,911	47,268	46,277	991			991		47,268		(3,357)	(3,357)	916	10/01/2041
3138AV-RM-9	FNMA POOL AJ4091	3.500% 10/01/26		12/01/2018	Paydown		97,582	97,582	103,628	100,922	2,706			2,706		103,628		(6,046)	(6,046)	1,798	10/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138AW-BF-9	FNMA POOL AJ4537 3.500% 11/01/41		12/01/2018	Paydown		27,604	27,604	29,019	28,555	464			464		29,019		(1,415)	(1,415)	457	11/01/2041
3138AW-4W-0	FNMA POOL AJ5336 3.000% 11/01/26		12/01/2018	Paydown		84,413	84,413	88,522	86,237	2,285			2,285		88,522		(4,109)	(4,109)	1,344	11/01/2026
3138AX-FW-6	FNMA POOL AJ5580 3.000% 01/01/27		12/01/2018	Paydown		44,172	44,172	46,322	45,126	1,196			1,196		46,322		(2,150)	(2,150)	692	01/01/2027
3138E0-RE-1	FNMA POOL AJ7684 4.000% 12/01/41		12/01/2018	Paydown		12,899	12,899	14,245	13,674	571			571		14,245		(1,346)	(1,346)	281	12/01/2041
3138E2-KN-4	FNMA POOL AJ9300 4.000% 01/01/42		06/06/2018	Bank of America Securities		57,033	55,880	59,181	58,917	264			264		59,181		(2,148)	(2,148)	1,192	01/01/2042
3138E2-KN-4	FNMA POOL AJ9300 4.000% 01/01/42		06/01/2018	Paydown		5,439	5,439	5,760	5,734	26			26		5,760		(321)	(321)	64	01/01/2042
3138E2-2U-8	FNMA POOL AJ9786 4.500% 01/01/42		12/01/2018	Paydown		1,061	1,061	1,145	1,136	9			9		1,145		(84)	(84)	19	01/01/2042
3138E4-BW-0	FNMA POOL AK0052 3.000% 07/01/27		05/23/2018	Nomura Securities Intl Inc		78,344	78,614	83,872	80,313	3,559			3,559		83,872		(5,528)	(5,528)	1,140	07/01/2027
3138E4-BW-0	FNMA POOL AK0052 3.000% 07/01/27		05/01/2018	Paydown		8,293	8,293	8,847	8,473	375			375		8,848		(555)	(555)	57	07/01/2027
3138E6-UM-6	FNMA POOL AK2387 3.500% 02/01/42		12/01/2018	Paydown		368	368	384	381	4			4		385		(17)	(17)	7	02/01/2042
3138E6-VD-5	FNMA POOL AK2411 4.000% 02/01/42		12/01/2018	Paydown		48,801	48,801	50,585	51,605	(1,020)			(1,020)		50,585		(1,784)	(1,784)	1,003	02/01/2042
3138E6-7L-4	FNMA POOL AK2698 3.500% 02/01/42		08/06/2018	JPMorgan Securities Inc		704,819	706,447	741,107	729,793	11,314			11,314		741,107		(36,288)	(36,288)	17,308	02/01/2042
3138E6-7L-4	FNMA POOL AK2698 3.500% 02/01/42		08/01/2018	Paydown		39,424	39,424	41,358	40,727	631			631		41,358		(1,934)	(1,934)	554	02/01/2042
3138E7-AE-4	FNMA POOL AK2704 3.500% 02/01/42		08/06/2018	JPMorgan Securities Inc		835,598	837,528	878,619	865,205	13,414			13,414		878,619		(43,021)	(43,021)	20,519	02/01/2042
3138E7-AE-4	FNMA POOL AK2704 3.500% 02/01/42		08/01/2018	Paydown		87,003	87,003	91,271	89,879	1,393			1,393		91,272		(4,269)	(4,269)	1,134	02/01/2042
3138E9-AW-0	FNMA POOL AK4520 4.000% 03/01/42		12/01/2018	Paydown		266,515	266,515	289,626	281,163	8,464			8,464		289,627		(23,112)	(23,112)	5,022	03/01/2042
3138EA-ZM-2	FNMA POOL AK6147 3.500% 03/01/42		08/06/2018	JPMorgan Securities Inc		819,703	821,596	861,906	848,748	13,158			13,158		861,906		(42,203)	(42,203)	20,129	03/01/2042
3138EA-ZM-2	FNMA POOL AK6147 3.500% 03/01/42		08/01/2018	Paydown		72,913	72,913	76,490	75,322	1,168			1,168		76,490		(3,577)	(3,577)	1,086	03/01/2042
3138EA-7M-3	FNMA POOL AK6299 4.000% 03/01/42		12/01/2018	Paydown		43,023	43,023	46,055	45,361	694			694		46,055		(3,032)	(3,032)	1,056	03/01/2042
3138EB-P5-8	FNMA POOL AK6743 4.000% 03/01/42		12/01/2018	Paydown		165,726	165,726	176,563	174,653	1,910			1,910		176,563		(10,837)	(10,837)	3,326	03/01/2042
3138EC-KY-8	FNMA POOL AK7510 3.500% 04/01/42		12/01/2018	Paydown		6,368	6,368	6,547	6,578	(31)			(31)		6,547		(179)	(179)	97	04/01/2042
3138EC-QJ-5	FNMA POOL AK7656 3.500% 03/01/42		04/11/2018	RBC Capital Markets		100,037	99,077	105,687	103,126	2,562			2,562		105,688		(5,651)	(5,651)	1,271	03/01/2042
3138EC-QJ-5	FNMA POOL AK7656 3.500% 03/01/42		04/01/2018	Paydown		882	882	941	918	23			23		941		(59)	(59)	6	03/01/2042
3138ED-DT-5	FNMA POOL AK8213 4.000% 04/01/42		12/01/2018	Paydown		30,680	30,680	32,687	32,332	354			354		32,686		(2,006)	(2,006)	666	04/01/2042
3138EE-HB-8	FNMA POOL AK9225 3.500% 06/01/42		12/01/2018	Paydown		2,191	2,191	2,252	2,264	(11)			(11)		2,253		(62)	(62)	50	06/01/2042
3138EG-GW-8	FNMA POOL AL0212 5.500% 02/01/38		12/01/2018	Paydown		41,576	41,576	45,453	46,045	(592)			(592)		45,453		(3,877)	(3,877)	1,209	02/01/2038
3138EG-KX-1	FNMA POOL AL0309 6.000% 01/01/40		12/01/2018	Paydown		139,836	139,836	159,107	157,503	1,604			1,604		159,107		(19,271)	(19,271)	3,948	01/01/2040
3138EG-UH-5	FNMA POOL AL0583 6.500% 10/01/39		12/01/2018	Paydown		24,683	24,683	27,681	28,090	(408)			(408)		27,682		(2,999)	(2,999)	941	10/01/2039
3138EG-U5-1	FNMA POOL AL0603 6.500% 10/01/39		12/01/2018	Paydown		30,703	30,703	34,365	35,020	(655)			(655)		34,365		(3,662)	(3,662)	1,100	10/01/2039
3138EG-VA-9	FNMA POOL AL0608 5.000% 08/01/41		11/06/2018	Barclays Capital Inc		7,063	6,664	7,281	7,197	84			84		7,281		(218)	(218)	317	08/01/2041
3138EG-VA-9	FNMA POOL AL0608 5.000% 08/01/41		11/01/2018	Paydown		2,542	2,542	2,778	2,746	32			32		2,778		(236)	(236)	54	08/01/2041
3138EG-VF-8	FNMA POOL AL0613 5.500% 01/01/25		12/01/2018	Paydown		7,632	7,632	8,274	8,026	248			248		8,274		(642)	(642)	213	01/01/2025
3138EG-3S-1	FNMA POOL AL0808 6.500% 05/01/40		12/01/2018	Paydown		19,695	19,695	21,951	22,437	(486)			(486)		21,951		(2,256)	(2,256)	630	05/01/2040
3138EH-AP-7	FNMA POOL AL0913 6.000% 07/01/41		11/06/2018	Bank of America Securities		282,404	257,187	284,754	290,957	(6,202)			(6,202)		284,755		(2,351)	(2,351)	14,660	07/01/2041
3138EH-AP-7	FNMA POOL AL0913 6.000% 07/01/41		11/01/2018	Paydown		59,222	59,222	65,570	66,998	(1,428)			(1,428)		65,570		(6,348)	(6,348)	1,693	07/01/2041
3138EH-B8-4	FNMA POOL AL0962 4.500% 10/01/41		12/01/2018	Paydown		17,036	17,036	18,720	18,268	452			452		18,720		(1,684)	(1,684)	376	10/01/2041
3138EH-FA-5	FNMA POOL AL1060 4.500% 09/01/41		12/01/2018	Paydown		16,118	16,118	17,645	17,283	362			362		17,645		(1,527)	(1,527)	354	09/01/2041
3138EH-N6-5	FNMA POOL AL1312 6.000% 05/01/39		11/06/2018	Bank of America Securities		181,439	165,238	182,335	186,428	(4,093)			(4,093)		182,335		(896)	(896)	9,418	05/01/2039
3138EH-N6-5	FNMA POOL AL1312 6.000% 05/01/39		11/01/2018	Paydown		54,276	54,276	59,892	61,236	(1,344)			(1,344)		59,892		(5,616)	(5,616)	1,593	05/01/2039
3138EH-PD-8	FNMA POOL AL1319 4.500% 10/01/41		12/01/2018	Paydown		41,493	41,493	44,969	44,493	475			475		44,968		(3,475)	(3,475)	1,008	10/01/2041
3138EH-T3-6	FNMA POOL AL1469 7.000% 02/01/39		12/01/2018	Paydown		16,001	16,001	18,301	18,512	(211)			(211)		18,301		(2,300)	(2,300)	583	02/01/2039
3138EH-T4-4	FNMA POOL AL1470 7.000% 04/01/37		12/01/2018	Paydown		6,170	6,170	7,341	7,188	152			152		7,340		(1,170)	(1,170)	225	04/01/2037
3138EH-X3-1	FNMA POOL AL1597 6.000% 07/01/40		11/06/2018	Bank of America Securities		62,079	56,536	61,880	63,643	(1,763)			(1,763)		61,880		199	199	3,223	07/01/2040
3138EH-X3-1	FNMA POOL AL1597 6.000% 07/01/40		11/01/2018	Paydown		13,131	13,131	14,372	14,782	(410)			(410)		14,372		(1,241)	(1,241)	360	07/01/2040
3138EH-4D-1	FNMA POOL AL1719 3.000% 05/01/27		05/23/2018	Stephens, Inc		388,389	389,546	414,303	397,960	16,343			16,343		414,303		(25,914)	(25,914)	5,648	05/01/2027
3138EH-4D-1	FNMA POOL AL1719 3.000% 05/01/27		05/01/2018	Paydown		40,050	40,050	42,596	40,915	1,680			1,680		42,595		(2,545)	(2,545)	304	05/01/2027
3138EH-4Q-2	FNMA POOL AL1730 3.500% 04/01/42		12/01/2018	Paydown		83,831	83,831	85,743	86,850	(1,107)			(1,107)		85,743		(1,912)	(1,912)	1,678	04/01/2042
3138EJ-DD-7	FNMA POOL AL1899 5.000% 06/01/26		12/01/2018	Paydown		181,790	181,790	196,703	191,350	5,352			5,352		196,702		(14,912)	(14,912)	4,866	06/01/2026
3138EJ-E3-8	FNMA POOL AL1953 4.500% 01/01/27		12/01/2018	Paydown		124,429	124,429	133,363	130,420	2,943			2,943		133,363		(8,934)	(8,934)	2,755	01/01/2027
3138EJ-GM-4	FNMA POOL AL2003 4.000% 06/01/42		12/01/2018	Paydown		37,227	37,227	39,816	39,232	583			583		39,815		(2,588)	(2,588)	823	06/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EJ-JD-1	FNMA POOL AL2059 4.000% 06/01/42		12/01/2018	Paydown		26,445	26,445	27,436	28,035	(598)			(598)		27,437		(992)	(992)	566	06/01/2042
3138EJ-K3-1	FNMA POOL AL2113 3.500% 07/01/42		08/06/2018	JPMorgan Securities Inc		649,258	650,758	682,686	672,264	10,422			10,422		682,686		(33,428)	(33,428)	15,944	07/01/2042
3138EJ-K3-1	FNMA POOL AL2113 3.500% 07/01/42		08/01/2018	Paydown		52,967	52,967	55,566	54,718	848			848		55,566		(2,599)	(2,599)	727	07/01/2042
3138EJ-MS-4	FNMA POOL AL2168 3.500% 06/01/42		12/01/2018	Paydown		10,462	10,462	10,744	10,857	(112)			(112)		10,745		(283)	(283)	196	06/01/2042
3138EJ-P4-4	FNMA POOL AL2242 4.000% 08/01/42		12/01/2018	Paydown		11,230	11,230	11,952	11,835	118			118		11,953		(723)	(723)	199	08/01/2042
3138EJ-WZ-7	FNMA POOL AL2463 4.000% 07/01/42		06/06/2018	Bank of America Securities		52,091	51,038	54,089	53,788	301			301		54,089		(1,998)	(1,998)	1,089	07/01/2042
3138EJ-WZ-7	FNMA POOL AL2463 4.000% 07/01/42		06/01/2018	Paydown		5,930	5,930	6,284	6,249	35			35		6,284		(354)	(354)	61	07/01/2042
3138EJ-XL-7	FNMA POOL AL2482 4.500% 09/01/42		12/01/2018	Paydown		42,559	42,559	46,323	45,703	620			620		46,323		(3,764)	(3,764)	938	09/01/2042
3138EJ-XM-5	FNMA POOL AL2483 3.500% 10/01/42		08/06/2018	JPMorgan Securities Inc		37,337	37,423	39,119	38,648	471			471		39,119		(1,782)	(1,782)	917	10/01/2042
3138EJ-XM-5	FNMA POOL AL2483 3.500% 10/01/42		08/01/2018	Paydown		3,340	3,340	3,492	3,449	42			42		3,491		(151)	(151)	46	10/01/2042
3138EJ-ZR-2	FNMA POOL AL2551 3.500% 10/01/42		12/01/2018	Paydown		14,589	14,589	15,337	15,092	245			245		15,337		(748)	(748)	259	10/01/2042
3138EJ-3R-7	FNMA POOL AL2607 4.000% 07/01/42		12/01/2018	Paydown		10,349	10,349	11,065	10,906	159			159		11,065		(716)	(716)	265	07/01/2042
3138EJ-4B-1	FNMA POOL AL2617 6.000% 10/01/40		11/06/2018	Bank of America Securities		67,071	61,082	66,885	68,801	(1,916)			(1,916)		66,885		186	186	3,482	10/01/2040
3138EJ-4B-1	FNMA POOL AL2617 6.000% 10/01/40		11/01/2018	Paydown		14,364	14,364	15,729	16,180	(451)			(451)		15,729		(1,365)	(1,365)	423	10/01/2040
3138EJ-4P-0	FNMA POOL AL2629 5.000% 06/01/39		12/01/2018	Paydown		139,800	139,800	154,435	151,498	2,937			2,937		154,435		(14,635)	(14,635)	3,640	06/01/2039
3138EJ-6X-1	FNMA POOL AL2685 3.500% 10/01/42		12/01/2018	Paydown		77,879	77,879	81,170	80,563	608			608		81,171		(3,292)	(3,292)	1,285	10/01/2042
3138EK-FB-6	FNMA POOL AL2861 3.500% 12/01/42		12/01/2018	Paydown		58,645	58,645	61,123	60,666	458			458		61,124		(2,479)	(2,479)	1,049	12/01/2042
3138EK-GK-5	FNMA POOL AL2901 4.000% 09/01/42		12/01/2018	Paydown		39,092	39,092	41,783	41,198	585			585		41,783		(2,691)	(2,691)	807	09/01/2042
3138EK-G8-2	FNMA POOL AL2922 4.000% 12/01/42		12/01/2018	Paydown		217,895	217,895	237,301	229,870	7,431			7,431		237,301		(19,406)	(19,406)	4,847	12/01/2042
3138EK-HM-0	FNMA POOL AL2935 3.500% 02/01/43		12/01/2018	Paydown		28,726	28,726	29,482	29,769	(287)			(287)		29,482		(756)	(756)	522	02/01/2043
3138EK-QQ-1	FNMA POOL AL3162 3.000% 02/01/43		12/01/2018	Paydown		178,900	178,900	184,267	180,256	4,011			4,011		184,267		(5,367)	(5,367)	3,004	02/01/2043
3138EK-UQ-6	FNMA POOL AL3290 3.500% 03/01/43		12/01/2018	Paydown		141,439	141,439	147,417	146,356	1,061			1,061		147,417		(5,978)	(5,978)	2,785	03/01/2043
3138EK-U2-9	FNMA POOL AL3300 4.000% 03/01/43		12/01/2018	Paydown		8,354	8,354	8,864	8,817	47			47		8,864		(510)	(510)	176	03/01/2043
3138EK-VA-0	FNMA POOL AL3308 3.500% 03/01/43		12/01/2018	Paydown		213,176	213,176	222,186	220,587	1,599			1,599		222,186		(9,010)	(9,010)	4,003	03/01/2043
3138EK-VE-2	FNMA POOL AL3312 3.500% 03/01/43		08/06/2018	JPMorgan Securities Inc		37,022	37,102	38,783	38,316	467			467		38,783		(1,761)	(1,761)	909	03/01/2043
3138EK-VE-2	FNMA POOL AL3312 3.500% 03/01/43		08/01/2018	Paydown		4,157	4,157	4,345	4,293	52			52		4,345		(188)	(188)	53	03/01/2043
3138EK-WL-5	FNMA POOL AL3350 6.000% 05/01/41		11/06/2018	Bank of America Securities		95,766	87,215	95,501	98,225	(2,725)			(2,725)		95,500		266	266	4,971	05/01/2041
3138EK-WL-5	FNMA POOL AL3350 6.000% 05/01/41		11/01/2018	Paydown		21,163	21,163	23,173	23,834	(661)			(661)		23,173		(2,010)	(2,010)	609	05/01/2041
3138EK-W3-5	FNMA POOL AL3365 6.000% 05/01/41		11/06/2018	Bank of America Securities		2,592,283	2,360,813	2,621,012	2,619,329	1,683			1,683		2,621,012		(28,729)	(28,729)	134,566	05/01/2041
3138EK-W3-5	FNMA POOL AL3365 6.000% 05/01/41		11/01/2018	Paydown		552,347	552,347	613,224	612,830	394			394		613,224		(60,877)	(60,877)	15,350	05/01/2041
3138EK-Y9-0	FNMA POOL AL3435 4.500% 03/01/42		12/01/2018	Paydown		124,000	124,000	134,288	132,966	1,322			1,322		134,288		(10,288)	(10,288)	3,425	03/01/2042
3138EK-4M-4	FNMA POOL AL3527 3.500% 09/01/42		08/06/2018	JPMorgan Securities Inc		27,987	28,047	29,318	28,974	344			344		29,318		(1,331)	(1,331)	687	09/01/2042
3138EK-4M-4	FNMA POOL AL3527 3.500% 09/01/42		08/01/2018	Paydown		2,757	2,757	2,882	2,848	34			34		2,882		(125)	(125)	35	09/01/2042
3138EK-7K-5	FNMA POOL AL3597 4.000% 01/01/43		12/01/2018	Paydown		42,512	42,512	45,515	44,802	712			712		45,514		(3,002)	(3,002)	826	01/01/2043
3138EL-BW-2	FNMA POOL AL3652 6.000% 10/01/40		11/06/2018	Bank of America Securities		141,738	129,082	143,926	145,378	(1,452)			(1,452)		143,926		(2,188)	(2,188)	7,358	10/01/2040
3138EL-BW-2	FNMA POOL AL3652 6.000% 10/01/40		11/01/2018	Paydown		29,982	29,982	33,430	33,767	(337)			(337)		33,430		(3,448)	(3,448)	864	10/01/2040
3138EL-CR-2	FNMA POOL AL3679 6.000% 09/01/39		11/06/2018	Bank of America Securities		180,844	164,696	180,343	185,536	(5,194)			(5,194)		180,342		502	502	9,388	09/01/2039
3138EL-CR-2	FNMA POOL AL3679 6.000% 09/01/39		11/01/2018	Paydown		39,574	39,574	43,333	44,581	(1,248)			(1,248)		43,333		(3,759)	(3,759)	1,163	09/01/2039
3138EL-E9-0	FNMA POOL AL3759 3.000% 05/01/43		12/01/2018	Paydown		20,185	20,185	20,323	20,344	(22)			(22)		20,322		(137)	(137)	312	05/01/2043
3138EL-JT-1	FNMA POOL AL3873 3.500% 07/01/43		12/01/2018	Paydown		240,337	240,337	250,495	248,692	1,803			1,803		250,495		(10,158)	(10,158)	4,706	07/01/2043
3138EL-S7-9	FNMA POOL AL4141 6.000% 04/01/40		12/01/2018	Paydown		21,092	21,092	23,290	23,755	(465)			(465)		23,290		(2,198)	(2,198)	650	04/01/2040
3138EL-S8-7	FNMA POOL AL4142 6.000% 06/01/41		12/01/2018	Paydown		5,564	5,564	6,143	6,265	(121)			(121)		6,144		(580)	(580)	169	06/01/2041
3138EL-V3-4	FNMA POOL AL4233 3.500% 09/01/28		02/21/2018	Credit Suisse Securities USA		450,002	441,296	465,568	458,190	7,378			7,378		465,568		(15,566)	(15,566)	3,175	09/01/2028
3138EL-V3-4	FNMA POOL AL4233 3.500% 09/01/28		12/01/2018	Paydown		180,671	180,671	190,608	187,587	3,021			3,021		190,608		(9,937)	(9,937)	2,960	09/01/2028
3138EL-WE-9	FNMA POOL AL4244 4.000% 07/01/42		12/01/2018	Paydown		118,513	118,513	127,161	125,638	1,524			1,524		127,162		(8,649)	(8,649)	2,582	07/01/2042
3138EL-XT-5	FNMA POOL AL4289 3.000% 09/01/28		01/24/2018	JPMorgan Securities Inc		255,638	252,736	260,891	258,313	2,577			2,577		260,890		(5,252)	(5,252)	927	09/01/2028

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138EL-XT-5	FNMA POOL AL4289	3.000% 09/01/28		02/01/2018	Paydown		8,048	8,048	8,307	8,226	82			82		8,308		(260)	(260)	661	09/01/2028
3138EL-YN-7	FNMA POOL AL4316	7.000% 03/01/39		12/06/2018	JPMorgan Securities Inc		511,067	448,059	499,592	518,667	(19,075)			(19,075)		499,592		11,475	11,475	32,410	03/01/2039
3138EL-YN-7	FNMA POOL AL4316	7.000% 03/01/39		12/01/2018	Paydown		137,632	137,632	153,461	159,321	(5,859)			(5,859)		153,462		(15,830)	(15,830)	4,509	03/01/2039
3138EL-YT-4	FNMA POOL AL4321	6.000% 04/01/41		11/06/2018	Bank of America Securities		335,671	305,698	338,537	344,251	(5,714)			(5,714)		338,537		(2,866)	(2,866)	17,425	04/01/2041
3138EL-YT-4	FNMA POOL AL4321	6.000% 04/01/41		11/01/2018	Paydown		72,829	72,829	80,653	82,013	(1,361)			(1,361)		80,652		(7,823)	(7,823)	1,927	04/01/2041
3138EL-Y7-2	FNMA POOL AL4333	6.000% 02/01/39		11/06/2018	Bank of America Securities		90,724	82,623	92,138	93,166	(1,028)			(1,028)		92,138		(1,414)	(1,414)	4,710	02/01/2039
3138EL-Y7-2	FNMA POOL AL4333	6.000% 02/01/39		11/01/2018	Paydown		21,265	21,265	23,714	23,979	(265)			(265)		23,714		(2,449)	(2,449)	670	02/01/2039
3138EM-FY-2	FNMA POOL AL4682	3.500% 12/01/43		11/20/2018	JPMorgan Securities Inc		534,637	542,091	550,879	563,477	(12,599)			(12,599)		550,878		(16,241)	(16,241)	18,710	12/01/2043
3138EM-FY-2	FNMA POOL AL4682	3.500% 12/01/43		11/01/2018	Paydown		64,483	64,483	65,529	67,027	(1,499)			(1,499)		65,528		(1,045)	(1,045)	1,106	12/01/2043
3138EM-NY-3	FNMA POOL AL4906	3.000% 08/01/43		12/01/2018	Paydown		169,946	169,946	165,577	171,287	(5,709)			(5,709)		165,578		4,368	4,368	2,607	08/01/2043
3138EM-PG-0	FNMA POOL AL4922	3.500% 02/01/29		12/01/2018	Paydown		31,701	31,701	33,527	32,924	602			602		33,526		(1,825)	(1,825)	552	02/01/2029
3138EM-UE-9	FNMA POOL AL5080	3.000% 06/01/43		12/01/2018	Paydown		280,703	280,703	273,576	282,918	(9,342)			(9,342)		273,576		7,127	7,127	4,446	06/01/2043
3138EM-UX-7	FNMA POOL AL5097	4.500% 09/01/43		12/01/2018	Paydown		72,837	72,837	77,747	78,172	(424)			(424)		77,748		(4,911)	(4,911)	1,661	09/01/2043
3138EM-YU-9	FNMA POOL AL5222	3.500% 03/01/44		12/01/2018	Paydown		83,139	83,139	84,464	86,328	(1,864)			(1,864)		84,464		(1,325)	(1,325)	1,386	03/01/2044
3138EM-Y5-4	FNMA POOL AL5231	4.500% 09/01/42		12/01/2018	Paydown		13,626	13,626	14,822	14,629	194			194		14,823		(1,197)	(1,197)	301	09/01/2042
3138EN-C5-6	FNMA POOL AL5491	4.000% 06/01/34		12/01/2018	Paydown		47,679	47,679	51,570	50,412	1,158			1,158		51,570		(3,891)	(3,891)	1,002	06/01/2034
3138EN-E4-7	FNMA POOL AL5554	3.500% 05/01/44		11/20/2018	JPMorgan Securities Inc		675,265	684,679	713,671	711,478	2,193			2,193		713,671		(38,406)	(38,406)	23,631	05/01/2044
3138EN-E4-7	FNMA POOL AL5554	3.500% 05/01/44		11/01/2018	Paydown		87,113	87,113	90,801	90,523	279			279		90,802		(3,689)	(3,689)	1,596	05/01/2044
3138EN-GK-9	FNMA POOL AL5601	4.000% 08/01/44		12/01/2018	Paydown		416,232	416,232	448,782	441,645	7,138			7,138		448,783		(32,551)	(32,551)	8,933	08/01/2044
3138EN-GV-5	FNMA POOL AL5611	4.000% 08/01/44		12/01/2018	Paydown		138,755	138,755	149,606	147,227	2,379			2,379		149,606		(10,851)	(10,851)	3,002	08/01/2044
3138EN-HA-0	FNMA POOL AL5624	4.500% 08/01/44		12/01/2018	Paydown		12,274	12,274	13,410	13,366	43			43		13,409		(1,135)	(1,135)	330	08/01/2044
3138EN-HB-8	FNMA POOL AL5625	3.500% 03/01/44		12/01/2018	Paydown		1,977	1,977	2,079	2,045	33			33		2,078		(101)	(101)	39	03/01/2044
3138EN-M4-8	FNMA POOL AL5778	3.000% 07/01/43		12/01/2018	Paydown		38,420	38,420	38,522	38,639	(117)			(117)		38,522		(102)	(102)	607	07/01/2043
3138EN-RE-1	FNMA POOL AL5884	3.500% 08/01/29		12/01/2018	Paydown		179,745	179,745	191,878	186,682	5,196			5,196		191,878		(12,133)	(12,133)	3,338	08/01/2029
3138EN-SU-4	FNMA POOL AL5930	4.500% 01/01/43		12/01/2018	Paydown		127,735	127,735	138,613	136,970	1,642			1,642		138,612		(10,877)	(10,877)	2,949	01/01/2043
3138EN-S9-1	FNMA POOL AL5943	4.500% 06/01/42		12/01/2018	Paydown		142,985	142,985	155,216	153,324	1,893			1,893		155,217		(12,232)	(12,232)	3,315	06/01/2042
3138EN-TN-9	FNMA POOL AL5956	4.000% 05/01/27		06/18/2018	Various		2,113,736	2,052,623	2,194,382	2,135,808	58,574			58,574		2,194,382		(80,646)	(80,646)	25,291	05/01/2027
3138EN-TN-9	FNMA POOL AL5956	4.000% 05/01/27		06/01/2018	Paydown		174,380	174,380	186,424	181,447	4,976			4,976		186,423		(12,043)	(12,043)	2,312	05/01/2027
3138EN-WR-6	FNMA POOL AL6055	4.000% 12/01/42		12/01/2018	Paydown		56,502	56,502	62,399	59,898	2,501			2,501		62,399		(5,897)	(5,897)	1,324	12/01/2042
3138EN-WX-3	FNMA POOL AL6061	3.500% 11/01/44		12/01/2018	Paydown		4,935	4,935	5,110	5,098	11			11		5,109		(174)	(174)	97	11/01/2044
3138EN-Z3-6	FNMA POOL AL6161	3.500% 12/01/29		12/01/2018	Paydown		231,764	231,764	246,611	240,817	5,794			5,794		246,611		(14,847)	(14,847)	4,275	12/01/2029
3138EN-Z9-3	FNMA POOL AL6167	3.500% 01/01/44		12/01/2018	Paydown		329,578	329,578	340,237	338,461	1,777			1,777		340,238		(10,660)	(10,660)	6,138	01/01/2044
3138EP-AC-8	FNMA POOL AL6302	4.500% 10/01/41		12/01/2018	Paydown		90,378	90,378	98,300	96,913	1,387			1,387		98,300		(7,922)	(7,922)	2,101	10/01/2041
3138EP-JT-2	FNMA POOL AL6573	2.631% 06/01/20		10/31/2018	Transfer in Kind		261,939	264,340	271,568	266,256	5,312			5,312		271,568		(9,629)	(9,629)	7,199	06/01/2020
3138EP-JT-2	FNMA POOL AL6573	2.631% 06/01/20		10/01/2018	Paydown		312,031	312,031	320,563	314,292	6,271			6,271		320,563		(8,532)	(8,532)	4,977	06/01/2020
3138EP-J5-4	FNMA POOL AL6583	3.000% 03/01/30		12/01/2018	Paydown		36,344	36,344	37,718	37,157	561			561		37,718		(1,374)	(1,374)	556	03/01/2030
3138EP-K9-4	FNMA POOL AL6619	4.500% 04/01/45		12/01/2018	Paydown		705,135	705,135	788,209	763,942	24,267			24,267		788,209		(83,074)	(83,074)	16,942	04/01/2045
3138EP-LF-9	FNMA POOL AL6625	3.500% 05/01/43		08/06/2018	JPMorgan Securities Inc		422,626	423,602	442,797	437,336	5,461			5,461		442,797		(20,171)	(20,171)	10,378	05/01/2043
3138EP-LF-9	FNMA POOL AL6625	3.500% 05/01/43		08/01/2018	Paydown		39,863	39,863	41,669	41,155	514			514		41,669		(1,806)	(1,806)	532	05/01/2043
3138EP-LG-7	FNMA POOL AL6626	4.000% 12/01/42		12/01/2018	Paydown		21,771	21,771	23,335	22,944	392			392		23,336		(1,565)	(1,565)	456	12/01/2042
3138EP-MF-8	FNMA POOL AL6657	5.000% 01/01/45		12/01/2018	Paydown		250,190	250,190	276,264	269,755	6,509			6,509		276,264		(26,074)	(26,074)	5,087	01/01/2045
3138EP-QP-2	FNMA POOL AL6761	3.000% 05/01/30		12/01/2018	Paydown		16,927	16,927	17,620	17,306	314			314		17,620		(693)	(693)	292	05/01/2030
3138EP-U2-8	FNMA POOL AL6900	3.500% 05/01/45		05/08/2018	Salomon Brothers		30,872	30,920	32,031	32,061	(31)			(31)		32,030		(1,158)	(1,158)	490	05/01/2045
3138EP-U2-8	FNMA POOL AL6900	3.500% 05/01/45		05/01/2018	Paydown		1,844	1,844	1,910	1,912	(2)			(2)		1,910		(66)	(66)	16	05/01/2045
3138EP-X3-3	FNMA POOL AL6997	4.500% 11/01/42		12/01/2018	Paydown		326,714	326,714	361,478	351,306	10,172			10,172		361,478		(34,764)	(34,764)	7,928	11/01/2042
3138EP-2E-3	FNMA POOL AL7072	4.500% 05/01/45		12/01/2018	Paydown		83,008	83,008	92,788	89,995	2,792			2,792		92,787		(9,779)	(9,779)	2,261	05/01/2045
3138EP-4Z-4	FNMA POOL AL7139	3.000% 07/01/30		12/01/2018	Paydown		17,052	17,052	17,752	17,423	328			328		17,751		(699)	(699)	291	07/01/2030
3138EP-6D-1	FNMA POOL AL7167	4.000% 01/01/41		12/01/2018	Paydown		11,223	11,223	11,953	11,819	134			134		11,953		(730)	(730)	197	01/01/2041
3138EP-6V-1	FNMA POOL AL7183	4.207% 01/01/36		12/01/2018	Paydown		28,364	28,364	30,062	29,925	136			136		30,061		(1,697)	(1,697)	555	01/01/2036
3138EQ-AE-2	FNMA POOL AL7204	5.000% 10/01/43		11/06/2018	Barclays Capital Inc		377,811	356,451	393,600	384,996	8,605			8,605		393,601		(15,790)	(15,790)	16,931	10/01/2043
3138EQ-AE-2	FNMA POOL AL7204	5.000% 10/01/43		11/01/2018	Paydown		80,845	80,845	89,271	87,319	1,952			1,952		89,271		(8,426)	(8,426)	1,883	10/01/2043
3138EQ-A5-1	FNMA POOL AL7227	3.000% 08/01/30		12/01/2018	Paydown		42,000	42,000	43,726	42,901	825			825		43,726		(1,726)	(1,726)	657	08/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138EQ-FK-3	FNMA POOL AL7369 4.000% 01/01/43		12/01/2018	Paydown		35,988	35,988	38,479	37,927	552			552		38,479		(2,491)	(2,491)	752	01/01/2043
3138EQ-HG-0	FNMA POOL AL7430 3.500% 08/01/30		02/21/2018	Credit Suisse Securities USA		94,823	92,989	97,115	96,636	479			479		97,115		(2,292)	(2,292)	669	08/01/2030
3138EQ-HG-0	FNMA POOL AL7430 3.500% 08/01/30		12/01/2018	Paydown		39,994	39,994	41,768	41,563	206			206		41,769		(1,775)	(1,775)	960	08/01/2030
3138EQ-HU-9	FNMA POOL AL7442 4.000% 10/01/45		12/01/2018	Paydown		43,947	43,947	47,745	46,650	1,094			1,094		47,744		(3,797)	(3,797)	857	10/01/2045
3138EQ-HV-7	FNMA POOL AL7443 4.000% 10/01/45		12/01/2018	Paydown		39,217	39,217	42,477	41,526	951			951		42,477		(3,260)	(3,260)	820	10/01/2045
3138EQ-KX-9	FNMA POOL AL7509 4.000% 10/01/45		12/01/2018	Paydown		88,582	88,582	94,378	93,409	969			969		94,378		(5,796)	(5,796)	1,856	10/01/2045
3138EQ-LB-6	FNMA POOL AL7521 5.000% 06/01/39		07/24/2018	Salomon Brothers		952,119	891,132	989,192	968,808	20,384			20,384		989,192		(37,073)	(37,073)	28,962	06/01/2039
3138EQ-LB-6	FNMA POOL AL7521 5.000% 06/01/39		12/01/2018	Paydown		276,143	276,143	306,529	300,214	6,316			6,316		306,530		(30,387)	(30,387)	6,036	06/01/2039
3138EQ-LC-4	FNMA POOL AL7522 4.500% 06/01/44		12/01/2018	Paydown		344,242	344,242	374,847	369,455	5,392			5,392		374,847		(30,605)	(30,605)	7,676	06/01/2044
3138EQ-MR-0	FNMA POOL AL7567 3.500% 07/01/29		12/01/2018	Paydown		13,672	13,672	14,524	14,181	343			343		14,524		(852)	(852)	252	07/01/2029
3138EQ-M3-3	FNMA POOL AL7577 4.000% 10/01/43		12/01/2018	Paydown		23,539	23,539	25,168	24,807	361			361		25,168		(1,629)	(1,629)	506	10/01/2043
3138EQ-M4-1	FNMA POOL AL7578 4.000% 09/01/45		12/01/2018	Paydown		25,951	25,951	27,596	27,178	418			418		27,596		(1,645)	(1,645)	532	09/01/2045
3138EQ-M9-0	FNMA POOL AL7583 3.000% 10/01/30		12/01/2018	Paydown		85,034	85,034	89,266	86,778	2,488			2,488		89,266		(4,232)	(4,232)	1,271	10/01/2030
3138EQ-RK-0	FNMA POOL AL7689 3.500% 11/01/30		05/16/2018	Barclays Capital Inc		488,538	484,075	515,238	502,002	13,236			13,236		515,238		(26,700)	(26,700)	7,812	11/01/2030
3138EQ-RK-0	FNMA POOL AL7689 3.500% 11/01/30		05/01/2018	Paydown		40,449	40,449	43,053	41,947	1,106			1,106		43,053		(2,604)	(2,604)	331	11/01/2030
3138EQ-R5-3	FNMA POOL AL7707 3.500% 05/01/35		12/01/2018	Paydown		60,717	60,717	64,303	62,837	1,466			1,466		64,303		(3,586)	(3,586)	1,121	05/01/2035
3138EQ-TD-4	FNMA POOL AL7747 4.500% 11/01/45		12/01/2018	Paydown		11,041	11,041	12,077	11,926	151			151		12,077		(1,036)	(1,036)	296	11/01/2045
3138EQ-U4-2	FNMA POOL AL7802 3.500% 12/01/30		05/16/2018	Barclays Capital Inc		829,783	822,203	874,233	853,678	20,555			20,555		874,233		(44,450)	(44,450)	13,269	12/01/2030
3138EQ-U4-2	FNMA POOL AL7802 3.500% 12/01/30		05/01/2018	Paydown		58,914	58,914	62,642	61,169	1,473			1,473		62,642		(3,728)	(3,728)	583	12/01/2030
3138EQ-ZA-3	FNMA POOL AL7936 4.500% 09/01/45		12/01/2018	Paydown		31,179	31,179	33,830	33,794	35			35		33,829		(2,650)	(2,650)	754	09/01/2045
3138EQ-Z9-6	FNMA POOL AL7967 3.000% 07/01/30		12/01/2018	Paydown		57,243	57,243	60,047	58,426	1,621			1,621		60,047		(2,804)	(2,804)	940	07/01/2030
3138EQ-5F-5	FNMA POOL AL8045 3.500% 12/01/42		12/01/2018	Paydown		16,306	16,306	16,886	16,850	36			36		16,886		(580)	(580)	293	12/01/2042
3138EQ-5K-4	FNMA POOL AL8049 3.500% 01/01/31		05/15/2018	Morgan Stanley CO Incorporated		519,241	513,981	551,204	534,781	16,423			16,423		551,204		(31,963)	(31,963)	8,295	01/01/2031
3138EQ-5K-4	FNMA POOL AL8049 3.500% 01/01/31		05/01/2018	Paydown		34,769	34,769	37,287	36,176	1,111			1,111		37,287		(2,518)	(2,518)	355	01/01/2031
3138EQ-5W-8	FNMA POOL AL8060 3.000% 02/01/31		05/02/2018	Nomura Securities/Fixed Income		229,956	231,221	237,399	236,251	1,147			1,147		237,398		(7,442)	(7,442)	3,199	02/01/2031
3138EQ-5W-8	FNMA POOL AL8060 3.000% 02/01/31		05/01/2018	Paydown		15,757	15,757	16,178	16,100	78			78		16,178		(421)	(421)	114	02/01/2031
3138ET-AK-2	FNMA POOL AL8109 3.000% 02/01/31		12/01/2018	Paydown		144,449	144,449	151,164	147,547	3,617			3,617		151,164		(6,715)	(6,715)	2,279	02/01/2031
3138ET-AL-0	FNMA POOL AL8110 3.500% 11/01/43		08/06/2018	JPMorgan Securities Inc		961,115	963,335	1,010,599	994,870	15,729			15,729		1,010,599		(49,484)	(49,484)	23,602	11/01/2043
3138ET-AL-0	FNMA POOL AL8110 3.500% 11/01/43		08/01/2018	Paydown		76,591	76,591	80,348	79,098	1,251			1,251		80,349		(3,758)	(3,758)	1,056	11/01/2043
3138ET-BX-3	FNMA POOL AL8153 3.000% 03/01/31		08/02/2018	Bank of America Securities		1,840,483	1,856,144	1,949,169	1,893,920	55,249			55,249		1,949,169		(108,686)	(108,686)	39,443	03/01/2031
3138ET-BX-3	FNMA POOL AL8153 3.000% 03/01/31		12/01/2018	Paydown		207,037	207,037	217,414	211,250	6,163			6,163		217,413		(10,376)	(10,376)	2,594	03/01/2031
3138ET-B4-7	FNMA POOL AL8158 4.000% 03/01/46		12/01/2018	Paydown		44,263	44,263	47,780	46,848	932			932		47,780		(3,517)	(3,517)	881	03/01/2046
3138ET-CK-0	FNMA POOL AL8173 5.000% 02/01/44		10/31/2018	Various		1,613,191	1,524,395	1,696,365	1,646,465	49,900			49,900		1,696,365		(83,174)	(83,174)	65,039	02/01/2044
3138ET-CK-0	FNMA POOL AL8173 5.000% 02/01/44		12/01/2018	Paydown		2,619,442	2,619,442	2,914,948	2,829,202	85,746			85,746		2,914,948		(295,506)	(295,506)	67,614	02/01/2044
3138ET-C9-5	FNMA POOL AL8195 4.500% 02/01/46		12/01/2018	Paydown		14,404	14,404	15,767	15,709	59			59		15,768		(1,364)	(1,364)	366	02/01/2046
3138ET-EF-9	FNMA POOL AL8233 3.500% 03/01/46		12/01/2018	Paydown		245,907	245,907	261,410	255,071	6,340			6,340		261,411		(15,504)	(15,504)	4,646	03/01/2046
3138ET-MS-2	FNMA POOL AL8468 4.000% 04/01/46		12/01/2018	Paydown		301,267	301,267	326,404	317,684	8,720			8,720		326,404		(25,137)	(25,137)	6,038	04/01/2046
3138ET-QY-5	FNMA POOL AL8570 3.500% 05/01/46		12/01/2018	Paydown		37,680	37,680	38,946	38,902	44			44		38,946		(1,266)	(1,266)	635	05/01/2046
3138ET-S3-1	FNMA POOL AL8637 4.000% 06/01/46		12/01/2018	Paydown		12,517	12,517	13,534	13,250	284			284		13,534		(1,017)	(1,017)	259	06/01/2046
3138ET-T7-1	FNMA POOL AL8673 3.500% 06/01/46		03/08/2018	Morgan Stanley CO Incorporated		37,654	37,554	38,778	38,807	(29)			(29)		38,778		(1,124)	(1,124)	372	06/01/2046
3138ET-T7-1	FNMA POOL AL8673 3.500% 06/01/46		03/01/2018	Paydown		846	846	874	875	(1)			(1)		874		(28)	(28)	4	06/01/2046
3138ET-VB-9	FNMA POOL AL8709 4.000% 05/01/44		12/01/2018	Paydown		939,890	939,890	1,012,291	990,519	21,772			21,772		1,012,291		(72,401)	(72,401)	19,290	05/01/2044
3138ET-W2-8	FNMA POOL AL8764 4.000% 06/01/46		11/20/2018	JPMorgan Securities Inc		199,162	197,191	210,208	208,860	1,348			1,348		210,208		(11,046)	(11,046)	7,778	06/01/2046
3138ET-W2-8	FNMA POOL AL8764 4.000% 06/01/46		11/01/2018	Paydown		32,124	32,124	34,245	34,025	220			220		34,245		(2,121)	(2,121)	702	06/01/2046
3138ET-Y6-7	FNMA POOL AL8832 4.500% 10/01/42		12/01/2018	Paydown		216,761	216,761	235,660	233,856	1,804			1,804		235,660		(18,899)	(18,899)	5,147	10/01/2042
3138ET-ZX-7	FNMA POOL AL8857 4.000% 07/01/46		12/01/2018	Paydown		311,465	311,465	331,820	329,168	2,652			2,652		331,820		(20,355)	(20,355)	7,488	07/01/2046
3138ET-5N-2	FNMA POOL AL8952 3.500% 08/01/46		12/01/2018	Paydown		67,883	67,883	70,182	70,084	98			98		70,182		(2,299)	(2,299)	1,284	08/01/2046
3138ER-AZ-3	FNMA POOL AL9023 3.000% 11/01/28		01/24/2018	JPMorgan Securities Inc		72,858	72,053	74,259	73,610	650			650		74,260		(1,402)	(1,402)	264	11/01/2028
3138ER-AZ-3	FNMA POOL AL9023 3.000% 11/01/28		02/01/2018	Paydown		2,263	2,263	2,333	2,312	20			20		2,332		(69)	(69)	189	11/01/2028
3138ER-A9-1	FNMA POOL AL9031 3.000% 08/01/46		12/01/2018	Paydown		1,526	1,526	1,601	1,537	64			64		1,601		(75)	(75)	24	08/01/2046

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ER-BP-4	FNMA POOL AL9045	3.000% 09/01/46		12/01/2018	Paydown		16,570	16,570	17,196	16,665	532			532		17,197		(627)	(627)	264	09/01/2046
3138ER-C5-7	FNMA POOL AL9091	3.500% 09/01/46		03/08/2018	Morgan Stanley CO Incorporated		29,668	29,590	30,542	30,577	(35)			(35)		30,542		(874)	(874)	293	09/01/2046
3138ER-C5-7	FNMA POOL AL9091	3.500% 09/01/46		03/01/2018	Paydown		648	648	669	670	(1)			(1)		669		(21)	(21)	4	09/01/2046
3138ER-C7-3	FNMA POOL AL9093	4.000% 06/01/46		12/01/2018	Paydown		149,580	149,580	158,040	157,007	1,034			1,034		158,041		(8,461)	(8,461)	3,238	06/01/2046
3138ER-D6-4	FNMA POOL AL9124	3.500% 01/01/44		05/02/2018	Nomura Securities/Fixed Income		27,826	27,839	28,691	28,807	(115)			(115)		28,692		(866)	(866)	441	01/01/2044
3138ER-D6-4	FNMA POOL AL9124	3.500% 01/01/44		05/01/2018	Paydown		2,092	2,092	2,156	2,165	(9)			(9)		2,156		(64)	(64)	18	01/01/2044
3138ER-GY-0	FNMA POOL AL9214	3.000% 09/01/46		12/01/2018	Paydown		18,099	18,099	18,029	18,145	(117)			(117)		18,028		71	71	277	09/01/2046
3138ER-GZ-7	FNMA POOL AL9215	3.000% 10/01/46		12/01/2018	Paydown		48,214	48,214	49,947	48,376	1,571			1,571		49,947		(1,733)	(1,733)	701	10/01/2046
3138ER-HD-5	FNMA POOL AL9227	3.000% 10/01/36		12/01/2018	Paydown		2,166	2,166	2,194	2,200	(5)			(5)		2,195		(29)	(29)	33	10/01/2036
3138ER-HG-8	FNMA POOL AL9230	3.500% 12/01/29		02/06/2018	Salomon Brothers		721,989	703,495	734,053	730,975	3,078			3,078		734,053		(12,064)	(12,064)	5,061	12/01/2029
3138ER-HG-8	FNMA POOL AL9230	3.500% 12/01/29		12/01/2018	Paydown		137,442	137,442	143,412	142,811	601			601		143,412		(5,970)	(5,970)	2,216	12/01/2029
3138ER-HL-7	FNMA POOL AL9234	3.500% 10/01/46		04/16/2018	Bank of America Securities		97,024	96,706	99,778	100,190	(412)			(412)		99,778		(2,754)	(2,754)	1,250	10/01/2046
3138ER-HL-7	FNMA POOL AL9234	3.500% 10/01/46		05/01/2018	Paydown		6,567	6,567	6,776	6,804	(28)			(28)		6,776		(209)	(209)	337	10/01/2046
3138ER-HM-5	FNMA POOL AL9235	4.500% 07/01/46		11/07/2018	Salomon Brothers		112,919	109,101	119,585	119,017	567			567		119,584		(6,665)	(6,665)	4,664	07/01/2046
3138ER-HM-5	FNMA POOL AL9235	4.500% 07/01/46		11/01/2018	Paydown		15,657	15,657	17,162	17,081	81			81		17,162		(1,505)	(1,505)	338	07/01/2046
3138ER-H6-0	FNMA POOL AL9252	4.000% 10/01/46		12/01/2018	Paydown		111,536	111,536	116,921	116,777	144			144		116,921		(5,385)	(5,385)	2,279	10/01/2046
3138ER-JL-5	FNMA POOL AL9266	3.000% 10/01/46		12/01/2018	Paydown		39,268	39,268	40,605	39,364	1,242			1,242		40,606		(1,338)	(1,338)	612	10/01/2046
3138ER-JS-0	FNMA POOL AL9272	5.500% 09/01/41		12/01/2018	Paydown		315,401	315,401	353,249	349,220	4,029			4,029		353,249		(37,848)	(37,848)	9,175	09/01/2041
3138ER-JW-1	FNMA POOL AL9276	4.000% 09/01/46		12/01/2018	Paydown		4,648	4,648	4,947	4,919	28			28		4,947		(299)	(299)	100	09/01/2046
3138ER-J3-5	FNMA POOL AL9281	4.500% 09/01/46		12/01/2018	Paydown		19,789	19,789	21,353	21,291	63			63		21,354		(1,565)	(1,565)	480	09/01/2046
3138ER-J7-6	FNMA POOL AL9285	3.500% 10/01/46		12/01/2018	Paydown		25,457	25,457	26,077	26,156	(79)			(79)		26,077		(620)	(620)	487	10/01/2046
3138ER-LF-5	FNMA POOL AL9325	3.000% 11/01/46		12/01/2018	Paydown		54,845	54,845	56,842	55,030	1,812			1,812		56,842		(1,997)	(1,997)	1,027	11/01/2046
3138ER-MF-4	FNMA POOL AL9357	4.000% 10/01/46		12/01/2018	Paydown		10,238	10,238	11,121	10,823	298			298		11,121		(883)	(883)	195	10/01/2046
3138ER-MP-2	FNMA POOL AL9365	4.500% 11/01/45		12/01/2018	Paydown		111,393	111,393	119,887	119,691	196			196		119,887		(8,494)	(8,494)	2,623	11/01/2045
3138ER-M2-3	FNMA POOL AL9376	3.000% 08/01/31		08/02/2018	Bank of America Securities		819,827	826,412	850,172	844,652	5,520			5,520		850,172		(30,345)	(30,345)	17,561	08/01/2031
3138ER-M2-3	FNMA POOL AL9376	3.000% 08/01/31		12/01/2018	Paydown		260,205	260,205	267,686	265,948	1,738			1,738		267,686		(7,481)	(7,481)	3,736	08/01/2031
3138ER-M4-9	FNMA POOL AL9378	3.000% 09/01/31		05/02/2018	Nomura Securities/Fixed Income		40,082	40,347	41,653	41,218	435			435		41,653		(1,571)	(1,571)	558	09/01/2031
3138ER-M4-9	FNMA POOL AL9378	3.000% 09/01/31		05/01/2018	Paydown		2,521	2,521	2,602	2,576	27			27		2,603		(82)	(82)	18	09/01/2031
3138ER-NX-4	FNMA POOL AL9405	3.500% 06/01/44		12/01/2018	Paydown		172,814	172,814	178,566	178,579	(14)			(14)		178,565		(5,751)	(5,751)	3,253	06/01/2044
3138ER-PG-9	FNMA POOL AL9422	3.500% 01/01/44		11/20/2018	JPMorgan Securities Inc		549,683	557,346	580,947	579,162	1,785			1,785		580,947		(31,264)	(31,264)	19,236	01/01/2044
3138ER-PG-9	FNMA POOL AL9422	3.500% 01/01/44		11/01/2018	Paydown		74,683	74,683	77,845	77,606	239			239		77,845		(3,162)	(3,162)	1,334	01/01/2044
3138ER-QY-9	FNMA POOL AL9470	4.000% 07/01/46		11/07/2018	Salomon Brothers		240,056	239,383	254,066	252,951	1,115			1,115		254,066		(14,010)	(14,010)	9,097	07/01/2046
3138ER-QY-9	FNMA POOL AL9470	4.000% 07/01/46		11/01/2018	Paydown		35,210	35,210	37,370	37,206	164			164		37,370		(2,160)	(2,160)	712	07/01/2046
3138ER-RB-8	FNMA POOL AL9481	3.000% 11/01/46		12/01/2018	Paydown		11,060	11,060	11,043	11,118	(75)			(75)		11,043		17	17	188	11/01/2046
3138ER-RT-9	FNMA POOL AL9497	3.500% 07/01/46		03/23/2018	Nomura Securities/Fixed Income		35,090	34,915	36,104	36,146	(41)			(41)		36,105		(1,015)	(1,015)	343	07/01/2046
3138ER-RT-9	FNMA POOL AL9497	3.500% 07/01/46		04/01/2018	Paydown		1,969	1,969	2,036	2,038	(2)			(2)		2,036		(67)	(67)	111	07/01/2046
3138ER-RV-4	FNMA POOL AL9499	3.500% 01/01/46		03/06/2018	JPMorgan Securities Inc		35,527	35,575	35,992	36,668	(675)			(675)		35,993		(466)	(466)	353	01/01/2046
3138ER-RV-4	FNMA POOL AL9499	3.500% 01/01/46		03/01/2018	Paydown		1,441	1,441	1,458	1,485	(27)			(27)		1,458		(17)	(17)	7	01/01/2046
3138ER-RX-0	FNMA POOL AL9501	4.500% 11/01/45		12/01/2018	Paydown		17,629	17,629	19,136	19,108	28			28		19,136		(1,507)	(1,507)	351	11/01/2045
3138ER-RZ-5	FNMA POOL AL9503	3.500% 03/01/46		05/08/2018	Salomon Brothers		30,240	30,286	31,374	31,406	(31)			(31)		31,375		(1,135)	(1,135)	480	03/01/2046
3138ER-RZ-5	FNMA POOL AL9503	3.500% 03/01/46		05/01/2018	Paydown		1,196	1,196	1,239	1,240	(1)			(1)		1,239		(43)	(43)	11	03/01/2046
3138ER-R9-3	FNMA POOL AL9511	3.500% 09/01/46		12/01/2018	Paydown		67,029	67,029	69,443	69,286	157			157		69,443		(2,414)	(2,414)	1,300	09/01/2046
3138ER-SC-5	FNMA POOL AL9514	4.000% 02/01/43		12/01/2018	Paydown		71,654	71,654	75,460	75,537	(76)			(76)		75,461		(3,807)	(3,807)	1,454	02/01/2043
3138ER-SJ-0	FNMA POOL AL9520	4.000% 02/01/46		12/01/2018	Paydown		10,560	10,560	11,240	11,157	84			84		11,241		(681)	(681)	259	02/01/2046
3138ER-TN-0	FNMA POOL AL9556	3.500% 12/01/46		04/16/2018	Bank of America Securities		118,426	118,039	122,059	122,290	(231)			(231)		122,059		(3,633)	(3,633)	1,526	12/01/2046
3138ER-TN-0	FNMA POOL AL9556	3.500% 12/01/46		05/01/2018	Paydown		5,100	5,100	5,273	5,284	(10)			(10)		5,274		(174)	(174)	391	12/01/2046
3138ER-V5-6	FNMA POOL AL9635	3.500% 12/01/45		05/08/2018	JPMorgan Securities Inc		214,133	214,267	222,369	222,386	(17)			(17)		222,369		(8,236)	(8,236)	3,396	12/01/2045
3138ER-V5-6	FNMA POOL AL9635	3.500% 12/01/45		06/01/2018	Paydown		10,313	10,313	10,703	10,704	(1)			(1)		10,703		(390)	(390)	96	12/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ER-YX-2	FNMA POOL AL9725 3.500% 01/01/47		04/23/2018	RBC Capital Markets		654,133	655,490	679,251	679,713	(461)			(461)		679,252		(25,119)	(25,119)	9,049	01/01/2047
3138ER-YX-2	FNMA POOL AL9725 3.500% 01/01/47		12/01/2018	Paydown		113,159	113,159	117,261	117,341	(80)			(80)		117,261		(4,102)	(4,102)	1,871	01/01/2047
3138ER-YY-0	FNMA POOL AL9726 3.500% 01/01/47		04/16/2018	Bank of America Securities		192,992	192,361	198,470	199,289	(819)			(819)		198,470		(5,478)	(5,478)	2,487	01/01/2047
3138ER-YY-0	FNMA POOL AL9726 3.500% 01/01/47		05/01/2018	Paydown		9,538	9,538	9,841	9,882	(41)			(41)		9,841		(303)	(303)	641	01/01/2047
3138ER-ZK-9	FNMA POOL AL9745 3.500% 11/01/43		12/01/2018	Paydown		45,122	45,122	46,906	46,613	293			293		46,906		(1,784)	(1,784)	803	11/01/2043
3138ER-ZQ-6	FNMA POOL AL9750 4.000% 03/01/44		12/01/2018	Paydown		113,516	113,516	119,298	119,631	(333)			(333)		119,298		(5,782)	(5,782)	2,516	03/01/2044
3138ER-2G-4	FNMA POOL AL9774 3.500% 01/01/47		04/16/2018	Credit Suisse Securities USA		156,471	155,729	161,252	161,483	(231)			(231)		161,252		(4,781)	(4,781)	2,014	01/01/2047
3138ER-2G-4	FNMA POOL AL9774 3.500% 01/01/47		05/01/2018	Paydown		6,605	6,605	6,840	6,849	(10)			(10)		6,839		(234)	(234)	511	01/01/2047
3138ER-2U-3	FNMA POOL AL9786 3.000% 01/01/32		05/02/2018	Nomura Securities/Fixed Income		117,847	118,607	122,545	121,225	1,320			1,320		122,545		(4,698)	(4,698)	1,641	01/01/2032
3138ER-2U-3	FNMA POOL AL9786 3.000% 01/01/32		05/01/2018	Paydown		8,369	8,369	8,647	8,554	93			93		8,647		(278)	(278)	61	01/01/2032
3138ER-5G-1	FNMA POOL AL9846 4.500% 02/01/47		12/01/2018	Paydown		780,830	780,830	837,135	832,163	4,972			4,972		837,135		(56,305)	(56,305)	17,244	02/01/2047
3138ER-6E-5	FNMA POOL AL9868 2.500% 02/01/47		02/08/2018	JPMorgan Securities Inc		399,659	427,585	410,131	413,188	(3,057)			(3,057)		410,131		(10,472)	(10,472)	2,138	02/01/2047
3138ER-6E-5	FNMA POOL AL9868 2.500% 02/01/47		02/01/2018	Paydown		5,444	5,444	5,222	5,261	(39)			(39)		5,222		222	222	16	02/01/2047
3138ER-6H-8	FNMA POOL AL9871 3.000% 02/01/32		05/02/2018	Nomura Securities/Fixed Income		58,872	59,252	61,228	60,568	660			660		61,228		(2,356)	(2,356)	820	02/01/2032
3138ER-6H-8	FNMA POOL AL9871 3.000% 02/01/32		05/01/2018	Paydown		3,687	3,687	3,810	3,769	41			41		3,810		(123)	(123)	27	02/01/2032
3138ER-6J-4	FNMA POOL AL9872 3.000% 02/01/32		05/02/2018	Nomura Securities/Fixed Income		105,365	106,061	109,532	108,369	1,164			1,164		109,533		(4,168)	(4,168)	1,467	02/01/2032
3138ER-6J-4	FNMA POOL AL9872 3.000% 02/01/32		05/01/2018	Paydown		7,060	7,060	7,292	7,213	78			78		7,291		(231)	(231)	57	02/01/2032
3138ES-BF-4	FNMA POOL AL9937 3.000% 09/01/30		01/24/2018	JPMorgan Securities Inc		51,386	50,802	52,350	51,923	427			427		52,350		(964)	(964)	186	09/01/2030
3138ES-BF-4	FNMA POOL AL9937 3.000% 09/01/30		02/01/2018	Paydown		1,258	1,258	1,296	1,285	11			11		1,296		(38)	(38)	131	09/01/2030
3138ES-CS-5	FNMA POOL AL9980 4.000% 02/01/46		12/01/2018	Paydown		33,416	33,416	35,454	35,310	144			144		35,454		(2,038)	(2,038)	700	02/01/2046
3138L7-JC-1	FNMA POOL AM6558 3.700% 09/01/34		12/03/2018	Paydown		12,376	12,376	13,807	13,084	723			723		13,807		(1,431)	(1,431)	252	09/01/2034
3138L9-FB-3	FNMA POOL AM8261 3.180% 07/01/35		12/01/2018	Paydown		10,370	10,370	10,700	10,325	374			374		10,699		(329)	(329)	182	07/01/2035
3138L9-N6-5	FNMA POOL AM8512 2.570% 12/01/20		10/31/2018	Transfer in Kind		707,975	720,000	735,075	722,607	12,468			12,468		735,075		(27,100)	(27,100)	17,219	12/01/2020
3138LG-HT-6	FNMA POOL AN3841 2.410% 12/01/21		10/31/2018	Transfer in Kind		1,683,645	1,708,348	1,752,125	1,718,440	33,684			33,684		1,752,124		(68,479)	(68,479)	38,312	12/01/2021
3138LG-HT-6	FNMA POOL AN3841 2.410% 12/01/21		10/01/2018	Paydown		22,625	22,625	23,205	22,759	446			446		23,205		(580)	(580)	254	12/01/2021
3138LG-P6-7	FNMA POOL AN4044 2.120% 12/01/20		10/31/2018	Transfer in Kind		2,311,044	2,342,397	2,333,064	2,349,529	(16,465)			(16,465)		2,333,064		(22,020)	(22,020)	46,210	12/01/2020
3138LG-P6-7	FNMA POOL AN4044 2.120% 12/01/20		10/01/2018	Paydown		28,030	28,030	27,919	28,115	(197)			(197)		27,918		112	112	276	12/01/2020
3138LG-2V-7	FNMA POOL AN4387 2.600% 01/01/21		10/31/2018	Transfer in Kind		1,151,785	1,156,140	1,166,618	1,175,799	(9,182)			(9,182)		1,166,617		(14,832)	(14,832)	27,972	01/01/2021
3138LG-2V-7	FNMA POOL AN4387 2.600% 01/01/21		10/01/2018	Paydown		14,038	14,038	14,166	14,277	(112)			(112)		14,165		(127)	(127)	170	01/01/2021
3138LQ-KE-3	FNMA POOL A00292 3.500% 04/01/42		12/01/2018	Paydown		37,033	37,033	37,970	38,366	(396)			(396)		37,970		(937)	(937)	845	04/01/2042
3138LQ-2K-9	FNMA POOL A00777 3.500% 04/01/42		12/01/2018	Paydown		14,961	14,961	15,403	15,456	(53)			(53)		15,403		(442)	(442)	313	04/01/2042
3138LQ-4W-1	FNMA POOL A00836 3.500% 05/01/42		12/01/2018	Paydown		2,584	2,584	2,701	2,669	32			32		2,701		(117)	(117)	45	05/01/2042
3138LS-HU-7	FNMA POOL A02042 3.500% 07/01/42		08/06/2018	JPMorgan Securities Inc		23,047	23,100	24,147	23,856	291			291		24,147		(1,100)	(1,100)	566	07/01/2042
3138LS-HU-7	FNMA POOL A02042 3.500% 07/01/42		08/01/2018	Paydown		4,676	4,676	4,888	4,829	59			59		4,888		(212)	(212)	63	07/01/2042
3138LS-K4-1	FNMA POOL A02114 4.000% 05/01/42		12/01/2018	Paydown		11,102	11,102	11,879	11,700	179			179		11,879		(777)	(777)	208	05/01/2042
3138LS-R8-5	FNMA POOL A02310 3.000% 12/01/42		12/01/2018	Paydown		2,164	2,164	2,089	2,185	(96)			(96)		2,089		75	75	33	12/01/2042
3138LT-FX-1	FNMA POOL A02881 3.500% 05/01/42		12/01/2018	Paydown		615	615	632	635	(3)			(3)		632		(17)	(17)	13	05/01/2042
3138LT-JF-6	FNMA POOL A02961 4.000% 05/01/42		12/01/2018	Paydown		45,615	45,615	48,850	48,072	779			779		48,851		(3,236)	(3,236)	967	05/01/2042
3138LT-JU-3	FNMA POOL A02974 3.500% 05/01/42		12/01/2018	Paydown		3,838	3,838	3,990	3,983	8			8		3,991		(153)	(153)	74	05/01/2042
3138LT-L6-3	FNMA POOL A03048 3.500% 06/01/42		12/01/2018	Paydown		573	573	589	592	(3)			(3)		589		(16)	(16)	14	06/01/2042
3138LU-BG-9	FNMA POOL A03638 3.000% 05/01/27		05/23/2018	Nomura Securities Intl Inc		42,604	42,751	45,717	43,675	2,042			2,042		45,717		(3,113)	(3,113)	620	05/01/2027
3138LU-BG-9	FNMA POOL A03638 3.000% 05/01/27		05/01/2018	Paydown		3,175	3,175	3,395	3,243	152			152		3,395		(220)	(220)	21	05/01/2027
3138LU-SX-4	FNMA POOL A04133 3.500% 06/01/42		12/01/2018	Paydown		25,771	25,771	27,092	26,659	433			433		27,092		(1,321)	(1,321)	490	06/01/2042
3138LX-5N-5	FNMA POOL A07152 3.500% 08/01/42		12/01/2018	Paydown		8,957	8,957	9,286	9,250	36			36		9,286		(329)	(329)	153	08/01/2042
3138LY-CW-5	FNMA POOL A07284 3.500% 07/01/42		12/01/2018	Paydown		34,501	34,501	35,822	35,431	391			391		35,822		(1,321)	(1,321)	622	07/01/2042
3138LY-WM-5	FNMA POOL A07851 3.500% 08/01/42		04/11/2018	RBC Capital Markets		201,029	199,100	209,615	205,617	3,998			3,998		209,615		(8,586)	(8,586)	2,555	08/01/2042
3138LY-WM-5	FNMA POOL A07851 3.500% 08/01/42		04/01/2018	Paydown		27,731	27,731	29,196	28,639	557			557		29,196		(1,465)	(1,465)	304	08/01/2042
3138MO-AK-6	FNMA POOL A08109 3.500% 08/01/42		08/06/2018	JPMorgan Securities Inc		198,678	199,137	208,161	205,655	2,505			2,505		208,160		(9,482)	(9,482)	4,879	08/01/2042

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138M0-AK-6	FNMA POOL A08109	3.500% 08/01/42		08/01/2018	Paydown		26,031	26,031	27,210	26,884	327			327		27,211		(1,180)	(1,180)	251	08/01/2042
3138M1-EN-4	FNMA POOL A09140	3.500% 07/01/42		08/06/2018	JPMorgan Securities Inc		59,657	59,795	62,505	61,771	733			733		62,504		(2,847)	(2,847)	1,465	07/01/2042
3138M1-EN-4	FNMA POOL A09140	3.500% 07/01/42		08/01/2018	Paydown		6,977	6,977	7,293	7,207	86			86		7,293		(316)	(316)	82	07/01/2042
3138M1-FV-5	FNMA POOL A09179	3.500% 07/01/42		12/01/2018	Paydown		18,975	18,975	19,702	19,486	215			215		19,701		(726)	(726)	277	07/01/2042
3138M1-YD-4	FNMA POOL A09707	3.500% 07/01/42		12/01/2018	Paydown		551	551	566	569	(3)			(3)		566		(15)	(15)	11	07/01/2042
3138M1-2K-3	FNMA POOL A09777	2.500% 08/01/27		10/31/2018	Transfer in Kind		2,999,571	3,082,073	3,122,526	3,100,132	22,393			22,393		3,122,525		(122,954)	(122,954)	70,631	08/01/2027
3138M1-2K-3	FNMA POOL A09777	2.500% 08/01/27		10/01/2018	Paydown		648,676	648,676	657,190	652,477	4,713			4,713		657,190		(8,514)	(8,514)	7,172	08/01/2027
3138M3-MD-3	FNMA POOL AP0355	3.500% 08/01/42		04/11/2018	RBC Capital Markets		199,718	197,801	208,248	204,277	3,971			3,971		208,248		(8,530)	(8,530)	2,538	08/01/2042
3138M3-MD-3	FNMA POOL AP0355	3.500% 08/01/42		04/01/2018	Paydown		2,287	2,287	2,408	2,362	46			46		2,408		(121)	(121)	18	08/01/2042
3138M4-DH-2	FNMA POOL AP1003	3.500% 08/01/42		12/01/2018	Paydown		25,762	25,762	27,476	26,650	827			827		27,477		(1,715)	(1,715)	461	08/01/2042
3138M4-YC-0	FNMA POOL AP1606	3.000% 08/01/27		05/23/2018	Nomura Securities Intl Inc		84,828	85,121	91,026	86,959	4,067			4,067		91,026		(6,198)	(6,198)	1,234	08/01/2027
3138M4-YC-0	FNMA POOL AP1606	3.000% 08/01/27		05/01/2018	Paydown		7,558	7,558	8,082	7,721	361			361		8,082		(524)	(524)	65	08/01/2027
3138M6-AB-3	FNMA POOL AP2701	3.500% 09/01/42		12/01/2018	Paydown		18,970	18,970	19,772	19,624	148			148		19,772		(802)	(802)	333	09/01/2042
3138M7-HA-6	FNMA POOL AP3824	3.500% 09/01/42		11/20/2018	JPMorgan Securities Inc		310,824	315,158	324,021	327,394	(3,373)			(3,373)		324,021		(13,197)	(13,197)	10,877	09/01/2042
3138M7-HA-6	FNMA POOL AP3824	3.500% 09/01/42		11/01/2018	Paydown		46,666	46,666	47,978	48,477	(499)			(499)		47,978		(1,312)	(1,312)	687	09/01/2042
3138M7-RP-2	FNMA POOL AP4093	3.500% 09/01/42		06/06/2018	Bank of America Securities		751,707	753,709	794,339	784,270	10,069			10,069		794,339		(42,632)	(42,632)	14,069	09/01/2042
3138M7-RP-2	FNMA POOL AP4093	3.500% 09/01/42		06/01/2018	Paydown		25,223	25,223	26,583	26,246	337			337		26,583		(1,360)	(1,360)	240	09/01/2042
3138M7-RW-7	FNMA POOL AP4100	3.500% 09/01/42		12/01/2018	Paydown		64,508	64,508	66,518	66,620	(101)			(101)		66,519		(2,011)	(2,011)	1,110	09/01/2042
3138M8-GU-1	FNMA POOL AP4710	3.500% 08/01/42		12/01/2018	Paydown		34,693	34,693	35,975	35,628	347			347		35,975		(1,282)	(1,282)	562	08/01/2042
3138MA-BR-8	FNMA POOL AP6347	4.000% 09/01/42		12/01/2018	Paydown		4,245	4,245	4,563	4,500	63			63		4,563		(318)	(318)	91	09/01/2042
3138MA-4F-2	FNMA POOL AP7121	3.500% 10/01/42		12/01/2018	Paydown		8,154	8,154	8,466	8,374	92			92		8,466		(312)	(312)	153	10/01/2042
3138MB-G3-4	FNMA POOL AP7417	3.500% 10/01/42		04/11/2018	RBC Capital Markets		260,572	258,072	278,234	266,722	11,512			11,512		278,234		(17,662)	(17,662)	3,312	10/01/2042
3138MB-G3-4	FNMA POOL AP7417	3.500% 10/01/42		04/01/2018	Paydown		2,763	2,763	2,979	2,856	123			123		2,979		(216)	(216)	20	10/01/2042
3138MB-JS-6	FNMA POOL AP7472	5.000% 08/01/42		11/06/2018	Barclays Capital Inc		265,518	250,507	273,562	272,486	1,076			1,076		273,562		(8,044)	(8,044)	11,899	08/01/2042
3138MB-JS-6	FNMA POOL AP7472	5.000% 08/01/42		11/01/2018	Paydown		28,633	28,633	31,268	31,145	123			123		31,268		(2,635)	(2,635)	1,194	08/01/2042
3138MB-KA-3	FNMA POOL AP7488	3.500% 09/01/42		08/06/2018	JPMorgan Securities Inc		14,833	14,865	15,538	15,360	178			178		15,538		(705)	(705)	364	09/01/2042
3138MB-KA-3	FNMA POOL AP7488	3.500% 09/01/42		08/01/2018	Paydown		689	689	720	712	8			8		720		(31)	(31)	10	09/01/2042
3138MB-ZN-9	FNMA POOL AP7948	3.500% 09/01/42		08/06/2018	JPMorgan Securities Inc		616,661	618,086	648,411	638,318	10,092			10,092		648,410		(31,749)	(31,749)	15,143	09/01/2042
3138MB-ZN-9	FNMA POOL AP7948	3.500% 09/01/42		08/01/2018	Paydown		58,082	58,082	60,932	59,984	948			948		60,932		(2,850)	(2,850)	676	09/01/2042
3138MD-YY-2	FNMA POOL AP9726	3.000% 10/01/42		12/01/2018	Paydown		96,070	96,070	98,784	96,798	1,985			1,985		98,783		(2,713)	(2,713)	1,426	10/01/2042
3138MF-NK-9	FNMA POOL AQ0393	3.500% 10/01/42		11/20/2018	JPMorgan Securities Inc		125,926	127,681	131,951	132,639	(688)			(688)		131,951		(6,025)	(6,025)	4,407	10/01/2042
3138MF-NK-9	FNMA POOL AQ0393	3.500% 10/01/42		11/01/2018	Paydown		17,158	17,158	17,732	17,825	(93)			(93)		17,732		(574)	(574)	313	10/01/2042
3138MF-SZ-1	FNMA POOL AQ0535	3.000% 11/01/42		12/01/2018	Paydown		59,689	59,689	58,145	60,104	(1,959)			(1,959)		58,145		1,544	1,544	949	11/01/2042
3138MJ-GD-5	FNMA POOL AQ2895	3.000% 12/01/42		12/01/2018	Paydown		3,401	3,401	3,283	3,432	(149)			(149)		3,283		118	118	70	12/01/2042
3138MK-QH-2	FNMA POOL AQ4055	3.000% 04/01/43		12/01/2018	Paydown		12,377	12,377	11,949	12,496	(547)			(547)		11,949		428	428	235	04/01/2043
3138ML-CN-2	FNMA POOL AQ4576	3.500% 12/01/42		12/01/2018	Paydown		6,966	6,966	7,511	7,249	262			262		7,511		(545)	(545)	135	12/01/2042
3138ML-SH-8	FNMA POOL AQ5019	3.500% 12/01/42		08/06/2018	JPMorgan Securities Inc		481,859	482,972	504,857	498,782	6,075			6,075		504,857		(22,998)	(22,998)	11,833	12/01/2042
3138ML-SH-8	FNMA POOL AQ5019	3.500% 12/01/42		08/01/2018	Paydown		44,060	44,060	46,056	45,502	554			554		46,056		(1,996)	(1,996)	563	12/01/2042
3138ML-5Y-6	FNMA POOL AQ5362	3.500% 12/01/42		08/06/2018	JPMorgan Securities Inc		285,040	285,653	298,597	295,004	3,593			3,593		298,597		(13,557)	(13,557)	6,998	12/01/2042
3138ML-5Y-6	FNMA POOL AQ5362	3.500% 12/01/42		08/01/2018	Paydown		19,575	19,575	20,462	20,216	246			246		20,462		(887)	(887)	184	12/01/2042
3138MN-YA-2	FNMA POOL AQ7004	3.500% 12/01/42		04/11/2018	RBC Capital Markets		774,011	766,585	826,534	792,277	34,257			34,257		826,534		(52,523)	(52,523)	9,838	12/01/2042
3138MN-YA-2	FNMA POOL AQ7004	3.500% 12/01/42		04/01/2018	Paydown		76,100	76,100	82,051	78,650	3,401			3,401		82,051		(5,951)	(5,951)	440	12/01/2042
3138MN-ZL-7	FNMA POOL AQ7046	3.500% 12/01/42		04/11/2018	RBC Capital Markets		182,043	180,297	194,397	186,226	8,170			8,170		194,396		(12,353)	(12,353)	2,314	12/01/2042
3138MN-ZL-7	FNMA POOL AQ7046	3.500% 12/01/42		04/01/2018	Paydown		1,709	1,709	1,843	1,766	77			77		1,843		(134)	(134)	12	12/01/2042
3138MN-4M-9	FNMA POOL AQ7127	3.500% 12/01/42		12/01/2018	Paydown		9,366	9,366	9,710	9,673	37			37		9,710		(344)	(344)	164	12/01/2042
3138MN-5G-1	FNMA POOL AQ7146	3.000% 01/01/43		12/01/2018	Paydown		13,354	13,354	12,892	13,483	(591)			(591)		12,892		462	462	179	01/01/2043
3138MP-DQ-5	FNMA POOL AQ7310	3.000% 01/01/43		12/01/2018	Paydown		10,973	10,973	10,593	11,078	(485)			(485)		10,593		380	380	199	01/01/2043
3138MQ-HG-1	FNMA POOL AQ8330	3.000% 12/01/42		12/01/2018	Paydown		2,084	2,084	2,011	2,104	(92)			(92)		2,012		72	72	28	12/01/2042
3138MQ-TN-3	FNMA POOL AQ8656	3.000% 12/01/42		12/01/2018	Paydown		6,654	6,654	6,423	6,718	(294)			(294)		6,424		230	230	85	12/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138MR-BR-1	FNMA POOL AQ9047 3.500% 12/01/42		12/01/2018	Paydown		2,736	2,736	2,876	2,835	(41)			(41)		2,876		(140)	(140)	47	12/01/2042
3138MR-K7-5	FNMA POOL AQ9317 3.000% 01/01/43		12/01/2018	Paydown		22,179	22,179	21,411	22,392	(981)			(981)		21,411		768	768	402	01/01/2043
3138MR-XV-8	FNMA POOL AQ9691 3.000% 01/01/43		12/01/2018	Paydown		738	738	712	745	(33)			(33)		712		26	26	12	01/01/2043
3138NW-ME-6	FNMA POOL AR0356 3.500% 08/01/43		12/01/2018	Paydown		816	816	853	842	(11)			(11)		853		(37)	(37)	16	08/01/2043
3138NX-P3-5	FNMA POOL AR1341 3.500% 01/01/43		12/01/2018	Paydown		7,401	7,401	7,684	7,600	(84)			(84)		7,684		(283)	(283)	122	01/01/2043
3138NX-RK-5	FNMA POOL AR1389 3.000% 01/01/43		12/01/2018	Paydown		1,460	1,460	1,409	1,474	(65)			(65)		1,409		51	51	28	01/01/2043
3138NY-HT-5	FNMA POOL AR2041 3.000% 01/01/43		12/01/2018	Paydown		1,799	1,799	1,737	1,817	(80)			(80)		1,737		62	62	36	01/01/2043
3138NY-2R-5	FNMA POOL AR2583 3.500% 02/01/43		12/01/2018	Paydown		5,509	5,509	5,759	5,690	(69)			(69)		5,759		(250)	(250)	100	02/01/2043
3138W0-FU-8	FNMA POOL AR2878 3.000% 01/01/43		12/01/2018	Paydown		1,814	1,814	1,755	1,832	(77)			(77)		1,755		59	59	28	01/01/2043
3138W0-2X-6	FNMA POOL AR3489 3.000% 01/01/43		12/01/2018	Paydown		2,374	2,374	2,292	2,397	(105)			(105)		2,292		82	82	22	01/01/2043
3138W1-D9-5	FNMA POOL AR3727 3.000% 03/01/43		12/01/2018	Paydown		119,314	119,314	123,471	119,994	3,477			3,477		123,471		(4,157)	(4,157)	2,070	03/01/2043
3138W1-JV-0	FNMA POOL AR3875 3.500% 02/01/43		12/01/2018	Paydown		175,117	175,117	181,820	179,837	1,984			1,984		181,821		(6,704)	(6,704)	2,821	02/01/2043
3138W1-UY-1	FNMA POOL AR4198 3.500% 02/01/43		12/01/2018	Paydown		42,163	42,163	44,607	43,629	978			978		44,607		(2,444)	(2,444)	940	02/01/2043
3138W3-FS-7	FNMA POOL AR5576 3.000% 02/01/43		12/01/2018	Paydown		6,673	6,673	6,455	6,737	(282)			(282)		6,455		218	218	101	02/01/2043
3138W4-AP-6	FNMA POOL AR6313 3.000% 04/01/43		12/01/2018	Paydown		1,760	1,760	1,699	1,777	(78)			(78)		1,699		61	61	19	04/01/2043
3138W4-VB-4	FNMA POOL AR6909 3.500% 03/01/43		12/01/2018	Paydown		4,012	4,012	4,175	4,143	32			32		4,175		(163)	(163)	73	03/01/2043
3138W4-5F-4	FNMA POOL AR7145 3.500% 07/01/43		12/01/2018	Paydown		7,985	7,985	8,212	8,244	(31)			(31)		8,213		(228)	(228)	128	07/01/2043
3138W5-HM-3	FNMA POOL AR7435 3.500% 07/01/43		12/01/2018	Paydown		190,559	190,559	198,591	196,737	1,854			1,854		198,591		(8,032)	(8,032)	3,335	07/01/2043
3138W5-HP-6	FNMA POOL AR7437 3.500% 08/01/43		12/01/2018	Paydown		20,171	20,171	20,917	20,825	92			92		20,917		(746)	(746)	335	08/01/2043
3138W5-HR-2	FNMA POOL AR7439 3.500% 08/01/43		12/01/2018	Paydown		30,377	30,377	31,500	31,362	139			139		31,501		(1,124)	(1,124)	492	08/01/2043
3138W5-J7-4	FNMA POOL AR7485 3.500% 03/01/43		12/01/2018	Paydown		9,862	9,862	10,281	10,182	99			99		10,281		(419)	(419)	174	03/01/2043
3138W5-MS-4	FNMA POOL AR7568 3.000% 03/01/43		12/01/2018	Paydown		6,481	6,481	6,709	6,518	191			191		6,709		(228)	(228)	106	03/01/2043
3138W5-M2-1	FNMA POOL AR7576 3.000% 03/01/43		12/01/2018	Paydown		13,367	13,367	13,846	13,443	403			403		13,846		(479)	(479)	168	03/01/2043
3138W6-A6-3	FNMA POOL AR8128 3.500% 03/01/43		12/01/2018	Paydown		3,391	3,391	3,490	3,501	(11)			(11)		3,490		(99)	(99)	47	03/01/2043
3138W6-RN-8	FNMA POOL AR8592 3.500% 06/01/43		12/01/2018	Paydown		36,545	36,545	38,201	37,730	471			471		38,201		(1,656)	(1,656)	579	06/01/2043
3138W6-SU-1	FNMA POOL AR8630 3.000% 04/01/43		12/01/2018	Paydown		30,488	30,488	31,569	30,662	907			907		31,569		(1,081)	(1,081)	403	04/01/2043
3138W6-SV-9	FNMA POOL AR8631 3.000% 03/01/43		12/01/2018	Paydown		67,271	67,271	67,255	67,675	(420)			(420)		67,255		16	16	924	03/01/2043
3138W7-GC-2	FNMA POOL AR9194 3.000% 03/01/43		12/01/2018	Paydown		88,604	88,604	91,920	89,303	2,617			2,617		91,920		(3,316)	(3,316)	1,380	03/01/2043
3138W7-G4-0	FNMA POOL AR9218 3.000% 03/01/43		12/01/2018	Paydown		50,730	50,730	52,554	51,019	1,534			1,534		52,553		(1,823)	(1,823)	781	03/01/2043
3138W7-WP-5	FNMA POOL AR9653 3.000% 04/01/43		12/01/2018	Paydown		2,116	2,116	2,042	2,137	(94)			(94)		2,043		73	73	30	04/01/2043
3138W9-AX-8	FNMA POOL AS0021 3.000% 07/01/43		12/01/2018	Paydown		176,371	176,371	178,548	177,377	1,171			1,171		178,548		(2,177)	(2,177)	2,806	07/01/2043
3138W9-AY-6	FNMA POOL AS0022 3.500% 07/01/43		12/01/2018	Paydown		53,430	53,430	55,550	55,162	388			388		55,550		(2,120)	(2,120)	971	07/01/2043
3138W9-AZ-3	FNMA POOL AS0023 3.500% 07/01/43		12/01/2018	Paydown		229,319	229,319	237,963	236,754	1,209			1,209		237,963		(8,644)	(8,644)	4,336	07/01/2043
3138W9-A2-6	FNMA POOL AS0024 3.500% 07/01/43		12/01/2018	Paydown		187,025	187,025	194,974	193,089	1,885			1,885		194,974		(7,949)	(7,949)	3,523	07/01/2043
3138W9-A6-7	FNMA POOL AS0028 3.500% 07/01/43		12/01/2018	Paydown		22,257	22,257	23,080	22,978	102			102		23,080		(823)	(823)	393	07/01/2043
3138W9-BD-1	FNMA POOL AS0035 3.500% 07/01/43		12/01/2018	Paydown		23,224	23,224	24,083	23,977	106			106		24,083		(859)	(859)	454	07/01/2043
3138W9-BG-4	FNMA POOL AS0038 3.000% 07/01/43		12/01/2018	Paydown		210,348	210,348	212,944	211,547	1,397			1,397		212,944		(2,596)	(2,596)	3,547	07/01/2043
3138W9-EB-2	FNMA POOL AS0129 3.000% 08/01/43		12/01/2018	Paydown		17,998	17,998	17,430	18,171	(741)			(741)		17,430		568	568	369	08/01/2043
3138W9-GK-0	FNMA POOL AS0201 3.000% 08/01/43		12/01/2018	Paydown		1,359	1,359	1,395	1,370	25			25		1,395		(36)	(36)	23	08/01/2043
3138W9-GM-6	FNMA POOL AS0203 3.000% 08/01/43		12/01/2018	Paydown		219,997	219,997	215,072	221,321	(6,248)			(6,248)		215,073		4,924	4,924	3,678	08/01/2043
3138W9-GQ-7	FNMA POOL AS0206 3.000% 08/01/43		12/01/2018	Paydown		177,200	177,200	171,607	178,903	(7,296)			(7,296)		171,607		5,593	5,593	2,895	08/01/2043
3138W9-GT-1	FNMA POOL AS0209 3.500% 08/01/43		12/01/2018	Paydown		85,098	85,098	85,789	88,216	(2,427)			(2,427)		85,789		(691)	(691)	1,741	08/01/2043
3138W9-KY-5	FNMA POOL AS0310 3.500% 08/01/43		12/01/2018	Paydown		17,024	17,024	17,711	17,576	136			136		17,712		(688)	(688)	319	08/01/2043
3138W9-LM-0	FNMA POOL AS0331 3.000% 08/01/43		12/01/2018	Paydown		35,374	35,374	35,465	35,576	(111)			(111)		35,465		(91)	(91)	595	08/01/2043
3138W9-UF-5	FNMA POOL AS0581 3.000% 09/01/23		12/01/2018	Paydown		58,004	58,004	60,755	59,239	1,516			1,516		60,755		(2,751)	(2,751)	937	09/01/2023
3138W9-2C-3	FNMA POOL AS0770 3.500% 10/01/28		10/03/2018	Barclays Capital Inc		26,482	26,373	27,801	27,277	525			525		27,802		(1,320)	(1,320)	808	10/01/2028
3138W9-2C-3	FNMA POOL AS0770 3.500% 10/01/28		10/01/2018	Paydown		4,747	4,747	5,004	4,909	95			95		5,004		(257)	(257)	71	10/01/2028
3138WA-NW-3	FNMA POOL AS1304 3.500% 12/01/28		10/31/2018	Various		1,678,405	1,670,115	1,779,064	1,730,918	48,146			48,146		1,779,064		(100,659)	(100,659)	49,895	12/01/2028
3138WA-NW-3	FNMA POOL AS1304 3.500% 12/01/28		12/01/2018	Paydown		2,684,832	2,684,832	2,859,975	2,782,576	77,399			77,399		2,859,975		(175,143)	(175,143)	54,061	12/01/2028
3138WA-R8-2	FNMA POOL AS1410 3.000% 01/01/29		12/01/2018	Paydown		105,490	105,490	109,751	107,703	2,048			2,048		109,751		(4,261)	(4,261)	1,589	01/01/2029
3138WA-TK-3	FNMA POOL AS1453 3.500% 01/01/44		11/20/2018	JPMorgan Securities Inc		83,971	85,142	86,352	88,461	(2,109)			(2,109)		86,352		(2,381)	(2,381)	2,938	01/01/2044
3138WA-TK-3	FNMA POOL AS1453 3.500% 01/01/44		11/01/2018	Paydown		10,686	10,686	10,838	11,103	(265)			(265)		10,838		(152)	(152)	169	01/01/2044
3138WA-V9-5	FNMA POOL AS1539 3.500% 01/01/44		12/01/2018	Paydown		15,324	15,324	15,535	15,907	(372)			(372)		15,535		(211)	(211)	275	01/01/2044
3138WA-3M-7	FNMA POOL AS1703 3.500% 01/01/44		12/01/2018	Paydown		26,664	26,664	27,328	27,679	(350)			(350)		27,329		(665)	(665)	484	01/01/2044
3138WA-5U-7	FNMA POOL AS1758 3.500% 02/01/29		10/03/2018	Barclays Capital Inc		103,851	103,427	109,027	106,966	2,060			2,060		109,026		(5,175)	(5,175)	3,167	02/01/2029
3138WA-5U-7	FNMA POOL AS1758 3.500% 02/01/29		10/01/2018	Paydown		14,601	14,601	15,392	15,101	291			291		15,392		(791)	(791)	232	02/01/2029
3138WB-AJ-4	FNMA POOL AS1808 3.500% 02/01/34		12/01/2018	Paydown		41,332	41,332	43,846	42,982	864			864		43,846		(2,514)	(2,514)	702	02/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WB-FX-8	FNMA POOL AS1981 3.000% 03/01/29		12/01/2018	Paydown		73,363	73,363	76,910	74,879	2,032			2,032		76,911		(3,548)	(3,548)	1,287	03/01/2029
3138WB-F2-6	FNMA POOL AS1984 3.000% 03/01/29		01/24/2018	JPMorgan Securities Inc		4,941	4,885	5,031	4,993	38			38		5,031		(90)	(90)	18	03/01/2029
3138WB-F2-6	FNMA POOL AS1984 3.000% 03/01/29		02/01/2018	Paydown		180	180	185	184	1			1		185		(5)	(5)	13	03/01/2029
3138WB-J4-8	FNMA POOL AS2082 3.500% 03/01/29		10/03/2018	Barclays Capital Inc		50,370	50,164	52,880	51,881	999			999		52,880		(2,510)	(2,510)	1,536	03/01/2029
3138WB-J4-8	FNMA POOL AS2082 3.500% 03/01/29		10/01/2018	Paydown		4,240	4,240	4,469	4,386	84			84		4,470		(230)	(230)	67	03/01/2029
3138WB-NC-5	FNMA POOL AS2186 5.000% 04/01/44		12/01/2018	Paydown		15,431	15,431	17,090	16,910	180			180		17,090		(1,659)	(1,659)	672	04/01/2044
3138WB-SK-2	FNMA POOL AS2321 3.500% 05/01/34		12/01/2018	Paydown		77,874	77,874	80,989	80,934	55			55		80,989		(3,115)	(3,115)	1,605	05/01/2034
3138WB-T3-9	FNMA POOL AS2369 3.500% 05/01/29		10/03/2018	Pershing LLC		39,120	38,925	41,033	40,385	648			648		41,033		(1,913)	(1,913)	1,192	05/01/2029
3138WB-T3-9	FNMA POOL AS2369 3.500% 05/01/29		10/01/2018	Paydown		8,703	8,703	9,174	9,029	145			145		9,174		(471)	(471)	138	05/01/2029
3138WB-2Z-7	FNMA POOL AS2591 3.500% 06/01/44		12/01/2018	Paydown		5,277	5,277	5,430	5,475	(45)			(45)		5,430		(153)	(153)	119	06/01/2044
3138WB-6N-0	FNMA POOL AS2676 3.000% 06/01/29		08/02/2018	Goldman Sachs		370,183	372,555	386,264	380,603	5,661			5,661		386,264		(16,081)	(16,081)	7,917	06/01/2029
3138WB-6N-0	FNMA POOL AS2676 3.000% 06/01/29		08/01/2018	Paydown		45,767	45,767	47,451	46,756	695			695		47,451		(1,684)	(1,684)	502	06/01/2029
3138WC-D3-4	FNMA POOL AS2821 4.000% 07/01/39		12/01/2018	Paydown		15,636	15,636	16,789	16,454	335			335		16,789		(1,153)	(1,153)	377	07/01/2039
3138WC-G6-4	FNMA POOL AS2920 5.000% 06/01/44		12/01/2018	Paydown		466	466	516	508	8			8		516		(50)	(50)	13	06/01/2044
3138WC-HX-4	FNMA POOL AS2945 4.000% 07/01/44		12/01/2018	Paydown		91,227	91,227	98,354	96,383	1,971			1,971		98,354		(7,127)	(7,127)	1,982	07/01/2044
3138WC-KF-9	FNMA POOL AS2993 3.500% 08/01/29		10/03/2018	Barclays Capital Inc		12,480	12,429	13,102	12,854	248			248		13,102		(622)	(622)	381	08/01/2029
3138WC-KF-9	FNMA POOL AS2993 3.500% 08/01/29		10/01/2018	Paydown		2,214	2,214	2,334	2,290	44			44		2,334		(120)	(120)	32	08/01/2029
3138WC-PU-1	FNMA POOL AS3134 3.500% 08/01/44		12/01/2018	Paydown		397,730	397,730	419,667	410,873	8,794			8,794		419,667		(21,937)	(21,937)	7,370	08/01/2044
3138WC-SJ-3	FNMA POOL AS3220 3.000% 09/01/29		12/01/2018	Paydown		54,188	54,188	56,178	55,359	819			819		56,178		(1,990)	(1,990)	861	09/01/2029
3138WC-T8-6	FNMA POOL AS3274 3.500% 09/01/29		10/03/2018	Barclays Capital Inc		223,196	222,285	234,319	229,891	4,428			4,428		234,319		(11,123)	(11,123)	6,807	09/01/2029
3138WC-T8-6	FNMA POOL AS3274 3.500% 09/01/29		10/01/2018	Paydown		25,476	25,476	26,855	26,347	508			508		26,855		(1,379)	(1,379)	387	09/01/2029
3138WC-WR-0	FNMA POOL AS3355 3.000% 09/01/29		06/20/2018	Morgan Stanley CO Incorporated		129,832	130,321	135,249	133,237	2,011			2,011		135,248		(5,416)	(5,416)	2,129	09/01/2029
3138WC-WR-0	FNMA POOL AS3355 3.000% 09/01/29		07/01/2018	Paydown		14,427	14,427	14,973	14,750	223			223		14,973		(546)	(546)	468	09/01/2029
3138WC-Z2-2	FNMA POOL AS3460 3.000% 10/01/29		12/01/2018	Paydown		59,012	59,012	61,940	60,287	1,653			1,653		61,940		(2,928)	(2,928)	948	10/01/2029
3138WD-DC-2	FNMA POOL AS3698 4.000% 11/01/44		12/01/2018	Paydown		102,233	102,233	109,677	108,219	1,458			1,458		109,677		(7,444)	(7,444)	2,272	11/01/2044
3138WD-DM-0	FNMA POOL AS3707 4.000% 11/01/44		12/01/2018	Paydown		2,032	2,032	2,153	2,142	11			11		2,153		(121)	(121)	40	11/01/2044
3138WD-E3-1	FNMA POOL AS3753 3.500% 11/01/29		12/01/2018	Paydown		245,199	245,199	260,945	254,738	6,207			6,207		260,945		(15,746)	(15,746)	4,663	11/01/2029
3138WD-GJ-4	FNMA POOL AS3800 5.000% 10/01/44		12/01/2018	Paydown		12,452	12,452	13,791	13,650	141			141		13,791		(1,339)	(1,339)	214	10/01/2044
3138WD-NE-7	FNMA POOL AS3988 3.500% 12/01/29		02/21/2018	Credit Suisse Securities USA		112,758	110,576	115,328	114,879	449			449		115,328		(2,570)	(2,570)	796	12/01/2029
3138WD-NE-7	FNMA POOL AS3988 3.500% 12/01/29		12/01/2018	Paydown		25,109	25,109	26,188	26,086	102			102		26,188		(1,079)	(1,079)	703	12/01/2029
3138WD-NH-0	FNMA POOL AS3991 3.000% 12/01/44		12/01/2018	Paydown		1,464	1,464	1,482	1,473	8			8		1,481		(17)	(17)	25	12/01/2044
3138WD-QV-6	FNMA POOL AS4067 4.000% 12/01/44		12/01/2018	Paydown		9,732	9,732	10,435	10,328	107			107		10,435		(703)	(703)	208	12/01/2044
3138WD-SQ-5	FNMA POOL AS4126 3.500% 12/01/44		12/01/2018	Paydown		7,231	7,231	7,508	7,428	80			80		7,508		(277)	(277)	79	12/01/2044
3138WD-U3-3	FNMA POOL AS4201 3.500% 12/01/29		10/03/2018	Barclays Capital Inc		56,291	56,061	59,096	57,979	1,117			1,117		59,096		(2,805)	(2,805)	1,717	12/01/2029
3138WD-U3-3	FNMA POOL AS4201 3.500% 12/01/29		10/01/2018	Paydown		3,847	3,847	4,055	3,978	77			77		4,055		(208)	(208)	62	12/01/2029
3138WD-YE-5	FNMA POOL AS4308 4.000% 02/01/45		12/01/2018	Paydown		19,288	19,288	20,981	20,406	576			576		20,982		(1,694)	(1,694)	389	02/01/2045
3138WD-2F-7	FNMA POOL AS4373 3.500% 02/01/45		12/01/2018	Paydown		10,298	10,298	10,657	10,651	6			6		10,657		(359)	(359)	167	02/01/2045
3138WE-BT-5	FNMA POOL AS4549 3.500% 03/01/45		12/01/2018	Paydown		195,579	195,579	207,375	202,470	4,905			4,905		207,375		(11,796)	(11,796)	3,631	03/01/2045
3138WE-BU-2	FNMA POOL AS4550 3.500% 03/01/45		04/11/2018	RBC Capital Markets		779,931	773,646	818,614	800,179	18,434			18,434		818,613		(38,682)	(38,682)	9,928	03/01/2045
3138WE-BU-2	FNMA POOL AS4550 3.500% 03/01/45		04/01/2018	Paydown		26,948	26,948	28,514	27,872	642			642		28,514		(1,566)	(1,566)	175	03/01/2045
3138WE-DP-1	FNMA POOL AS4609 4.000% 03/01/45		12/01/2018	Paydown		12,248	12,248	13,110	12,955	155			155		13,110		(862)	(862)	164	03/01/2045
3138WE-J6-7	FNMA POOL AS4784 3.000% 04/01/45		12/01/2018	Paydown		11,305	11,305	11,581	11,373	208			208		11,581		(276)	(276)	192	04/01/2045
3138WE-KK-4	FNMA POOL AS4797 3.500% 04/01/45		03/06/2018	JPMorgan Securities Inc		7,652	7,662	7,744	7,889	(145)			(145)		7,744		(92)	(92)	76	04/01/2045
3138WE-KK-4	FNMA POOL AS4797 3.500% 04/01/45		12/01/2018	Paydown		51,219	51,219	53,763	52,735	1,028			1,028		53,763		(2,544)	(2,544)	923	04/01/2045
3138WE-NC-9	FNMA POOL AS4886 3.500% 05/01/45		03/23/2018	Nomura Securities/Fixed Income		24,075	23,955	24,689	24,799	(110)			(110)		24,689		(614)	(614)	235	05/01/2045
3138WE-NC-9	FNMA POOL AS4886 3.500% 05/01/45		04/01/2018	Paydown		825	825	851	854	(4)			(4)		850		(25)	(25)	76	05/01/2045
3138WE-RR-2	FNMA POOL AS4995 3.500% 05/01/45		12/01/2018	Paydown		275,919	275,919	293,314	286,374	6,941			6,941		293,315		(17,396)	(17,396)	5,611	05/01/2045
3138WE-SF-7	FNMA POOL AS5017 4.000% 05/01/45		12/01/2018	Paydown		49,806	49,806	53,295	52,862	432			432		53,294		(3,488)	(3,488)	1,208	05/01/2045
3138WE-UQ-0	FNMA POOL AS5090 2.500% 06/01/30		12/01/2018	Paydown		77,545	77,545	76,915	77,709	(794)			(794)		76,915		630	630	1,057	06/01/2030
3138WE-XD-6	FNMA POOL AS5175 3.500% 06/01/45		03/08/2018	Nomura Securities/Fixed Income		63,047	62,865	63,663	64,942	(1,279)			(1,279)		63,663		(616)	(616)	623	06/01/2045
3138WE-XD-6	FNMA POOL AS5175 3.500% 06/01/45		03/01/2018	Paydown		2,198	2,198	2,226	2,271	(45)			(45)		2,226		(28)	(28)	13	06/01/2045
3138WE-3K-3	FNMA POOL AS5301 2.500% 07/01/30		12/01/2018	Paydown		56,228	56,228	56,837	56,373	463			463		56,836		(608)	(608)	746	07/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WE-6A-2	FNMA POOL AS5364 3.500% 07/01/45		04/11/2018	RBC Capital Markets		3,475,052	3,447,045	3,567,691	3,564,729	2,962			2,962		3,567,691		(92,639)	(92,639)	44,237	07/01/2045
3138WE-6A-2	FNMA POOL AS5364 3.500% 07/01/45		04/01/2018	Paydown		167,616	167,616	173,483	173,339	144			144		173,483		(5,867)	(5,867)	1,234	07/01/2045
3138WF-BX-3	FNMA POOL AS5453 3.500% 07/01/45		12/01/2018	Paydown		94,462	94,462	97,661	97,569	92			92		97,661		(3,199)	(3,199)	1,932	07/01/2045
3138WF-B4-7	FNMA POOL AS5458 3.500% 07/01/40		12/01/2018	Paydown		81,435	81,435	84,883	83,821	1,062			1,062		84,883		(3,448)	(3,448)	1,311	07/01/2040
3138WF-EW-2	FNMA POOL AS5548 2.500% 08/01/30		12/01/2018	Paydown		34,192	34,192	34,566	34,264	302			302		34,566		(374)	(374)	474	08/01/2030
3138WF-GY-6	FNMA POOL AS5614 2.500% 08/01/30		12/01/2018	Paydown		42,559	42,559	43,273	42,662	610			610		43,272		(713)	(713)	588	08/01/2030
3138WF-G2-6	FNMA POOL AS5616 2.500% 08/01/30		12/01/2018	Paydown		32,749	32,749	33,287	32,808	480			480		33,288		(539)	(539)	435	08/01/2030
3138WF-G8-3	FNMA POOL AS5622 3.000% 08/01/30		12/01/2018	Paydown		28,026	28,026	29,193	28,636	557			557		29,193		(1,167)	(1,167)	430	08/01/2030
3138WF-G9-1	FNMA POOL AS5623 3.000% 08/01/30		12/01/2018	Paydown		30,683	30,683	31,943	31,341	603			603		31,944		(1,261)	(1,261)	519	08/01/2030
3138WF-HS-8	FNMA POOL AS5640 3.500% 08/01/45		12/01/2018	Paydown		549,781	549,781	578,300	567,864	10,437			10,437		578,301		(28,520)	(28,520)	10,421	08/01/2045
3138WF-KV-7	FNMA POOL AS5707 3.500% 08/01/30		12/01/2018	Paydown		11,183	11,183	11,847	11,619	228			228		11,847		(664)	(664)	236	08/01/2030
3138WF-KW-5	FNMA POOL AS5708 3.500% 08/01/30		12/01/2018	Paydown		45,198	45,198	48,053	47,034	1,019			1,019		48,053		(2,855)	(2,855)	797	08/01/2030
3138WF-K4-7	FNMA POOL AS5714 3.000% 09/01/30		12/01/2018	Paydown		16,359	16,359	16,980	16,715	265			265		16,980		(621)	(621)	263	09/01/2030
3138WF-LJ-3	FNMA POOL AS5728 3.000% 09/01/30		08/02/2018	Bank of America Securities		128,671	129,705	134,751	132,588	2,163			2,163		134,751		(6,080)	(6,080)	2,756	09/01/2030
3138WF-LJ-3	FNMA POOL AS5728 3.000% 09/01/30		12/01/2018	Paydown		43,883	43,883	45,590	44,858	732			732		45,590		(1,707)	(1,707)	713	09/01/2030
3138WF-NC-6	FNMA POOL AS5786 2.500% 09/01/30		12/01/2018	Paydown		29,650	29,650	30,138	29,713	425			425		30,138		(488)	(488)	404	09/01/2030
3138WF-TF-3	FNMA POOL AS5949 4.000% 10/01/45		12/01/2018	Paydown		65,697	65,697	71,261	69,565	1,696			1,696		71,261		(5,564)	(5,564)	1,318	10/01/2045
3138WF-UK-0	FNMA POOL AS5985 3.500% 10/01/30		10/03/2018	Barclays Capital Inc		417,563	415,858	440,842	430,087	10,754			10,754		440,841		(23,278)	(23,278)	12,736	10/01/2030
3138WF-UK-0	FNMA POOL AS5985 3.500% 10/01/30		12/01/2018	Paydown		174,994	174,994	185,508	180,982	4,525			4,525		185,507		(10,513)	(10,513)	3,663	10/01/2030
3138WF-VJ-2	FNMA POOL AS6016 4.000% 10/01/45		12/01/2018	Paydown		10,309	10,309	10,937	10,894	44			44		10,938		(629)	(629)	207	10/01/2045
3138WF-WZ-5	FNMA POOL AS6063 3.500% 10/01/30		10/03/2018	Barclays Capital Inc		686,533	683,729	724,432	706,911	17,521			17,521		724,432		(37,899)	(37,899)	20,939	10/01/2030
3138WF-WZ-5	FNMA POOL AS6063 3.500% 10/01/30		12/01/2018	Paydown		157,427	157,427	166,798	162,765	4,034			4,034		166,799		(9,372)	(9,372)	2,771	10/01/2030
3138WF-YM-2	FNMA POOL AS6115 2.500% 11/01/30		12/01/2018	Paydown		48,572	48,572	49,693	48,636	1,057			1,057		49,693		(1,121)	(1,121)	637	11/01/2030
3138WF-YN-0	FNMA POOL AS6116 2.500% 11/01/30		12/01/2018	Paydown		53,544	53,544	54,755	53,607	1,148			1,148		54,755		(1,211)	(1,211)	586	11/01/2030
3138WF-Y4-2	FNMA POOL AS6130 3.500% 11/01/45		03/08/2018	Nomura Securities/Fixed Income		35,839	35,736	36,855	36,911	(56)			(56)		36,855		(1,016)	(1,016)	354	11/01/2045
3138WF-Y4-2	FNMA POOL AS6130 3.500% 11/01/45		03/01/2018	Paydown		852	852	879	880	(1)			(1)		879		(27)	(27)	4	11/01/2045
3138WF-ZG-4	FNMA POOL AS6142 2.500% 11/01/30		12/01/2018	Paydown		24,362	24,362	24,651	24,402	248			248		24,650		(288)	(288)	360	11/01/2030
3138WF-ZT-6	FNMA POOL AS6153 3.000% 11/01/30		12/01/2018	Paydown		60,482	60,482	63,464	61,713	1,751			1,751		63,464		(2,982)	(2,982)	949	11/01/2030
3138WF-4E-3	FNMA POOL AS6220 4.000% 11/01/45		12/01/2018	Paydown		5,382	5,382	5,710	5,687	23			23		5,710		(328)	(328)	104	11/01/2045
3138WF-4T-0	FNMA POOL AS6233 4.500% 11/01/45		12/01/2018	Paydown		9,684	9,684	10,599	10,419	180			180		10,599		(915)	(915)	219	11/01/2045
3138WG-BR-4	FNMA POOL AS6347 4.000% 12/01/45		12/01/2018	Paydown		113,525	113,525	123,831	120,155	3,676			3,676		123,831		(10,306)	(10,306)	2,281	12/01/2045
3138WG-G6-5	FNMA POOL AS6520 3.500% 01/01/46		04/11/2018	RBC Capital Markets		1,624,412	1,618,595	1,696,237	1,663,739	32,498			32,498		1,696,237		(71,825)	(71,825)	20,772	01/01/2046
3138WG-G6-5	FNMA POOL AS6520 3.500% 01/01/46		04/01/2018	Paydown		62,084	62,084	65,063	63,815	1,247			1,247		65,062		(2,978)	(2,978)	452	01/01/2046
3138WG-ML-5	FNMA POOL AS6662 4.000% 02/01/46		12/01/2018	Paydown		79,459	79,459	86,691	84,099	2,592			2,592		86,691		(7,232)	(7,232)	1,758	02/01/2046
3138WG-PC-2	FNMA POOL AS6718 2.500% 02/01/31		12/01/2018	Paydown		287,146	287,146	294,190	287,482	6,708			6,708		294,190		(7,044)	(7,044)	3,770	02/01/2031
3138WG-PG-3	FNMA POOL AS6722 3.000% 02/01/31		10/31/2018	Transfer in Kind		734,030	745,761	780,719	761,055	19,664			19,664		780,719		(46,689)	(46,689)	20,508	02/01/2031
3138WG-PG-3	FNMA POOL AS6722 3.000% 02/01/31		10/01/2018	Paydown		118,249	118,249	123,791	120,674	3,118			3,118		123,792		(5,543)	(5,543)	1,618	02/01/2031
3138WG-SM-7	FNMA POOL AS6823 3.500% 03/01/46		12/01/2018	Paydown		55,847	55,847	57,723	57,658	65			65		57,723		(1,876)	(1,876)	1,077	03/01/2046
3138WG-S6-2	FNMA POOL AS6840 4.000% 03/01/46		12/01/2018	Paydown		5,857	5,857	6,206	6,177	29			29		6,206		(349)	(349)	115	03/01/2046
3138WG-U7-7	FNMA POOL AS6905 3.000% 03/01/31		12/01/2018	Paydown		196,428	196,428	206,449	200,671	5,778			5,778		206,449		(10,021)	(10,021)	3,381	03/01/2031
3138WG-VA-9	FNMA POOL AS6908 3.000% 03/01/31		12/01/2018	Paydown		82,943	82,943	86,928	84,631	2,297			2,297		86,928		(3,985)	(3,985)	1,325	03/01/2031
3138WG-XV-1	FNMA POOL AS6991 4.000% 04/01/46		11/07/2018	Salomon Brothers		86,499	86,256	91,809	91,145	664			664		91,809		(5,310)	(5,310)	3,278	04/01/2046
3138WG-XV-1	FNMA POOL AS6991 4.000% 04/01/46		11/01/2018	Paydown		13,602	13,602	14,478	14,373	105			105		14,478		(876)	(876)	277	04/01/2046
3138WG-YH-1	FNMA POOL AS7011 3.500% 04/01/41		12/01/2018	Paydown		67,840	67,840	71,317	69,817	1,500			1,500		71,317		(3,477)	(3,477)	1,146	04/01/2041
3138WG-Z3-1	FNMA POOL AS7061 3.000% 04/01/31		05/02/2018	Nomura Securities/Fixed Income		1,133	1,140	1,178	1,166	13			13		1,179		(46)	(46)	16	04/01/2031
3138WG-Z3-1	FNMA POOL AS7061 3.000% 04/01/31		05/01/2018	Paydown		85	85	88	87	1			1		88		(3)	(3)	1	04/01/2031
3138WG-4E-1	FNMA POOL AS7120 3.000% 05/01/31		10/31/2018	Transfer in Kind		467,974	475,755	498,874	485,438	13,436			13,436		498,874		(30,900)	(30,900)	13,083	05/01/2031
3138WG-4E-1	FNMA POOL AS7120 3.000% 05/01/31		10/01/2018	Paydown		96,421	96,421	101,106	98,383	2,723			2,723		101,106		(4,685)	(4,685)	1,281	05/01/2031
3138WG-6C-3	FNMA POOL AS7166 3.500% 05/01/46		03/08/2018	Morgan Stanley CO Incorporated		36,071	36,019	37,147	37,175	(28)			(28)		37,147		(1,076)	(1,076)	357	05/01/2046
3138WG-6C-3	FNMA POOL AS7166 3.500% 05/01/46		03/01/2018	Paydown		1,393	1,393	1,436	1,438	(1)			(1)		1,437		(44)	(44)	8	05/01/2046
3138WH-DU-3	FNMA POOL AS7314 3.500% 06/01/46		03/06/2018	RBC Capital Markets		108,905	109,093	112,042	112,322	(281)			(281)		112,041		(3,136)	(3,136)	1,082	06/01/2046
3138WH-DU-3	FNMA POOL AS7314 3.500% 06/01/46		03/01/2018	Paydown		2,761	2,761	2,836	2,843	(7)			(7)		2,836		(75)	(75)	15	06/01/2046
3138WH-D2-5	FNMA POOL AS7320 2.500% 06/01/31		12/01/2018	Paydown		42,322	42,322	43,834	42,392	1,443			1,443		43,835		(1,513)	(1,513)	606	06/01/2031
3138WH-E3-2	FNMA POOL AS7353 3.500% 06/01/46		12/01/2018	Paydown		55,423	55,423	57,454	57,203	251			251		57,454		(2,031)	(2,031)	1,098	06/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WH-FC-1	FNMA POOL AS7362 3.000% 06/01/46		12/01/2018	Paydown		7,014	7,014	7,212	7,052	160			160		7,212		(198)	(198)	121	06/01/2046
3138WH-FF-4	FNMA POOL AS7365 3.000% 06/01/46		12/01/2018	Paydown		1,035	1,035	1,062	1,038	23			23		1,061		(26)	(26)	20	06/01/2046
3138WH-FL-1	FNMA POOL AS7370 3.000% 06/01/46		12/01/2018	Paydown		3,580	3,580	3,684	3,605	78			78		3,683		(103)	(103)	60	06/01/2046
3138WH-FZ-0	FNMA POOL AS7383 3.500% 06/01/46		04/23/2018	Morgan Stanley CO Incorporated		534,553	537,556	557,001	554,816	2,184			2,184		557,000		(22,447)	(22,447)	7,421	06/01/2046
3138WH-FZ-0	FNMA POOL AS7383 3.500% 06/01/46		04/01/2018	Paydown		26,569	26,569	27,530	27,422	108			108		27,530		(961)	(961)	202	06/01/2046
3138WH-GK-2	FNMA POOL AS7401 4.000% 06/01/46		12/01/2018	Paydown		79,076	79,076	82,894	82,792	102			102		82,894		(3,818)	(3,818)	1,586	06/01/2046
3138WH-JP-8	FNMA POOL AS7469 3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		74,919	74,810	77,242	77,213	29			29		77,242		(2,323)	(2,323)	742	07/01/2046
3138WH-JP-8	FNMA POOL AS7469 3.500% 07/01/46		03/01/2018	Paydown		2,164	2,164	2,235	2,233	1			1		2,234		(70)	(70)	12	07/01/2046
3138WH-JQ-6	FNMA POOL AS7470 3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		72,781	72,676	75,038	75,010	28			28		75,038		(2,257)	(2,257)	721	07/01/2046
3138WH-JQ-6	FNMA POOL AS7470 3.500% 07/01/46		03/01/2018	Paydown		2,304	2,304	2,379	2,378	1			1		2,379		(75)	(75)	15	07/01/2046
3138WH-L9-1	FNMA POOL AS7551 4.000% 07/01/46		11/20/2018	JPMorgan Securities Inc		427,550	423,317	451,527	448,369	3,158			3,158		451,527		(23,977)	(23,977)	16,697	07/01/2046
3138WH-L9-1	FNMA POOL AS7551 4.000% 07/01/46		11/01/2018	Paydown		54,002	54,002	57,600	57,198	403			403		57,601		(3,599)	(3,599)	1,113	07/01/2046
3138WH-MC-3	FNMA POOL AS7554 4.000% 07/01/46		12/01/2018	Paydown		98,706	98,706	104,289	103,946	343			343		104,289		(5,583)	(5,583)	1,982	07/01/2046
3138WH-NH-1	FNMA POOL AS7591 3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		23,630	23,596	23,874	24,353	(479)			(479)		23,874		(244)	(244)	234	07/01/2046
3138WH-NH-1	FNMA POOL AS7591 3.500% 07/01/46		03/01/2018	Paydown		437	437	442	451	(9)			(9)		442		(5)	(5)	3	07/01/2046
3138WH-NX-6	FNMA POOL AS7605 2.500% 07/01/31		12/01/2018	Paydown		49,249	49,249	51,009	49,330	1,679			1,679		51,009		(1,760)	(1,760)	738	07/01/2031
3138WH-PA-4	FNMA POOL AS7616 3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		92,886	92,752	93,846	95,730	(1,884)			(1,884)		93,846		(960)	(960)	920	07/01/2046
3138WH-PA-4	FNMA POOL AS7616 3.500% 07/01/46		03/01/2018	Paydown		1,708	1,708	1,728	1,763	(35)			(35)		1,728		(20)	(20)	12	07/01/2046
3138WH-PB-2	FNMA POOL AS7617 2.500% 07/01/31		12/01/2018	Paydown		66,112	66,112	68,475	66,220	2,255			2,255		68,475		(2,363)	(2,363)	878	07/01/2031
3138WH-ST-0	FNMA POOL AS7729 3.000% 08/01/46		01/23/2018	JPMorgan Securities Inc		1,156,538	1,168,543	1,150,285	1,171,555	(21,271)			(21,271)		1,150,284		6,254	6,254	5,356	08/01/2046
3138WH-ST-0	FNMA POOL AS7729 3.000% 08/01/46		01/01/2018	Paydown		7,664	7,664	7,544	7,684	(140)			(140)		7,544		120	120	19	08/01/2046
3138WH-TN-2	FNMA POOL AS7756 4.000% 08/01/46		11/07/2018	Salomon Brothers		91,957	91,699	97,291	96,911	380			380		97,291		(5,334)	(5,334)	3,485	08/01/2046
3138WH-TN-2	FNMA POOL AS7756 4.000% 08/01/46		11/01/2018	Paydown		13,933	13,933	14,783	14,725	58			58		14,783		(850)	(850)	293	08/01/2046
3138WH-WH-1	FNMA POOL AS7847 3.000% 09/01/46		04/13/2018	JPMorgan Securities Inc		830,351	852,188	838,873	854,385	(15,512)			(15,512)		838,873		(8,522)	(8,522)	9,658	09/01/2046
3138WH-WH-1	FNMA POOL AS7847 3.000% 09/01/46		04/01/2018	Paydown		30,950	30,950	30,466	31,029	(563)			(563)		30,466		484	484	215	09/01/2046
3138WH-W5-7	FNMA POOL AS7867 4.000% 09/01/46		11/07/2018	Salomon Brothers		65,872	65,688	69,844	69,421	423			423		69,844		(3,972)	(3,972)	2,496	09/01/2046
3138WH-W5-7	FNMA POOL AS7867 4.000% 09/01/46		11/01/2018	Paydown		9,589	9,589	10,196	10,134	62			62		10,196		(607)	(607)	187	09/01/2046
3138WH-XG-2	FNMA POOL AS7878 3.000% 09/01/46		12/01/2018	Paydown		15,226	15,226	15,968	15,308	660			660		15,968		(742)	(742)	251	09/01/2046
3138WH-XT-4	FNMA POOL AS7889 3.000% 09/01/46		12/01/2018	Paydown		6,120	6,120	6,426	6,163	263			263		6,426		(306)	(306)	107	09/01/2046
3138WH-ZE-5	FNMA POOL AS7940 4.000% 09/01/46		12/01/2018	Paydown		9,000	9,000	9,531	9,494	38			38		9,532		(532)	(532)	211	09/01/2046
3138WH-3A-8	FNMA POOL AS7992 3.000% 04/01/31		05/02/2018	Nomura Securities/Fixed Income		14,171	14,249	14,648	14,562	87			87		14,649		(478)	(478)	197	04/01/2031
3138WH-3A-8	FNMA POOL AS7992 3.000% 04/01/31		05/01/2018	Paydown		1,301	1,301	1,338	1,329	8			8		1,337		(36)	(36)	11	04/01/2031
3138WH-3H-3	FNMA POOL AS7999 3.000% 09/01/46		01/02/2018	RBC Capital Markets		(522)	(520)	(545)	(522)	(23)			(23)		(545)		23	23		09/01/2046
3138WH-3H-3	FNMA POOL AS7999 3.000% 09/01/46		01/01/2018	Paydown		520	520	545	522	23			23		545		(25)	(25)	304	09/01/2046
3138WH-3T-7	FNMA POOL AS8009 2.500% 10/01/31		12/01/2018	Paydown		61,834	61,834	64,024	61,897	2,128			2,128		64,025		(2,191)	(2,191)	821	10/01/2031
3138WJ-BH-0	FNMA POOL AS8139 4.000% 10/01/46		06/06/2018	Morgan Stanley CO Incorporated		137,020	135,016	140,591	142,226	(1,635)			(1,635)		140,591		(3,571)	(3,571)	2,880	10/01/2046
3138WJ-BH-0	FNMA POOL AS8139 4.000% 10/01/46		06/01/2018	Paydown		10,390	10,390	10,819	10,945	(126)			(126)		10,819		(429)	(429)	130	10/01/2046
3138WJ-C7-1	FNMA POOL AS8193 2.500% 10/01/31		12/01/2018	Paydown		81,867	81,867	84,781	81,950	2,830			2,830		84,780		(2,913)	(2,913)	1,211	10/01/2031
3138WJ-DJ-4	FNMA POOL AS8204 3.500% 10/01/46		03/08/2018	Morgan Stanley CO Incorporated		7,271	7,261	7,356	7,494	(138)			(138)		7,356		(85)	(85)	72	10/01/2046
3138WJ-DJ-4	FNMA POOL AS8204 3.500% 10/01/46		03/01/2018	Paydown		191	191	193	198	(4)			(4)		194		(3)	(3)	1	10/01/2046
3138WJ-DN-5	FNMA POOL AS8208 2.500% 10/01/31		12/01/2018	Paydown		112,533	112,533	116,573	112,683	3,890			3,890		116,573		(4,040)	(4,040)	1,549	10/01/2031
3138WJ-EN-4	FNMA POOL AS8240 2.500% 11/01/31		12/01/2018	Paydown		64,130	64,130	66,304	64,215	2,089			2,089		66,304		(2,174)	(2,174)	848	11/01/2031
3138WJ-EP-9	FNMA POOL AS8241 2.500% 11/01/31		12/01/2018	Paydown		57,070	57,070	58,978	57,128	1,850			1,850		58,978		(1,908)	(1,908)	782	11/01/2031
3138WJ-ET-1	FNMA POOL AS8245 2.500% 11/01/31		12/01/2018	Paydown		55,430	55,430	57,345	55,512	1,832			1,832		57,344		(1,914)	(1,914)	738	11/01/2031
3138WJ-FK-9	FNMA POOL AS8269 3.000% 11/01/46		04/06/2018	Wells Fargo Securities		949,418	974,758	974,682	975,748	(1,066)			(1,066)		974,682		(25,264)	(25,264)	10,641	11/01/2046
3138WJ-FK-9	FNMA POOL AS8269 3.000% 11/01/46		04/01/2018	Paydown		25,143	25,143	25,141	25,168	(27)			(27)		25,141		2	2	156	11/01/2046
3138WJ-G4-4	FNMA POOL AS8318 3.000% 11/01/46		12/01/2018	Paydown		73,047	73,047	73,042	73,121	(80)			(80)		73,041		6	6	1,239	11/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WJ-H2-7	FNMA POOL AS8348 3.000% 11/01/36		12/01/2018	Paydown		12,027	12,027	12,186	12,224	(37)			(37)		12,187		(160)	(160)	191	11/01/2036
3138WJ-H3-5	FNMA POOL AS8349 3.000% 11/01/36		12/01/2018	Paydown		5,706	5,706	5,782	5,798	(16)			(16)		5,782		(76)	(76)	91	11/01/2036
3138WJ-JR-0	FNMA POOL AS8371 3.500% 11/01/46		12/01/2018	Paydown		61,507	61,507	63,736	63,780	(43)			(43)		63,737		(2,230)	(2,230)	1,212	11/01/2046
3138WJ-JU-3	FNMA POOL AS8374 4.000% 11/01/46		12/01/2018	Paydown		97,952	97,952	106,737	103,718	3,019			3,019		106,737		(8,785)	(8,785)	2,187	11/01/2046
3138WJ-JV-1	FNMA POOL AS8375 4.000% 11/01/46		11/07/2018	Salomon Brothers		113,146	112,829	120,321	119,276	1,045			1,045		120,321		(7,175)	(7,175)	4,288	11/01/2046
3138WJ-JV-1	FNMA POOL AS8375 4.000% 11/01/46		12/01/2018	Paydown		185,448	185,448	201,456	196,046	5,410			5,410		201,456		(16,008)	(16,008)	4,077	11/01/2046
3138WJ-JW-9	FNMA POOL AS8376 4.000% 11/01/46		12/01/2018	Paydown		8,599	8,599	9,117	9,073	44			44		9,117		(518)	(518)	186	11/01/2046
3138WJ-JX-7	FNMA POOL AS8377 4.000% 11/01/46		12/01/2018	Paydown		10,061	10,061	10,492	10,615	(123)			(123)		10,492		(431)	(431)	222	11/01/2046
3138WJ-JZ-2	FNMA POOL AS8379 4.000% 11/01/46		09/17/2018	Bank of America Securities		999,876	980,270	1,045,213	1,041,193	4,021			4,021		1,045,214		(45,338)	(45,338)	31,260	11/01/2046
3138WJ-JZ-2	FNMA POOL AS8379 4.000% 11/01/46		09/01/2018	Paydown		112,706	112,706	120,173	119,711	462			462		120,173		(7,467)	(7,467)	1,945	11/01/2046
3138WJ-NC-8	FNMA POOL AS8486 3.000% 12/01/46		01/02/2018	RBC Capital Markets		(3,323)	(3,313)	(3,312)	(3,323)	11			11		(3,312)		(11)	(11)	(3)	12/01/2046
3138WJ-NC-8	FNMA POOL AS8486 3.000% 12/01/46		12/01/2018	Paydown		115,603	115,603	115,576	116,096	(520)			(520)		115,576		27	27	3,171	12/01/2046
3138WJ-NK-0	FNMA POOL AS8493 3.500% 12/01/46		12/01/2018	Paydown		45,127	45,127	46,570	46,675	(104)			(104)		46,571		(1,444)	(1,444)	873	12/01/2046
3138WJ-NP-9	FNMA POOL AS8497 3.500% 12/01/46		03/06/2018	RBC Capital Markets		38,008	38,074	39,109	39,118	(9)			(9)		39,109		(1,101)	(1,101)	378	12/01/2046
3138WJ-NP-9	FNMA POOL AS8497 3.500% 12/01/46		03/01/2018	Paydown		214	214	220	220						220		(6)	(6)	1	12/01/2046
3138WJ-NR-5	FNMA POOL AS8499 4.000% 12/01/46		11/20/2018	Various		472,071	464,807	494,800	492,460	2,340			2,340		494,800		(22,729)	(22,729)	16,075	12/01/2046
3138WJ-NR-5	FNMA POOL AS8499 4.000% 12/01/46		11/01/2018	Paydown		40,678	40,678	43,305	43,098	207			207		43,305		(2,627)	(2,627)	773	12/01/2046
3138WJ-QF-8	FNMA POOL AS8553 3.000% 12/01/36		12/01/2018	Paydown		16,487	16,487	16,495	16,762	(267)			(267)		16,495		(8)	(8)	272	12/01/2036
3138WJ-RK-6	FNMA POOL AS8589 3.000% 01/01/47		12/01/2018	Paydown		24,598	24,598	24,598	24,723	(125)			(125)		24,598				394	01/01/2047
3138WJ-TK-4	FNMA POOL AS8653 3.500% 01/01/47		12/01/2018	Paydown		69,798	69,798	72,590	72,355	235			235		72,590		(2,792)	(2,792)	1,399	01/01/2047
3138WJ-TP-3	FNMA POOL AS8657 4.000% 01/01/47		11/20/2018	JPMorgan Securities Inc		366,182	362,556	385,542	384,239	1,303			1,303		385,542		(19,360)	(19,360)	14,301	01/01/2047
3138WJ-TP-3	FNMA POOL AS8657 4.000% 01/01/47		11/01/2018	Paydown		42,615	42,615	45,316	45,164	153			153		45,317		(2,702)	(2,702)	984	01/01/2047
3138WJ-UC-0	FNMA POOL AS8678 2.500% 01/01/32		12/01/2018	Paydown		61,188	61,188	61,879	61,145	734			734		61,879		(691)	(691)	807	01/01/2032
3138WJ-XW-3	FNMA POOL AS8792 3.000% 02/01/47		01/02/2018	RBC Capital Markets		(1,759)	(1,753)	(1,743)	(1,759)	16			16		(1,743)		(16)	(16)	(1)	02/01/2047
3138WJ-XW-3	FNMA POOL AS8792 3.000% 02/01/47		12/01/2018	Paydown		27,429	27,429	27,262	27,541	(279)			(279)		27,262		167	167	1,258	02/01/2047
3138WJ-4K-1	FNMA POOL AS8925 3.000% 03/01/47		12/01/2018	Paydown		19,825	19,825	19,602	19,889	(287)			(287)		19,602		223	223	307	03/01/2047
3138WJ-4W-5	FNMA POOL AS8936 3.000% 03/01/47		12/01/2018	Paydown		42,145	42,145	41,640	42,241	(601)			(601)		41,640		505	505	726	03/01/2047
3138WK-AK-1	FNMA POOL AS9009 3.500% 08/01/43		08/06/2018	JPMorgan Securities Inc		193,635	194,082	201,868	200,496	1,372			1,372		201,868		(8,233)	(8,233)	4,755	08/01/2043
3138WK-AK-1	FNMA POOL AS9009 3.500% 08/01/43		08/01/2018	Paydown		21,812	21,812	22,687	22,533	154			154		22,687		(875)	(875)	245	08/01/2043
3138WK-CM-5	FNMA POOL AS9075 3.500% 06/01/43		08/06/2018	JPMorgan Securities Inc		66,219	66,372	69,035	68,524	511			511		69,035		(2,816)	(2,816)	1,626	06/01/2043
3138WK-CM-5	FNMA POOL AS9075 3.500% 06/01/43		08/01/2018	Paydown		9,496	9,496	9,877	9,804	73			73		9,877		(381)	(381)	101	06/01/2043
3138WK-C4-5	FNMA POOL AS9090 3.500% 08/01/43		08/06/2018	JPMorgan Securities Inc		677,127	678,691	705,918	700,695	5,223			5,223		705,918		(28,791)	(28,791)	16,628	08/01/2043
3138WK-C4-5	FNMA POOL AS9090 3.500% 08/01/43		08/01/2018	Paydown		73,357	73,357	76,300	75,736	564			564		76,300		(2,943)	(2,943)	1,139	08/01/2043
3138WK-ET-8	FNMA POOL AS9145 3.500% 09/01/44		12/01/2018	Paydown		22,730	22,730	23,642	23,467	175			175		23,642		(912)	(912)	467	09/01/2044
3138WK-K6-1	FNMA POOL AS9316 2.500% 03/01/32		12/01/2018	Paydown		23,524	23,524	23,418	23,548	(130)			(130)		23,418		106	106	321	03/01/2032
3138WK-K7-9	FNMA POOL AS9317 2.500% 03/01/32		12/01/2018	Paydown		16,115	16,115	16,038	16,127	(89)			(89)		16,038		77	77	246	03/01/2032
3138WK-K8-7	FNMA POOL AS9318 2.500% 03/01/32		12/01/2018	Paydown		34,850	34,850	34,679	34,863	(185)			(185)		34,678		172	172	478	03/01/2032
3138WK-K9-5	FNMA POOL AS9319 2.500% 03/01/32		12/01/2018	Paydown		35,946	35,946	35,750	35,955	(204)			(204)		35,751		195	195	503	03/01/2032
3138WK-LB-9	FNMA POOL AS9321 2.500% 03/01/32		12/01/2018	Paydown		25,840	25,840	25,732	25,870	(138)			(138)		25,732		108	108	381	03/01/2032
3138WK-N4-3	FNMA POOL AS9410 4.000% 04/01/47		11/07/2018	Salomon Brothers		64,802	64,460	68,939	68,506	433			433		68,939		(4,137)	(4,137)	2,450	04/01/2047
3138WK-N4-3	FNMA POOL AS9410 4.000% 04/01/47		11/01/2018	Paydown		6,187	6,187	6,617	6,575	42			42		6,617		(430)	(430)	121	04/01/2047
3138WK-UX-1	FNMA POOL AS9597 4.000% 05/01/47		01/09/2018	Salomon Brothers		2,989,223	2,864,784	3,027,271	3,004,330	22,941			22,941		3,027,271		(38,048)	(38,048)	12,732	05/01/2047
3138WK-UX-1	FNMA POOL AS9597 4.000% 05/01/47		01/01/2018	Paydown		37,832	37,832	39,978	39,675	303			303		39,978		(2,146)	(2,146)	126	05/01/2047
3138WK-W6-8	FNMA POOL AS9668 4.000% 05/01/47		12/01/2018	Paydown		76,110	76,110	80,135	79,650	485			485		80,135		(4,025)	(4,025)	1,513	05/01/2047
3138WL-AW-3	FNMA POOL AS9920 4.000% 07/01/47		12/01/2018	Paydown		9,922	9,922	10,541	10,479	62			62		10,541		(619)	(619)	237	07/01/2047
3138WL-BA-0	FNMA POOL AS9932 3.500% 07/01/47		12/01/2018	Paydown		38,598	38,598	39,498	39,620	(122)			(122)		39,498		(900)	(900)	751	07/01/2047
3138WM-KE-0	FNMA POOL AT0292 3.000% 03/01/43		12/01/2018	Paydown		28,820	28,820	27,467	29,097	(1,630)			(1,630)		27,467		1,353	1,353	440	03/01/2043
3138WM-KY-6	FNMA POOL AT0310 3.500% 03/01/43		12/01/2018	Paydown		2,556	2,556	2,631	2,639	(8)			(8)		2,631		(75)	(75)	54	03/01/2043
3138WM-P4-7	FNMA POOL AT0442 3.000% 03/01/43		12/01/2018	Paydown		11,979	11,979	11,416	12,095	(678)			(678)		11,417		562	562	243	03/01/2043
3138WM-WQ-0	FNMA POOL AT0654 3.000% 04/01/43		12/01/2018	Paydown		21,313	21,313	20,576	21,517	(942)			(942)		20,575		738	738	331	04/01/2043
3138WN-BL-2	FNMA POOL AT0942 3.000% 04/01/43		12/01/2018	Paydown		7,468	7,468	7,590	7,513	76			76		7,589		(121)	(121)	117	04/01/2043
3138WN-SM-7	FNMA POOL AT1751 3.000% 04/01/43		12/01/2018	Paydown		16,805	16,805	16,224	16,966	(743)			(743)		16,223		582	582	289	04/01/2043
3138WP-GT-5	FNMA POOL AT2009 3.000% 04/01/43		12/01/2018	Paydown		33,520	33,520	31,946	33,842	(1,896)			(1,896)		31,946		1,574	1,574	570	04/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WP-G2-4	FNMA POOL AT2016 3.000% 04/01/43		03/26/2018	Wachovia Capital Markets		5,504,748	5,631,456	5,649,054	5,663,572	(14,518)			(14,518)		5,649,054		(144,306)	(144,306)	54,907	04/01/2043
3138WP-G2-4	FNMA POOL AT2016 3.000% 04/01/43		03/01/2018	Paydown		153,526	153,526	154,006	154,402	(396)			(396)		154,006		(480)	(480)	741	04/01/2043
3138WP-HP-2	FNMA POOL AT2037 3.000% 04/01/43		12/01/2018	Paydown		12,934	12,934	13,420	13,008	412			412		13,420		(486)	(486)	204	04/01/2043
3138WP-HS-6	FNMA POOL AT2040 3.000% 04/01/43		12/01/2018	Paydown		28,049	28,049	29,165	28,209	955			955		29,164		(1,115)	(1,115)	568	04/01/2043
3138WP-HV-9	FNMA POOL AT2043 3.000% 04/01/43		12/01/2018	Paydown		13,851	13,851	14,408	13,930	478			478		14,408		(557)	(557)	154	04/01/2043
3138WQ-AV-4	FNMA POOL AT2719 3.000% 05/01/43		12/01/2018	Paydown		94,595	94,595	97,167	95,342	1,825			1,825		97,167		(2,572)	(2,572)	1,512	05/01/2043
3138WQ-AY-8	FNMA POOL AT2722 3.000% 05/01/43		03/26/2018	Wachovia Capital Markets		5,350,691	5,473,853	5,490,959	5,505,070	(14,112)			(14,112)		5,490,958		(140,267)	(140,267)	53,370	05/01/2043
3138WQ-AY-8	FNMA POOL AT2722 3.000% 05/01/43		03/01/2018	Paydown		145,562	145,562	146,017	146,392	(375)			(375)		146,017		(455)	(455)	716	05/01/2043
3138WQ-K9-2	FNMA POOL AT3019 3.500% 04/01/43		12/01/2018	Paydown		2,117	2,117	2,179	2,186	(7)			(7)		2,179		(62)	(62)	55	04/01/2043
3138WQ-PF-3	FNMA POOL AT3121 3.000% 04/01/28		12/01/2018	Paydown		6,614	6,614	6,789	6,757	33			33		6,790		(176)	(176)	108	04/01/2028
3138WQ-Q3-9	FNMA POOL AT3173 3.000% 05/01/43		12/01/2018	Paydown		17,830	17,830	16,993	18,002	(1,009)			(1,009)		16,993		837	837	281	05/01/2043
3138WR-JW-1	FNMA POOL AT3876 3.500% 05/01/43		12/01/2018	Paydown		2,529	2,529	2,626	2,597	29			29		2,626		(97)	(97)	48	05/01/2043
3138WR-NS-5	FNMA POOL AT4000 3.000% 05/01/43		12/01/2018	Paydown		21,385	21,385	20,381	21,591	(1,210)			(1,210)		20,381		1,004	1,004	332	05/01/2043
3138WR-S4-3	FNMA POOL AT4138 3.500% 05/01/43		12/01/2018	Paydown		78,379	78,379	81,832	81,472	361			361		81,833		(3,454)	(3,454)	1,570	05/01/2043
3138WR-YZ-7	FNMA POOL AT4327 3.500% 07/01/43		11/20/2018	JPMorgan Securities Inc		301,919	306,129	308,759	318,206	(9,447)			(9,447)		308,759		(6,840)	(6,840)	10,566	07/01/2043
3138WR-YZ-7	FNMA POOL AT4327 3.500% 07/01/43		11/01/2018	Paydown		51,369	51,369	51,811	53,395	(1,585)			(1,585)		51,810		(441)	(441)	828	07/01/2043
3138WS-QP-6	FNMA POOL AT4961 3.500% 05/01/43		12/01/2018	Paydown		1,505	1,505	1,573	1,554	19			19		1,573		(68)	(68)	24	05/01/2043
3138WS-XF-0	FNMA POOL AT5177 3.000% 05/01/43		12/01/2018	Paydown		1,125	1,125	1,069	1,131	(62)			(62)		1,069		56	56	24	05/01/2043
3138WT-R6-5	FNMA POOL AT5908 4.000% 06/01/43		12/01/2018	Paydown		77,233	77,233	80,051	81,719	(1,668)			(1,668)		80,051		(2,818)	(2,818)	1,512	06/01/2043
3138WT-V3-7	FNMA POOL AT6033 3.000% 05/01/28		12/01/2018	Paydown		7,635	7,635	7,837	7,800	38			38		7,838		(203)	(203)	124	05/01/2028
3138WT-ZJ-8	FNMA POOL AT6144 4.000% 05/01/42		12/01/2018	Paydown		15,170	15,170	15,756	16,077	(321)			(321)		15,756		(586)	(586)	288	05/01/2042
3138WU-BU-6	FNMA POOL AT6350 3.500% 06/01/43		12/01/2018	Paydown		3,647	3,647	3,787	3,746	41			41		3,787		(140)	(140)	28	06/01/2043
3138WU-MH-3	FNMA POOL AT6659 3.500% 05/01/43		12/01/2018	Paydown		104,579	104,579	110,347	108,558	1,789			1,789		110,347		(5,768)	(5,768)	1,872	05/01/2043
3138WU-3E-1	FNMA POOL AT7096 3.500% 05/01/43		12/01/2018	Paydown		57,331	57,331	60,269	59,342	927			927		60,269		(2,938)	(2,938)	1,174	05/01/2043
3138WV-CD-1	FNMA POOL AT7267 3.500% 09/01/43		12/01/2018	Paydown		8,188	8,188	8,410	8,502	(93)			(93)		8,409		(221)	(221)	209	09/01/2043
3138WV-EF-4	FNMA POOL AT7333 3.500% 08/01/43		12/01/2018	Paydown		7,932	7,932	8,162	8,237	(74)			(74)		8,163		(231)	(231)	135	08/01/2043
3138WV-H4-6	FNMA POOL AT7450 3.000% 05/01/43		12/01/2018	Paydown		564	564	542	570	(28)			(28)		542		22	22	9	05/01/2043
3138WV-H8-7	FNMA POOL AT7454 3.500% 07/01/43		12/01/2018	Paydown		678	678	704	696	8			8		704		(26)	(26)	13	07/01/2043
3138WV-N4-9	FNMA POOL AT7610 3.000% 06/01/43		12/01/2018	Paydown		4,523	4,523	4,346	4,567	(221)			(221)		4,346		177	177	77	06/01/2043
3138WV-Q6-1	FNMA POOL AT7676 3.000% 06/01/43		12/01/2018	Paydown		7,834	7,834	7,826	7,896	(69)			(69)		7,827		7	7	129	06/01/2043
3138WW-KV-0	FNMA POOL AT8407 3.000% 06/01/43		12/01/2018	Paydown		4,170	4,170	4,006	4,210	(204)			(204)		4,006		164	164	102	06/01/2043
3138WX-WH-6	FNMA POOL AT9647 3.000% 07/01/43		12/01/2018	Paydown		478	478	459	482	(23)			(23)		459		19	19	8	07/01/2043
3138WX-W5-2	FNMA POOL AT9667 3.500% 07/01/43		12/01/2018	Paydown		41,275	41,275	42,919	42,614	306			306		42,920		(1,645)	(1,645)	703	07/01/2043
3138WZ-TZ-5	FNMA POOL AU0567 3.500% 08/01/43		12/01/2018	Paydown		17,279	17,279	18,165	17,886	279			279		18,165		(886)	(886)	317	08/01/2043
3138X0-A4-0	FNMA POOL AU0926 3.500% 07/01/43		12/01/2018	Paydown		126,518	126,518	131,450	130,620	830			830		131,450		(4,932)	(4,932)	2,539	07/01/2043
3138X0-BZ-0	FNMA POOL AU0955 3.500% 08/01/43		12/01/2018	Paydown		98,622	98,622	102,467	101,820	647			647		102,467		(3,845)	(3,845)	1,824	08/01/2043
3138X0-Y2-8	FNMA POOL AU1628 3.000% 07/01/43		03/26/2018	Wachovia Capital Markets		2,096,288	2,144,540	2,236,353	2,156,770	79,583			79,583		2,236,353		(140,065)	(140,065)	20,909	07/01/2043
3138X0-Y2-8	FNMA POOL AU1628 3.000% 07/01/43		12/01/2018	Paydown		62,058	62,058	64,617	62,412	2,205			2,205		64,617		(2,559)	(2,559)	379	07/01/2043
3138X0-Y9-3	FNMA POOL AU1635 3.500% 07/01/43		12/01/2018	Paydown		16,156	16,156	16,754	16,680	74			74		16,754		(598)	(598)	303	07/01/2043
3138X0-ZA-9	FNMA POOL AU1636 3.500% 07/01/43		12/01/2018	Paydown		200,524	200,524	208,083	207,026	1,057			1,057		208,083		(7,559)	(7,559)	3,794	07/01/2043
3138X0-Z0-4	FNMA POOL AU1650 3.500% 07/01/43		12/01/2018	Paydown		221,148	221,148	229,484	228,318	1,166			1,166		229,484		(8,336)	(8,336)	4,170	07/01/2043
3138X2-LN-2	FNMA POOL AU3032 3.500% 08/01/43		12/01/2018	Paydown		3,117	3,117	3,208	3,237	(29)			(29)		3,208		(91)	(91)	26	08/01/2043
3138X3-EH-1	FNMA POOL AU3735 3.000% 08/01/43		03/26/2018	Wachovia Capital Markets		5,720,053	5,851,717	5,868,175	5,885,090	(16,915)			(16,915)		5,868,175		(148,122)	(148,122)	57,054	08/01/2043
3138X3-EH-1	FNMA POOL AU3735 3.000% 08/01/43		03/01/2018	Paydown		144,388	144,388	144,794	145,211	(417)			(417)		144,794		(406)	(406)	653	08/01/2043
3138X3-EU-2	FNMA POOL AU3746 3.500% 08/01/43		12/01/2018	Paydown		77,775	77,775	80,807	80,297	510			510		80,807		(3,032)	(3,032)	1,378	08/01/2043
3138X3-XM-9	FNMA POOL AU4283 3.500% 09/01/43		12/01/2018	Paydown		27,099	27,099	28,488	28,050	438			438		28,488		(1,389)	(1,389)	514	09/01/2043
3138X3-6W-7	FNMA POOL AU4484 3.500% 07/01/43		12/01/2018	Paydown		18,948	18,948	19,713	19,562	151			151		19,713		(765)	(765)	404	07/01/2043
3138X4-V9-8	FNMA POOL AU5139 3.500% 08/01/43		12/01/2018	Paydown		204,065	204,065	212,738	210,681	2,057			2,057		212,738		(8,673)	(8,673)	4,096	08/01/2043
3138X5-AB-3	FNMA POOL AU5401 3.500% 08/01/43		12/01/2018	Paydown		46,795	46,795	47,190	48,510	(1,320)			(1,320)		47,190		(395)	(395)	941	08/01/2043
3138X5-WB-9	FNMA POOL AU6041 3.500% 09/01/28		12/01/2018	Paydown		89,300	89,300	94,268	92,718	1,549			1,549		94,267		(4,967)	(4,967)	1,702	09/01/2028
3138X6-GQ-2	FNMA POOL AU6506 3.500% 03/01/29		10/03/2018	Pershing LLC		30,369	30,218	31,854	31,351	503			503		31,854		(1,485)	(1,485)	925	03/01/2029
3138X6-GQ-2	FNMA POOL AU6506 3.500% 03/01/29		12/01/2018	Paydown		40,556	40,556	42,722	42,076	646			646		42,722		(2,166)	(2,166)	881	03/01/2029
3138X6-P5-8	FNMA POOL AU6743 4.000% 10/01/43		12/01/2018	Paydown		150,012	150,012	159,763	158,070	1,693			1,693		159,763		(9,751)	(9,751)	3,124	10/01/2043

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138X6-WZ-4	FNMA POOL AU6963	3.500% 10/01/28		12/01/2018	Paydown		127,185	127,185	134,180	132,054	2,126			2,126		134,180		(6,995)	(6,995)	2,434	10/01/2028
3138X7-BR-3	FNMA POOL AU7247	3.500% 10/01/43		11/20/2018	JPMorgan Securities Inc		37,122	37,639	38,698	39,124	(426)			(426)		38,698		(1,576)	(1,576)	1,299	10/01/2043
3138X7-BR-3	FNMA POOL AU7247	3.500% 10/01/43		11/01/2018	Paydown		4,286	4,286	4,407	4,456	(49)			(49)		4,407		(121)	(121)	84	10/01/2043
3138X8-XC-0	FNMA POOL AU8774	3.000% 10/01/28		12/01/2018	Paydown		13,734	13,734	14,030	14,031	(1)			(1)		14,030		(296)	(296)	224	10/01/2028
3138XB-AY-0	FNMA POOL AV0022	4.000% 11/01/43		06/06/2018	Bank of America Securities		22,798	22,337	23,628	23,485	144			144		23,629		(831)	(831)	476	11/01/2043
3138XB-AY-0	FNMA POOL AV0022	4.000% 11/01/43		06/01/2018	Paydown		1,645	1,645	1,740	1,729	11			11		1,740		(95)	(95)	18	11/01/2043
3138XB-GJ-7	FNMA POOL AV0200	3.500% 10/01/28		10/03/2018	Pershing LLC		144,178	143,460	151,227	148,751	2,477			2,477		151,228		(7,050)	(7,050)	4,393	10/01/2028
3138XB-GJ-7	FNMA POOL AV0200	3.500% 10/01/28		10/01/2018	Paydown		24,318	24,318	25,634	25,215	420			420		25,635		(1,317)	(1,317)	417	10/01/2028
3138XC-CE-0	FNMA POOL AV0968	2.000% 12/01/26		12/01/2018	Paydown		5,555	5,555	5,460	5,477	(18)			(18)		5,459		96	96	60	12/01/2026
3138XD-DB-3	FNMA POOL AV1897	3.500% 12/01/28		10/31/2018	Various		315,378	314,011	334,495	325,443	9,052			9,052		334,495		(19,117)	(19,117)	9,380	12/01/2028
3138XD-DB-3	FNMA POOL AV1897	3.500% 12/01/28		12/01/2018	Paydown		403,863	403,863	430,209	418,566	11,643			11,643		430,209		(26,346)	(26,346)	6,599	12/01/2028
3138XD-SP-6	FNMA POOL AV2325	3.500% 12/01/28		10/31/2018	Various		865,940	862,177	918,421	893,566	24,855			24,855		918,421		(52,481)	(52,481)	25,746	12/01/2028
3138XD-SP-6	FNMA POOL AV2325	3.500% 12/01/28		12/01/2018	Paydown		1,901,836	1,901,836	2,025,901	1,971,075	54,826			54,826		2,025,901		(124,065)	(124,065)	32,822	12/01/2028
3138XD-TL-4	FNMA POOL AV2354	3.500% 01/01/44		12/01/2018	Paydown		54,501	54,501	57,295	56,404	890			890		57,294		(2,793)	(2,793)	1,042	01/01/2044
3138XG-AY-9	FNMA POOL AV4522	3.000% 01/01/29		01/24/2018	JPMorgan Securities Inc		109,903	108,656	111,907	111,053	853			853		111,906		(2,003)	(2,003)	398	01/01/2029
3138XG-AY-9	FNMA POOL AV4522	3.000% 01/01/29		02/01/2018	Paydown		2,994	2,994	3,084	3,060	24			24		3,084		(90)	(90)	282	01/01/2029
3138XH-AW-1	FNMA POOL AV5420	5.000% 01/01/44		12/01/2018	Paydown		31,444	31,444	34,519	34,242	278			278		34,520		(3,076)	(3,076)	733	01/01/2044
3138XJ-AC-1	FNMA POOL AV6302	3.500% 12/01/28		10/03/2018	Barclays Capital Inc		27,252	27,140	28,610	28,069	541			541		28,610		(1,358)	(1,358)	831	12/01/2028
3138XJ-AC-1	FNMA POOL AV6302	3.500% 12/01/28		10/01/2018	Paydown		4,123	4,123	4,347	4,264	82			82		4,346		(223)	(223)	86	12/01/2028
3138XJ-JX-6	FNMA POOL AV6577	4.000% 03/01/44		12/01/2018	Paydown		10,829	10,829	11,663	11,456	207			207		11,663		(834)	(834)	286	03/01/2044
3138XL-V6-6	FNMA POOL AV8736	5.000% 03/01/44		12/01/2018	Paydown		98,647	98,647	108,296	107,425	871			871		108,296		(9,649)	(9,649)	4,017	03/01/2044
3138XL-5M-0	FNMA POOL AV8951	3.500% 02/01/29		10/03/2018	Barclays Capital Inc		31,779	31,649	33,362	32,732	631			631		33,363		(1,584)	(1,584)	969	02/01/2029
3138XL-5M-0	FNMA POOL AV8951	3.500% 02/01/29		10/01/2018	Paydown		6,316	6,316	6,658	6,532	126			126		6,658		(342)	(342)	107	02/01/2029
3138XM-KP-4	FNMA POOL AV9301	3.500% 02/01/29		12/01/2018	Paydown		34,788	34,788	36,641	36,055	587			587		36,642		(1,854)	(1,854)	649	02/01/2029
3138XQ-BF-7	FNMA POOL AW0937	3.000% 04/01/29		12/01/2018	Paydown		60,729	60,729	62,726	62,040	686			686		62,726		(1,997)	(1,997)	1,071	04/01/2029
3138XQ-KS-9	FNMA POOL AW1204	3.500% 03/01/29		10/03/2018	Barclays Capital Inc		26,543	26,435	27,866	27,339	527			527		27,866		(1,323)	(1,323)	810	03/01/2029
3138XQ-KS-9	FNMA POOL AW1204	3.500% 03/01/29		10/01/2018	Paydown		5,940	5,940	6,261	6,144	118			118		6,262		(322)	(322)	100	03/01/2029
3138XQ-L5-8	FNMA POOL AW1247	3.000% 05/01/29		12/01/2018	Paydown		33,761	33,761	34,893	34,507	386			386		34,893		(1,132)	(1,132)	522	05/01/2029
3138XQ-NE-7	FNMA POOL AW1288	3.500% 06/01/29		12/01/2018	Paydown		12,026	12,026	12,666	12,481	186			186		12,667		(641)	(641)	288	06/01/2029
3138XQ-N4-9	FNMA POOL AW1310	3.500% 07/01/44		12/01/2018	Paydown		56,503	56,503	57,898	58,529	(631)			(631)		57,898		(1,395)	(1,395)	1,012	07/01/2044
3138XS-MN-4	FNMA POOL AW3064	3.000% 04/01/29		12/01/2018	Paydown		65,072	65,072	67,253	66,508	745			745		67,253		(2,181)	(2,181)	1,307	04/01/2029
3138XS-PZ-4	FNMA POOL AW3139	4.000% 05/01/39		12/01/2018	Paydown		244	244	262	257	5			5		262		(18)	(18)	5	05/01/2039
3138XW-DK-1	FNMA POOL AW6405	3.500% 06/01/44		12/01/2018	Paydown		7,815	7,815	7,978	8,109	(130)			(130)		7,979		(164)	(164)	84	06/01/2044
3138XW-ZU-5	FNMA POOL AW7054	4.000% 07/01/44		12/01/2018	Paydown		11,430	11,430	12,046	12,024	22			22		12,046		(616)	(616)	230	07/01/2044
3138XW-ZV-3	FNMA POOL AW7055	4.000% 07/01/44		12/01/2018	Paydown		16,092	16,092	17,279	17,034	245			245		17,279		(1,187)	(1,187)	237	07/01/2044
3138XW-2D-9	FNMA POOL AW7071	3.500% 07/01/29		10/03/2018	Pershing LLC		88,069	87,631	92,376	90,889	1,486			1,486		92,375		(4,306)	(4,306)	2,684	07/01/2029
3138XW-2D-9	FNMA POOL AW7071	3.500% 07/01/29		10/01/2018	Paydown		29,913	29,913	31,533	31,026	507			507		31,533		(1,620)	(1,620)	435	07/01/2029
3138XW-2P-2	FNMA POOL AW7081	4.000% 07/01/44		12/01/2018	Paydown		1,514	1,514	1,595	1,593	3			3		1,596		(82)	(82)	22	07/01/2044
3138XW-4S-4	FNMA POOL AW7132	4.000% 10/01/44		08/06/2018	JPMorgan Securities Inc		196,164	192,554	205,491	202,114	3,377			3,377		205,491		(9,327)	(9,327)	5,392	10/01/2044
3138XW-4S-4	FNMA POOL AW7132	4.000% 10/01/44		08/01/2018	Paydown		19,477	19,477	20,786	20,444	342			342		20,786		(1,309)	(1,309)	329	10/01/2044
3138XX-G2-6	FNMA POOL AW7416	3.500% 01/01/42		12/01/2018	Paydown		27,065	27,065	28,209	27,998	211			211		28,209		(1,144)	(1,144)	377	01/01/2042
3138XX-LX-2	FNMA POOL AW7541	4.000% 08/01/46		11/20/2018	JPMorgan Securities Inc		5,666	5,610	5,989	5,942	47			47		5,989		(323)	(323)	221	08/01/2046
3138XX-LX-2	FNMA POOL AW7541	4.000% 08/01/46		11/01/2018	Paydown		1,460	1,460	1,559	1,547	12			12		1,559		(99)	(99)	25	08/01/2046
3138XX-ZJ-8	FNMA POOL AW7944	3.500% 08/01/44		12/01/2018	Paydown		8,405	8,405	8,742	8,664	78			78		8,742		(337)	(337)	190	08/01/2044
3138XY-BY-9	FNMA POOL AW8154	3.500% 01/01/42		12/01/2018	Paydown		11,278	11,278	11,610	11,650	(41)			(41)		11,609		(331)	(331)	220	01/01/2042
3138XY-CR-3	FNMA POOL AW8179	3.500% 09/01/44		12/01/2018	Paydown		6,952	6,952	7,234	7,192	42			42		7,234		(282)	(282)	139	09/01/2044
3138XY-VT-8	FNMA POOL AW8725	3.500% 07/01/29		10/03/2018	Barclays Capital Inc		56,574	56,343	59,394	58,306	1,087			1,087		59,393		(2,819)	(2,819)	1,726	07/01/2029
3138XY-VT-8	FNMA POOL AW8725	3.500% 07/01/29		10/01/2018	Paydown		10,473	10,473	11,040	10,838	202			202		11,040		(567)	(567)	195	07/01/2029
3138XY-6Q-2	FNMA POOL AW8978	3.500% 07/01/29		10/03/2018	Pershing LLC		49,465	49,218	51,883	51,065	819			819		51,884		(2,419)	(2,419)	1,507	07/01/2029
3138XY-6Q-2	FNMA POOL AW8978	3.500% 07/01/29		10/01/2018	Paydown		8,110	8,110	8,550	8,414	135			135		8,549		(439)	(439)	170	07/01/2029
3138XZ-LD-1	FNMA POOL AW9323	3.500% 09/01/29		10/03/2018	Barclays Capital Inc		55,561	55,334	58,330	57,228	1,102			1,102		58,330		(2,769)	(2,769)	1,695	09/01/2029
3138XZ-LD-1	FNMA POOL AW9323	3.500% 09/01/29		10/01/2018	Paydown		3,436	3,436	3,622	3,554	68			68		3,622		(186)	(186)	56	09/01/2029
3138XZ-LY-5	FNMA POOL AW9342	3.500% 11/01/29		10/03/2018	Pershing LLC		14,948	14,874	15,679	15,445	234			234		15,679		(731)	(731)	455	11/01/2029

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138XZ-LY-5	FNMA POOL AW9342	3.500% 11/01/29		10/01/2018	Paydown		872	872	919	905	14			14		919		(47)	(47)	14	11/01/2029
3138Y1-DM-4	FNMA POOL AX0107	3.500% 08/01/29		10/03/2018	Pershing LLC		170,721	169,871	179,068	176,242	2,827			2,827		179,069		(8,348)	(8,348)	5,202	08/01/2029
3138Y1-DM-4	FNMA POOL AX0107	3.500% 08/01/29		10/01/2018	Paydown		33,989	33,989	35,829	35,263	566			566		35,829		(1,840)	(1,840)	526	08/01/2029
3138Y2-PF-4	FNMA POOL AX1321	3.500% 09/01/29		12/01/2018	Paydown		65,470	65,470	69,746	68,038	1,708			1,708		69,746		(4,276)	(4,276)	1,310	09/01/2029
3138Y2-TW-3	FNMA POOL AX1464	3.000% 12/01/44		12/01/2018	Paydown		3,105	3,105	3,142	3,125	17			17		3,142		(37)	(37)	48	12/01/2044
3138Y4-BK-4	FNMA POOL AX2741	3.500% 10/01/29		12/01/2018	Paydown		15,398	15,398	16,384	16,001	383			383		16,384		(986)	(986)	288	10/01/2029
3138Y4-PH-6	FNMA POOL AX3123	4.000% 10/01/44		12/01/2018	Paydown		4,978	4,978	5,246	5,236	10			10		5,246		(268)	(268)	129	10/01/2044
3138Y4-TK-5	FNMA POOL AX3253	3.500% 09/01/32		12/01/2018	Paydown		62,744	62,744	66,678	65,259	1,419			1,419		66,678		(3,934)	(3,934)	1,175	09/01/2032
3138Y4-UY-3	FNMA POOL AX3298	3.000% 08/01/30		12/01/2018	Paydown		6,345	6,345	6,615	6,486	130			130		6,616		(271)	(271)	101	08/01/2030
3138Y5-DL-7	FNMA POOL AX3706	4.000% 09/01/42		12/01/2018	Paydown		17,202	17,202	18,438	18,128	310			310		18,438		(1,236)	(1,236)	363	09/01/2042
3138Y5-XR-2	FNMA POOL AX4287	3.000% 01/01/45		12/01/2018	Paydown		3,709	3,709	3,753	3,732	21			21		3,753		(44)	(44)	42	01/01/2045
3138Y6-3F-9	FNMA POOL AX5297	5.000% 01/01/42		11/06/2018	Nomura Securities Intl Inc		340,180	320,877	354,695	346,974	7,721			7,721		354,695		(14,515)	(14,515)	15,242	01/01/2042
3138Y6-3F-9	FNMA POOL AX5297	5.000% 01/01/42		11/01/2018	Paydown		58,470	58,470	64,632	63,225	1,407			1,407		64,632		(6,162)	(6,162)	1,589	01/01/2042
3138Y7-TC-6	FNMA POOL AX5946	4.000% 10/01/44		12/01/2018	Paydown		1,925	1,925	2,055	2,020	34			34		2,054		(129)	(129)	19	10/01/2044
3138Y7-XZ-0	FNMA POOL AX6095	3.500% 10/01/44		12/01/2018	Paydown		36,911	36,911	39,238	38,321	917			917		39,238		(2,327)	(2,327)	685	10/01/2044
3138Y7-SR-9	FNMA POOL AX6255	4.000% 12/01/44		12/01/2018	Paydown		5,874	5,874	6,353	6,233	119			119		6,352		(478)	(478)	96	12/01/2044
3138Y8-PW-4	FNMA POOL AX6736	3.000% 04/01/45		12/01/2018	Paydown		532	532	538	535	3			3		538		(6)	(6)	9	04/01/2045
3138Y9-QF-8	FNMA POOL AX7653	3.500% 12/01/29		10/03/2018	Barclays Capital Inc		54,797	54,573	57,528	56,441	1,087			1,087		57,528		(2,731)	(2,731)	1,671	12/01/2029
3138Y9-QF-8	FNMA POOL AX7653	3.500% 12/01/29		10/01/2018	Paydown		12,330	12,330	12,998	12,752	246			246		12,998		(668)	(668)	131	12/01/2029
3138YB-X6-5	FNMA POOL AX9700	3.000% 07/01/30		12/01/2018	Paydown		10,192	10,192	10,610	10,418	191			191		10,609		(417)	(417)	137	07/01/2030
3138YD-AU-3	FNMA POOL AY0018	3.500% 01/01/30		10/03/2018	Barclays Capital Inc		116,630	116,153	122,442	120,128	2,314			2,314		122,442		(5,812)	(5,812)	3,557	01/01/2030
3138YD-AU-3	FNMA POOL AY0018	3.500% 01/01/30		10/01/2018	Paydown		29,055	29,055	30,628	30,049	579			579		30,628		(1,573)	(1,573)	437	01/01/2030
3138YD-KM-0	FNMA POOL AY0299	4.000% 12/01/44		12/01/2018	Paydown		3,703	3,703	4,005	3,929	75			75		4,004		(301)	(301)	96	12/01/2044
3138YD-P5-2	FNMA POOL AY0443	3.500% 01/01/45		12/01/2018	Paydown		633	633	657	652	5			5		657		(24)	(24)	12	01/01/2045
3138YD-TF-6	FNMA POOL AY0549	3.000% 09/01/22		02/22/2018	Credit Suisse Securities USA		795,306	790,796	820,049	805,901	14,148			14,148		820,049		(24,743)	(24,743)	5,667	09/01/2022
3138YD-TF-6	FNMA POOL AY0549	3.000% 09/01/22		02/01/2018	Paydown		59,183	59,183	61,372	60,313	1,059			1,059		61,372		(2,189)	(2,189)	224	09/01/2022
3138YD-Z2-8	FNMA POOL AY0760	3.500% 03/01/45		12/01/2018	Paydown		14,300	14,300	14,844	14,724	120			120		14,844		(544)	(544)	235	03/01/2045
3138YD-4N-6	FNMA POOL AY0828	2.500% 05/01/30		12/01/2018	Paydown		23,785	23,785	24,068	23,846	221			221		24,067		(282)	(282)	359	05/01/2030
3138YF-CC-6	FNMA POOL AY1866	4.000% 02/01/45		12/01/2018	Paydown		6,607	6,607	7,145	7,013	132			132		7,145		(538)	(538)	152	02/01/2045
3138YF-QY-3	FNMA POOL AY2270	3.500% 01/01/45		12/01/2018	Paydown		5,223	5,223	5,525	5,416	109			109		5,525		(302)	(302)	35	01/01/2045
3138YF-7F-5	FNMA POOL AY2693	4.000% 02/01/45		12/01/2018	Paydown		20,422	20,422	22,017	21,675	342			342		22,017		(1,595)	(1,595)	452	02/01/2045
3138YG-L3-4	FNMA POOL AY3045	3.500% 02/01/30		10/03/2018	Pershing LLC		29,657	29,510	31,107	30,662	445			445		31,107		(1,450)	(1,450)	904	02/01/2030
3138YG-L3-4	FNMA POOL AY3045	3.500% 02/01/30		10/01/2018	Paydown		1,743	1,743	1,837	1,811	26			26		1,837		(94)	(94)	28	02/01/2030
3138YG-WZ-1	FNMA POOL AY3363	3.000% 04/01/45		12/01/2018	Paydown		148,551	148,551	150,107	149,027	1,079			1,079		150,106		(1,555)	(1,555)	2,528	04/01/2045
3138YG-XL-1	FNMA POOL AY3382	3.000% 04/01/45		12/01/2018	Paydown		85,609	85,609	86,599	85,964	635			635		86,599		(990)	(990)	1,429	04/01/2045
3138YG-YN-6	FNMA POOL AY3416	2.500% 04/01/30		12/01/2018	Paydown		41,483	41,483	41,966	41,584	382			382		41,966		(483)	(483)	601	04/01/2030
3138YH-KL-3	FNMA POOL AY3898	3.500% 03/01/30		10/03/2018	Pershing LLC		27,617	27,480	28,968	28,574	393			393		28,967		(1,350)	(1,350)	842	03/01/2030
3138YH-KL-3	FNMA POOL AY3898	3.500% 03/01/30		10/01/2018	Paydown		6,070	6,070	6,399	6,312	87			87		6,399		(329)	(329)	86	03/01/2030
3138YJ-R5-7	FNMA POOL AY5007	4.000% 03/01/45		12/01/2018	Paydown		6,989	6,989	7,366	7,353	13			13		7,366		(377)	(377)	156	03/01/2045
3138YJ-YL-4	FNMA POOL AY5214	3.500% 05/01/45		12/01/2018	Paydown		12,017	12,017	12,474	12,373	101			101		12,474		(457)	(457)	184	05/01/2045
3138YK-CT-8	FNMA POOL AY5481	3.500% 03/01/45		12/01/2018	Paydown		4,931	4,931	5,216	5,113	103			103		5,216		(285)	(285)	55	03/01/2045
3138YL-FS-5	FNMA POOL AY6476	3.500% 03/01/45		12/01/2018	Paydown		10,199	10,199	10,788	10,576	213			213		10,789		(590)	(590)	226	03/01/2045
3138YL-H3-8	FNMA POOL AY6549	4.000% 06/01/45		12/01/2018	Paydown		1,494	1,494	1,594	1,565	29			29		1,594		(100)	(100)	33	06/01/2045
3138YM-NM-7	FNMA POOL AY7595	3.500% 04/01/45		12/01/2018	Paydown		35,691	35,691	37,476	36,748	728			728		37,476		(1,785)	(1,785)	575	04/01/2045
3138YM-4Y-2	FNMA POOL AY8038	3.500% 04/01/45		12/01/2018	Paydown		457	457	474	470	4			4		474		(17)	(17)	9	04/01/2045
3138YN-AY-3	FNMA POOL AY8122	3.000% 06/01/30		12/01/2018	Paydown		57,347	57,347	60,156	58,523	1,633			1,633		60,156		(2,809)	(2,809)	864	06/01/2030
3138YN-C3-9	FNMA POOL AY8189	4.000% 04/01/45		12/01/2018	Paydown		26,056	26,056	27,461	27,413	48			48		27,461		(1,405)	(1,405)	435	04/01/2045
3138YN-DY-0	FNMA POOL AY8218	4.000% 05/01/45		12/01/2018	Paydown		28,442	28,442	30,540	30,112	428			428		30,540		(2,098)	(2,098)	563	05/01/2045
3138YN-MC-8	FNMA POOL AY8454	2.313% 08/01/45		10/31/2018	Transfer in Kind		592,441	594,782	607,212	600,706	6,507			6,507		607,213		(14,772)	(14,772)	12,687	08/01/2045
3138YN-MC-8	FNMA POOL AY8454	2.313% 08/01/45		10/01/2018	Paydown		197,937	197,937	202,074	199,909	2,165			2,165		202,074		(4,137)	(4,137)	1,930	08/01/2045
3138YP-EQ-1	FNMA POOL AY9142	3.500% 05/01/45		12/01/2018	Paydown		7,972	7,972	8,275	8,210	65			65		8,275		(303)	(303)	237	05/01/2045
3138YP-M3-3	FNMA POOL AY9377	3.000% 04/01/45		12/01/2018	Paydown		2,877	2,877	2,910	2,889	21			21		2,910		(33)	(33)	48	04/01/2045
3138YR-R3-4	FNMA POOL AZ0505	2.354% 06/01/45		10/31/2018	Transfer in Kind		224,614	229,849	235,056	230,411	4,645			4,645		235,056		(10,442)	(10,442)	4,930	06/01/2045
3138YR-R3-4	FNMA POOL AZ0505	2.354% 06/01/45		10/03/2018	Paydown		12,207	12,207	12,484	12,237	247			247		12,484		(277)	(277)	97	06/01/2045
3138YR-3Y-2	FNMA POOL AZ0814	3.500% 07/01/45		03/06/2018	JPMorgan Securities Inc		10,394	10,408	10,748	10,721	27			27		10,748		(354)	(354)	103	07/01/2045

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138YR-3Y-2	FNMA POOL AZ0814	3.500% 07/01/45		03/01/2018	Paydown		314	314	325	323	1			1		324		(10)	(10)	2	07/01/2045
3138YS-HE-9	FNMA POOL AZ1128	3.500% 07/01/45		12/01/2018	Paydown		1,053	1,053	1,093	1,084	9			9		1,093		(40)	(40)	20	07/01/2045
3138YT-L5-1	FNMA POOL AZ2147	3.500% 07/01/45		12/01/2018	Paydown		6,617	6,617	6,869	6,805	64			64		6,869		(252)	(252)	173	07/01/2045
3138YT-MU-5	FNMA POOL AZ2170	2.500% 07/01/30		12/01/2018	Paydown		11,927	11,927	12,065	11,956	109			109		12,065		(138)	(138)	125	07/01/2030
3138YT-RT-3	FNMA POOL AZ2297	3.000% 07/01/30		12/01/2018	Paydown		8,404	8,404	8,717	8,593	124			124		8,717		(313)	(313)	135	07/01/2030
3138YU-WP-2	FNMA POOL AZ3353	4.000% 07/01/45		12/01/2018	Paydown		13,773	13,773	14,651	14,554	97			97		14,651		(878)	(878)	276	07/01/2045
3138YW-KG-1	FNMA POOL AZ4794	3.000% 10/01/30		05/23/2018	Nomura Securities Intl Inc		146,383	147,558	154,060	150,378	3,683			3,683		154,061		(7,678)	(7,678)	2,140	10/01/2030
3138YW-KG-1	FNMA POOL AZ4794	3.000% 10/01/30		05/01/2018	Paydown		9,843	9,843	10,276	10,031	246			246		10,277		(434)	(434)	72	10/01/2030
3138YX-K9-5	FNMA POOL AZ5719	3.000% 09/01/30		12/01/2018	Paydown		15,523	15,523	16,100	15,868	232			232		16,100		(577)	(577)	240	09/01/2030
3138YX-UK-9	FNMA POOL AZ5985	3.000% 07/01/45		12/01/2018	Paydown		22,797	22,797	23,354	22,934	420			420		23,354		(557)	(557)	336	07/01/2045
3138YY-7D-9	FNMA POOL AZ7191	4.000% 05/01/44		12/01/2018	Paydown		78,627	78,627	83,492	82,887	605			605		83,492		(4,865)	(4,865)	2,082	05/01/2044
3140E0-EH-4	FNMA POOL AZ7335	4.000% 11/01/45		12/01/2018	Paydown		161,164	161,164	169,858	169,065	793			793		169,858		(8,694)	(8,694)	2,964	11/01/2045
3140E0-V3-6	FNMA POOL AZ7833	3.000% 08/01/30		12/01/2018	Paydown		9,015	9,015	9,399	9,216	184			184		9,400		(385)	(385)	124	08/01/2030
3140E1-C6-8	FNMA POOL AZ8192	4.000% 10/01/45		01/09/2018	Salomon Brothers		562,449	539,035	574,998	564,365	10,633			10,633		574,998		(12,549)	(12,549)	2,396	10/01/2045
3140E1-C6-8	FNMA POOL AZ8192	4.000% 10/01/45		01/01/2018	Paydown		67,306	67,306	71,796	70,469	1,328			1,328		71,797		(4,491)	(4,491)	224	10/01/2045
3140E1-RT-2	FNMA POOL AZ8597	3.000% 08/01/30		12/01/2018	Paydown		3,037	3,037	3,166	3,105	62			62		3,167		(130)	(130)	43	08/01/2030
3140E2-FT-3	FNMA POOL AZ9177	4.000% 09/01/45		12/01/2018	Paydown		2,083	2,083	2,195	2,191	4			4		2,195		(112)	(112)	44	09/01/2045
3140E2-HV-6	FNMA POOL AZ9243	4.000% 10/01/45		12/01/2018	Paydown		10,170	10,170	10,995	10,796	200			200		10,996		(826)	(826)	247	10/01/2045
3140E2-HW-4	FNMA POOL AZ9244	4.000% 10/01/45		12/01/2018	Paydown		6,861	6,861	7,399	7,265	134			134		7,399		(538)	(538)	134	10/01/2045
3140E2-TV-3	FNMA POOL AZ9563	2.671% 12/01/45		10/31/2018	Transfer in Kind		382,725	388,753	398,198	392,663	5,535			5,535		398,198		(15,473)	(15,473)	9,514	12/01/2045
3140E2-TV-3	FNMA POOL AZ9563	2.671% 12/01/45		10/01/2018	Paydown		31,446	31,446	32,210	31,762	448			448		32,210		(764)	(764)	561	12/01/2045
3140E3-QM-9	FNMA POOL AZ9975	2.612% 11/01/45		10/31/2018	Transfer in Kind		263,150	267,299	274,483	269,660	4,823			4,823		274,483		(11,333)	(11,333)	6,400	11/01/2045
3140E3-QM-9	FNMA POOL AZ9975	2.612% 11/01/45		10/01/2018	Paydown		97,433	97,433	100,052	98,294	1,758			1,758		100,052		(2,619)	(2,619)	1,276	11/01/2045
3140E4-2P-1	FNMA POOL BA0781	3.000% 11/01/30		12/01/2018	Paydown		7,092	7,092	7,380	7,237	143			143		7,380		(288)	(288)	115	11/01/2030
3140E7-FT-2	FNMA POOL BA2877	4.000% 10/01/45		12/01/2018	Paydown		23,217	23,217	25,032	24,646	386			386		25,032		(1,815)	(1,815)	505	10/01/2045
3140E7-FU-9	FNMA POOL BA2878	4.000% 10/01/45		12/01/2018	Paydown		22,641	22,641	24,347	23,974	373			373		24,347		(1,706)	(1,706)	433	10/01/2045
3140E7-FV-7	FNMA POOL BA2879	4.000% 10/01/45		12/01/2018	Paydown		24,751	24,751	26,535	26,193	342			342		26,535		(1,784)	(1,784)	375	10/01/2045
3140E7-GN-4	FNMA POOL BA2904	4.000% 11/01/45		12/01/2018	Paydown		64,847	64,847	69,657	68,846	811			811		69,657		(4,810)	(4,810)	1,282	11/01/2045
3140E7-GP-9	FNMA POOL BA2905	4.000% 11/01/45		12/01/2018	Paydown		43,181	43,181	46,269	45,729	540			540		46,269		(3,088)	(3,088)	920	11/01/2045
3140E7-HA-1	FNMA POOL BA2924	4.000% 12/01/45		12/01/2018	Paydown		16,979	16,979	18,098	17,971	127			127		18,098		(1,119)	(1,119)	423	12/01/2045
3140E9-HN-9	FNMA POOL BA4736	4.000% 12/01/45		12/01/2018	Paydown		27,378	27,378	29,189	29,067	123			123		29,190		(1,812)	(1,812)	536	12/01/2045
3140E9-HP-4	FNMA POOL BA4737	4.000% 12/01/45		12/01/2018	Paydown		30,165	30,165	32,082	31,945	137			137		32,082		(1,917)	(1,917)	748	12/01/2045
3140E9-JY-3	FNMA POOL BA4778	3.500% 01/01/46		12/01/2018	Paydown		146,367	146,367	151,124	151,030	94			94		151,124		(4,757)	(4,757)	2,955	01/01/2046
3140E9-J3-1	FNMA POOL BA4781	4.000% 01/01/46		12/01/2018	Paydown		66,996	66,996	71,634	70,604	1,029			1,029		71,633		(4,637)	(4,637)	1,298	01/01/2046
3140EU-EB-1	FNMA POOL BC0129	3.000% 12/01/30		05/23/2018	SUNTRUST CAPITAL MARKETS INC		784,714	791,330	829,907	807,433	22,473			22,473		829,906		(45,192)	(45,192)	11,474	12/01/2030
3140EU-EB-1	FNMA POOL BC0129	3.000% 12/01/30		05/01/2018	Paydown		52,983	52,983	55,565	54,061	1,505			1,505		55,566		(2,583)	(2,583)	416	12/01/2030
3140EU-FL-8	FNMA POOL BC0170	4.000% 01/01/46		12/01/2018	Paydown		3,630	3,630	3,846	3,828	18			18		3,846		(216)	(216)	76	01/01/2046
3140EU-JL-4	FNMA POOL BC0266	3.500% 02/01/31		05/15/2018	Morgan Stanley CO Incorporated		533,425	528,226	563,468	549,189	14,279			14,279		563,468		(30,043)	(30,043)	8,525	02/01/2031
3140EU-JL-4	FNMA POOL BC0266	3.500% 02/01/31		05/01/2018	Paydown		34,519	34,519	36,822	35,889	933			933		36,822		(2,303)	(2,303)	316	02/01/2031
3140EU-K8-1	FNMA POOL BC0318	3.500% 03/01/31		05/15/2018	Morgan Stanley CO Incorporated		475,888	471,249	503,500	489,952	13,548			13,548		503,500		(27,612)	(27,612)	7,605	03/01/2031
3140EU-K8-1	FNMA POOL BC0318	3.500% 03/01/31		05/01/2018	Paydown		32,454	32,454	34,675	33,742	933			933		34,675		(2,221)	(2,221)	298	03/01/2031
3140EU-Q5-1	FNMA POOL BC0475	3.500% 12/01/45		02/22/2018	JPMorgan Securities Inc		3,563,897	3,571,710	3,690,023	3,671,327	18,696			18,696		3,690,023		(126,126)	(126,126)	25,002	12/01/2045
3140EU-Q5-1	FNMA POOL BC0475	3.500% 12/01/45		03/01/2018	Paydown		118,015	118,015	121,924	121,306	618			618		121,924		(3,909)	(3,909)	11,234	12/01/2045
3140EU-5D-7	FNMA POOL BC0843	3.500% 04/01/46		12/01/2018	Paydown		48,188	48,188	51,226	49,969	1,257			1,257		51,226		(3,038)	(3,038)	932	04/01/2046
3140EU-6Q-7	FNMA POOL BC0878	4.000% 05/01/46		06/06/2018	Morgan Stanley CO Incorporated		23,746	23,398	24,780	24,641	140			140		24,781		(1,035)	(1,035)	499	05/01/2046
3140EU-6Q-7	FNMA POOL BC0878	4.000% 05/01/46		06/01/2018	Paydown		2,293	2,293	2,429	2,414	14			14		2,428		(135)	(135)	23	05/01/2046
3140EU-7G-8	FNMA POOL BC0894	3.500% 05/01/46		12/01/2018	Paydown		424,427	424,427	447,903	438,055	9,848			9,848		447,903		(23,476)	(23,476)	7,873	05/01/2046
3140EU-7J-2	FNMA POOL BC0896	3.500% 05/01/46		03/08/2018	Morgan Stanley CO Incorporated		176,078	175,611	181,689	181,469	220			220		181,689		(5,611)	(5,611)	1,742	05/01/2046
3140EU-7J-2	FNMA POOL BC0896	3.500% 05/01/46		03/01/2018	Paydown		3,359	3,359	3,476	3,471	4			4		3,475		(116)	(116)	20	05/01/2046
3140EV-AA-5	FNMA POOL BC0900	4.500% 05/01/46		11/07/2018	Salomon Brothers		73,813	71,533	77,591	77,309	282			282		77,591		(3,778)	(3,778)	3,058	05/01/2046
3140EV-AA-5	FNMA POOL BC0900	4.500% 05/01/46		11/01/2018	Paydown		6,857	6,857	7,438	7,411	27			27		7,438		(581)	(581)	76	05/01/2046

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140EV-AJ-6	FNMA POOL BC0908	4.000% 05/01/46		12/01/2018	Paydown		6,778	6,778	7,180	7,149	30			30		7,179		(401)	(401)	150	05/01/2046
3140EV-KZ-9	FNMA POOL BC1211	4.500% 07/01/46		05/23/2018	Credit Suisse Securities USA		35,636	34,076	36,611	36,295	315			315		36,610		(974)	(974)	690	07/01/2046
3140EV-KZ-9	FNMA POOL BC1211	4.500% 07/01/46		06/01/2018	Paydown		680	680	730	725	6			6		731		(51)	(51)	136	07/01/2046
3140EV-LC-9	FNMA POOL BC1222	4.000% 07/01/46		12/01/2018	Paydown		5,981	5,981	6,401	6,335	67			67		6,402		(421)	(421)	136	07/01/2046
3140EV-TA-5	FNMA POOL BC1444	3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		257,377	256,695	265,239	265,258	(20)			(20)		265,238		(7,861)	(7,861)	2,546	07/01/2046
3140EV-TA-5	FNMA POOL BC1444	3.500% 07/01/46		03/01/2018	Paydown		4,897	4,897	5,060	5,060						5,060		(163)	(163)	28	07/01/2046
3140EV-TG-2	FNMA POOL BC1450	3.000% 07/01/46		04/13/2018	JPMorgan Securities Inc		957,740	982,928	967,569	985,461	(17,892)			(17,892)		967,569		(9,829)	(9,829)	11,140	07/01/2046
3140EV-TG-2	FNMA POOL BC1450	3.000% 07/01/46		04/01/2018	Paydown		31,058	31,058	30,573	31,138	(565)			(565)		30,573		485	485	202	07/01/2046
3140EV-T2-3	FNMA POOL BC1468	3.000% 07/01/31		05/02/2018	Nomura Securities/Fixed Income		19,729	19,856	20,522	20,298	224			224		20,522		(793)	(793)	275	07/01/2031
3140EV-T2-3	FNMA POOL BC1468	3.000% 07/01/31		05/01/2018	Paydown		1,712	1,712	1,770	1,750	19			19		1,769		(57)	(57)	13	07/01/2031
3140EV-UL-9	FNMA POOL BC1486	3.000% 08/01/46		04/13/2018	JPMorgan Securities Inc		1,006,674	1,033,149	1,017,006	1,035,812	(18,807)			(18,807)		1,017,005		(10,331)	(10,331)	11,709	08/01/2046
3140EV-UL-9	FNMA POOL BC1486	3.000% 08/01/46		04/01/2018	Paydown		33,646	33,646	33,120	33,732	(612)			(612)		33,120		526	526	213	08/01/2046
3140EW-UP-8	FNMA POOL BC2389	4.000% 03/01/46		12/01/2018	Paydown		108,366	108,366	113,598	113,458	140			140		113,598		(5,232)	(5,232)	1,704	03/01/2046
3140EW-4N-2	FNMA POOL BC2628	2.500% 11/01/31		12/01/2018	Paydown		4,693	4,693	4,845	4,700	146			146		4,846		(153)	(153)	65	11/01/2031
3140EW-4P-7	FNMA POOL BC2629	2.500% 11/01/31		12/01/2018	Paydown		7,982	7,982	8,237	7,993	244			244		8,237		(255)	(255)	95	11/01/2031
3140EW-4R-3	FNMA POOL BC2631	2.500% 11/01/31		12/01/2018	Paydown		15,057	15,057	15,529	15,068	461			461		15,529		(472)	(472)	230	11/01/2031
3140FO-3H-5	FNMA POOL BC5299	4.000% 03/01/46		12/01/2018	Paydown		25,476	25,476	27,176	26,673	503			503		27,176		(1,700)	(1,700)	333	03/01/2046
3140F2-Q7-8	FNMA POOL BC6777	3.500% 05/01/46		12/01/2018	Paydown		94,758	94,758	97,283	97,356	(74)			(74)		97,282		(2,524)	(2,524)	1,212	05/01/2046
3140F2-5R-7	FNMA POOL BC7155	3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		5,721	5,712	5,787	5,896	(108)			(108)		5,788		(67)	(67)	57	07/01/2046
3140F2-5R-7	FNMA POOL BC7155	3.500% 07/01/46		03/01/2018	Paydown		576	576	583	595	(11)			(11)		584		(8)	(8)	3	07/01/2046
3140F3-DD-7	FNMA POOL BC7299	3.500% 11/01/46		12/01/2018	Paydown		179	179	186	185	1			1		186		(7)	(7)	3	11/01/2046
3140F5-AN-3	FNMA POOL BC9012	4.000% 11/01/46		12/01/2018	Paydown		20,535	20,535	22,013	21,812	201			201		22,013		(1,478)	(1,478)	455	11/01/2046
3140F5-C5-0	FNMA POOL BC9091	3.500% 12/01/46		03/08/2018	Morgan Stanley CO Incorporated		226,725	226,125	233,951	233,667	283			283		233,950		(7,225)	(7,225)	2,242	12/01/2046
3140F5-C5-0	FNMA POOL BC9091	3.500% 12/01/46		03/01/2018	Paydown		4,183	4,183	4,327	4,323	5			5		4,328		(145)	(145)	21	12/01/2046
3140F5-RK-1	FNMA POOL BC9489	3.500% 07/01/46		12/01/2018	Paydown		90,485	90,485	92,394	93,023	(629)			(629)		92,394		(1,909)	(1,909)	2,254	07/01/2046
3140F7-Y8-6	FNMA POOL BD0734	4.000% 06/01/46		11/20/2018	JPMorgan Securities Inc		5,823	5,766	6,155	6,107	48			48		6,155		(332)	(332)	227	06/01/2046
3140F7-Y8-6	FNMA POOL BD0734	4.000% 06/01/46		11/01/2018	Paydown		2,475	2,475	2,642	2,621	21			21		2,642		(167)	(167)	38	06/01/2046
3140F8-UF-2	FNMA POOL BD1481	4.000% 09/01/46		12/01/2018	Paydown		7,358	7,358	7,845	7,813	32			32		7,845		(487)	(487)	201	09/01/2046
3140F8-2F-3	FNMA POOL BD1673	2.500% 08/01/46		02/08/2018	JPMorgan Securities Inc		1,531,324	1,638,327	1,580,922	1,583,162	(2,240)			(2,240)		1,580,922		(49,598)	(49,598)	8,192	08/01/2046
3140F8-2F-3	FNMA POOL BD1673	2.500% 08/01/46		02/01/2018	Paydown		7,254	7,254	7,000	7,010	(10)			(10)		7,000		254	254	22	08/01/2046
3140F9-E8-4	FNMA POOL BD1958	3.500% 07/01/46		03/08/2018	Morgan Stanley CO Incorporated		10,259	10,244	10,365	10,573	(208)			(208)		10,365		(106)	(106)	102	07/01/2046
3140F9-E8-4	FNMA POOL BD1958	3.500% 07/01/46		03/01/2018	Paydown		49	49	50	51	(1)			(1)		50		(1)	(1)		07/01/2046
3140F9-UH-6	FNMA POOL BD2383	4.500% 12/01/46		11/07/2018	Salomon Brothers		30,174	29,153	31,973	31,822	151			151		31,973		(1,799)	(1,799)	1,246	12/01/2046
3140F9-UH-6	FNMA POOL BD2383	4.500% 12/01/46		11/01/2018	Paydown		2,743	2,743	3,008	2,994	14			14		3,008		(265)	(265)	59	12/01/2046
3140F9-V9-3	FNMA POOL BD2439	4.000% 01/01/47		12/01/2018	Paydown		18,813	18,813	20,166	19,988	178			178		20,166		(1,353)	(1,353)	437	01/01/2047
3140F9-WE-1	FNMA POOL BD2444	4.500% 01/01/47		11/07/2018	Salomon Brothers		23,234	22,516	24,381	24,348	33			33		24,381		(1,147)	(1,147)	963	01/01/2047
3140F9-WE-1	FNMA POOL BD2444	4.500% 01/01/47		11/01/2018	Paydown		2,510	2,510	2,718	2,714	4			4		2,718		(208)	(208)	51	01/01/2047
3140FB-FY-1	FNMA POOL BD3782	2.500% 07/01/46		02/08/2018	JPMorgan Securities Inc		85,720	91,710	88,497	88,621	(125)			(125)		88,496		(2,776)	(2,776)	459	07/01/2046
3140FB-FY-1	FNMA POOL BD3782	2.500% 07/01/46		02/01/2018	Paydown		365	365	353	353	(1)			(1)		352		13	13	1	07/01/2046
3140FB-HK-9	FNMA POOL BD3833	3.500% 07/01/46		12/01/2018	Paydown		462,415	462,415	489,582	475,095	14,487			14,487		489,582		(27,167)	(27,167)	6,696	07/01/2046
3140FB-LP-3	FNMA POOL BD3933	4.000% 08/01/46		12/01/2018	Paydown		415	415	442	440	2			2		442		(27)	(27)	9	08/01/2046
3140FB-UY-4	FNMA POOL BD4198	3.500% 10/01/46		04/16/2018	Bank of America Securities		2,143	2,136	2,204	2,213	(9)			(9)		2,204		(61)	(61)	28	10/01/2046
3140FB-UY-4	FNMA POOL BD4198	3.500% 10/01/46		05/01/2018	Paydown		59	59	60	61						61		(2)	(2)	7	10/01/2046
3140FC-NS-3	FNMA POOL BD4900	4.000% 08/01/46		12/01/2018	Paydown		4,415	4,415	4,707	4,688	19			19		4,707		(292)	(292)	62	08/01/2046
3140FC-TF-5	FNMA POOL BD5049	3.000% 02/01/47		12/01/2018	Paydown		16,863	16,863	16,727	16,917	(190)			(190)		16,727		136	136	272	02/01/2047
3140FC-TM-0	FNMA POOL BD5055	3.000% 02/01/47		12/01/2018	Paydown		2,408	2,408	2,393	2,425	(32)			(32)		2,393		15	15	34	02/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140FC-TN-8	FNMA POOL BD5056 3.000% 02/01/47		12/01/2018	Paydown		9,741	9,741	9,668	9,791	(123)			(123)		9,668		73	73	159	02/01/2047
3140FD-WD-4	FNMA POOL BD6043 4.000% 08/01/46		12/01/2018	Paydown		190	190	203	201	2			2		203		(13)	(13)	6	08/01/2046
3140FE-CL-6	FNMA POOL BD6374 3.500% 09/01/46		12/01/2018	Paydown		80,832	80,832	83,163	83,402	(240)			(240)		83,162		(2,330)	(2,330)	1,528	09/01/2046
3140FF-NU-1	FNMA POOL BD7602 3.500% 10/01/46		04/16/2018	Bank of America Securities		3,531	3,519	3,631	3,646	(15)			(15)		3,631		(100)	(100)	45	10/01/2046
3140FF-NU-1	FNMA POOL BD7602 3.500% 10/01/46		05/01/2018	Paydown		344	344	355	356	(1)			(1)		355		(11)	(11)	14	10/01/2046
3140FF-SG-7	FNMA POOL BD7718 3.500% 10/01/46		03/08/2018	Morgan Stanley CO Incorporated		14,671	14,632	15,103	15,120	(17)			(17)		15,103		(432)	(432)	145	10/01/2046
3140FF-SG-7	FNMA POOL BD7718 3.500% 10/01/46		03/01/2018	Paydown		502	502	518	519	(1)			(1)		518		(16)	(16)	4	10/01/2046
3140FF-VU-2	FNMA POOL BD7826 4.000% 09/01/46		12/01/2018	Paydown		4,319	4,319	4,606	4,586	19			19		4,605		(286)	(286)	79	09/01/2046
3140FF-Y6-2	FNMA POOL BD7932 3.000% 11/01/46		04/06/2018	Wells Fargo Securities		3,801,581	3,903,045	3,914,023	3,907,009	7,013			7,013		3,914,022		(112,441)	(112,441)	42,608	11/01/2046
3140FF-Y6-2	FNMA POOL BD7932 3.000% 11/01/46		04/01/2018	Paydown		96,953	96,953	97,225	97,052	174			174		97,226		(273)	(273)	492	11/01/2046
3140FF-Z4-6	FNMA POOL BD7962 3.000% 12/01/46		04/06/2018	Wells Fargo Securities		946,264	971,520	971,444	972,203	(759)			(759)		971,444		(25,180)	(25,180)	10,606	12/01/2046
3140FF-Z4-6	FNMA POOL BD7962 3.000% 12/01/46		04/01/2018	Paydown		28,380	28,380	28,378	28,400	(22)			(22)		28,378		2	2	221	12/01/2046
3140FG-M3-0	FNMA POOL BD8477 3.500% 11/01/46		12/01/2018	Paydown		6,772	6,772	7,020	6,989	31			31		7,020		(248)	(248)	137	11/01/2046
3140FG-PR-4	FNMA POOL BD8531 3.500% 01/01/47		12/01/2018	Paydown		6,210	6,210	6,423	6,415	8			8		6,423		(213)	(213)	114	01/01/2047
3140FG-WB-1	FNMA POOL BD8741 2.500% 10/01/31		08/09/2018	JPMorgan Securities Inc		131,930	136,071	137,112	136,145	967			967		137,112		(5,182)	(5,182)	2,410	10/01/2031
3140FG-WB-1	FNMA POOL BD8741 2.500% 10/01/31		08/01/2018	Paydown		29,595	29,595	29,822	29,612	210			210		29,822		(227)	(227)	337	10/01/2031
3140FG-XZ-7	FNMA POOL BD8795 3.500% 11/01/46		03/06/2018	RBC Capital Markets		9,304	9,320	9,425	9,596	(172)			(172)		9,424		(120)	(120)	92	11/01/2046
3140FG-XZ-7	FNMA POOL BD8795 3.500% 11/01/46		03/01/2018	Paydown		703	703	711	724	(13)			(13)		711		(8)	(8)	6	11/01/2046
3140FG-4J-5	FNMA POOL BD8924 3.000% 10/01/31		01/23/2018	Credit Suisse Securities USA		173,001	171,388	176,422	174,875	1,547			1,547		176,422		(3,421)	(3,421)	628	10/01/2031
3140FG-4J-5	FNMA POOL BD8924 3.000% 10/01/31		02/01/2018	Paydown		4,366	4,366	4,494	4,455	39			39		4,494		(128)	(128)	442	10/01/2031
3140FG-5M-7	FNMA POOL BD8951 3.000% 11/01/46		04/06/2018	Wells Fargo Securities		936,760	961,762	961,687	962,739	(1,052)			(1,052)		961,687		(24,927)	(24,927)	10,499	11/01/2046
3140FG-5M-7	FNMA POOL BD8951 3.000% 11/01/46		04/01/2018	Paydown		38,138	38,138	38,135	38,177	(42)			(42)		38,135		3	3	260	11/01/2046
3140FG-5Y-1	FNMA POOL BD8962 3.000% 11/01/46		12/01/2018	Paydown		45,974	45,974	47,391	46,215	1,176			1,176		47,391		(1,417)	(1,417)	871	11/01/2046
3140FG-5Z-8	FNMA POOL BD8963 3.000% 11/01/46		01/02/2018	RBC Capital Markets		(49)	(49)	(51)	(49)	(1)			(1)		(50)		1	1		11/01/2046
3140FG-5Z-8	FNMA POOL BD8963 3.000% 11/01/46		12/01/2018	Paydown		32,543	32,543	33,536	32,683	853			853		33,536		(993)	(993)	578	11/01/2046
3140FH-UH-8	FNMA POOL BD9583 4.000% 12/01/46		11/20/2018	JPMorgan Securities Inc		12,956	12,828	13,693	13,595	99			99		13,694		(738)	(738)	506	12/01/2046
3140FH-UH-8	FNMA POOL BD9583 4.000% 12/01/46		11/01/2018	Paydown		2,218	2,218	2,368	2,351	17			17		2,368		(150)	(150)	47	12/01/2046
3140FK-QV-5	FNMA POOL BE0467 3.500% 08/01/46		03/08/2018	Morgan Stanley CO Incorporated		4,142	4,136	4,190	4,269	(79)			(79)		4,190		(48)	(48)	41	08/01/2046
3140FK-QV-5	FNMA POOL BE0467 3.500% 08/01/46		03/01/2018	Paydown		22	22	22	22						22					08/01/2046
3140FK-TD-2	FNMA POOL BE0547 3.500% 09/01/46		12/01/2018	Paydown		117	117	122	120	1			1		121		(4)	(4)	2	09/01/2046
3140FK-7D-6	FNMA POOL BE0891 2.500% 10/01/46		02/08/2018	JPMorgan Securities Inc		470,235	503,093	485,465	486,153	(688)			(688)		485,465		(15,230)	(15,230)	2,515	10/01/2046
3140FK-7D-6	FNMA POOL BE0891 2.500% 10/01/46		02/01/2018	Paydown		2,590	2,590	2,500	2,503	(4)			(4)		2,499		91	91	8	10/01/2046
3140FL-EB-0	FNMA POOL BE1029 3.500% 11/01/46		04/16/2018	Bank of America Securities		1,766	1,760	1,816	1,824	(8)			(8)		1,816		(50)	(50)	23	11/01/2046
3140FL-EB-0	FNMA POOL BE1029 3.500% 11/01/46		05/01/2018	Paydown		20	20	21	21						21		(1)	(1)	5	11/01/2046
3140FL-EH-7	FNMA POOL BE1035 2.500% 10/01/46		02/08/2018	JPMorgan Securities Inc		22,653	24,236	23,247	23,420	(173)			(173)		23,247		(594)	(594)	121	10/01/2046
3140FL-EH-7	FNMA POOL BE1035 2.500% 10/01/46		02/01/2018	Paydown		88	88	84	85	(1)			(1)		84		4	4		10/01/2046
3140FL-UE-6	FNMA POOL BE1480 2.500% 11/01/46		02/08/2018	JPMorgan Securities Inc		1,554,273	1,662,880	1,604,614	1,606,887	(2,273)			(2,273)		1,604,614		(50,341)	(50,341)	8,314	11/01/2046
3140FL-UE-6	FNMA POOL BE1480 2.500% 11/01/46		02/01/2018	Paydown		6,053	6,053	5,841	5,849	(8)			(8)		5,841		212	212	19	11/01/2046
3140FM-B9-6	FNMA POOL BE1863 2.386% 11/01/46		10/31/2018	Transfer in Kind		4,832,256	4,966,882	5,092,218	4,962,939	129,280			129,280		5,092,219		(259,963)	(259,963)	108,746	11/01/2046
3140FM-B9-6	FNMA POOL BE1863 2.386% 11/01/46		10/01/2018	Paydown		883,337	883,337	905,628	882,635	22,992			22,992		905,627		(22,290)	(22,290)	11,895	11/01/2046
3140FM-DA-1	FNMA POOL BE1896 3.000% 12/01/36		12/01/2018	Paydown		19,433	19,433	19,692	19,738	(47)			(47)		19,691		(258)	(258)	302	12/01/2036
3140FM-EE-2	FNMA POOL BE1932 3.500% 11/01/46		12/01/2018	Paydown		1,107	1,107	1,148	1,143	5			5		1,148		(41)	(41)	22	11/01/2046
3140FM-XA-9	FNMA POOL BE2472 3.000% 01/01/47		04/06/2018	Wells Fargo Securities		961,840	987,512	987,435	988,205	(771)			(771)		987,434		(25,594)	(25,594)	10,780	01/01/2047
3140FM-XA-9	FNMA POOL BE2472 3.000% 01/01/47		04/01/2018	Paydown		12,388	12,388	12,387	12,397	(10)			(10)		12,387		1	1	94	01/01/2047
3140FN-FC-3	FNMA POOL BE2862 4.000% 12/01/46		11/20/2018	JPMorgan Securities Inc		9,359	9,267	9,892	9,821	71			71		9,892		(533)	(533)	366	12/01/2046
3140FN-FC-3	FNMA POOL BE2862 4.000% 12/01/46		11/01/2018	Paydown		1,431	1,431	1,528	1,517	11			11		1,528		(97)	(97)	30	12/01/2046
3140FN-HG-2	FNMA POOL BE2930 3.500% 12/01/46		12/01/2018	Paydown		48,820	48,820	50,147	50,563	(416)			(416)		50,147		(1,327)	(1,327)	1,041	12/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140FN-J3-9	FNMA POOL BE2981 3.000% 02/01/32		01/23/2018	Morgan Stanley CO Incorporated		67,438	66,801	68,701	68,265	436			436		68,701		(1,263)	(1,263)	245	02/01/2032
3140FN-J3-9	FNMA POOL BE2981 3.000% 02/01/32		02/01/2018	Paydown		2,634	2,634	2,709	2,692	17			17		2,709		(75)	(75)	177	02/01/2032
3140FN-KF-0	FNMA POOL BE2993 3.500% 12/01/46		03/06/2018	RBC Capital Markets		5,003	5,012	5,068	5,149	(81)			(81)		5,068		(65)	(65)	50	12/01/2046
3140FN-KF-0	FNMA POOL BE2993 3.500% 12/01/46		03/01/2018	Paydown		25	25	25	25						25					12/01/2046
3140FN-P3-2	FNMA POOL BE3141 4.000% 12/01/46		11/20/2018	JPMorgan Securities Inc		6,797	6,730	7,184	7,132	52			52		7,184		(387)	(387)	265	12/01/2046
3140FN-P3-2	FNMA POOL BE3141 4.000% 12/01/46		11/01/2018	Paydown		139	139	148	147	1			1		148		(9)	(9)	3	12/01/2046
3140FN-RJ-5	FNMA POOL BE3188 3.500% 02/01/47		12/01/2018	Paydown		10,234	10,234	10,444	10,599	(156)			(156)		10,443		(209)	(209)	203	02/01/2047
3140FN-RP-1	FNMA POOL BE3193 4.000% 02/01/47		12/01/2018	Paydown		3,547	3,547	3,777	3,751	26			26		3,777		(230)	(230)	100	02/01/2047
3140FP-DA-4	FNMA POOL BE3696 4.000% 06/01/47		12/01/2018	Paydown		20,268	20,268	21,538	21,404	134			134		21,538		(1,270)	(1,270)	467	06/01/2047
3140FP-EB-1	FNMA POOL BE3729 3.135% 06/01/47		10/31/2018	Transfer in Kind		6,802,997	6,877,535	7,094,607	7,007,541	87,066			87,066		7,094,607		(291,610)	(291,610)	191,998	06/01/2047
3140FP-EB-1	FNMA POOL BE3729 3.135% 06/01/47		10/01/2018	Paydown		868,923	868,923	896,349	885,348	11,000			11,000		896,348		(27,425)	(27,425)	12,730	06/01/2047
3140FQ-N7-8	FNMA POOL BE4913 3.500% 01/01/47		12/01/2018	Paydown		11,886	11,886	12,267	12,264	3			3		12,267		(381)	(381)	144	01/01/2047
3140FQ-SB-4	FNMA POOL BE5013 4.000% 02/01/45		12/01/2018	Paydown		6,805	6,805	7,245	7,189	55			55		7,244		(439)	(439)	150	02/01/2045
3140FQ-TC-1	FNMA POOL BE5046 3.500% 11/01/46		05/08/2018	Salomon Brothers		54,642	54,726	56,710	56,713	(4)			(4)		56,709		(2,067)	(2,067)	867	11/01/2046
3140FQ-TC-1	FNMA POOL BE5046 3.500% 11/01/46		05/01/2018	Paydown		2,510	2,510	2,601	2,601						2,601		(91)	(91)	24	11/01/2046
3140FQ-3W-5	FNMA POOL BE5312 4.000% 01/01/47		11/20/2018	JPMorgan Securities Inc		6,038	5,979	6,382	6,336	46			46		6,382		(344)	(344)	236	01/01/2047
3140FQ-3W-5	FNMA POOL BE5312 4.000% 01/01/47		11/01/2018	Paydown		3,463	3,463	3,697	3,670	27			27		3,697		(234)	(234)	71	01/01/2047
3140FS-5T-6	FNMA POOL BE7157 3.500% 02/01/47		12/01/2018	Paydown		73,912	73,912	75,691	76,424	(733)			(733)		75,691		(1,779)	(1,779)	1,621	02/01/2047
3140FT-VQ-1	FNMA POOL BE7822 2.500% 01/01/32		07/13/2018	Bank of America Securities		417,267	428,963	431,744	429,063	2,681			2,681		431,744		(14,477)	(14,477)	6,732	01/01/2032
3140FT-VQ-1	FNMA POOL BE7822 2.500% 01/01/32		07/01/2018	Paydown		18,959	18,959	19,082	18,964	118			118		19,082		(123)	(123)	161	01/01/2032
3140FU-YQ-5	FNMA POOL BE8818 4.000% 07/01/47		12/01/2018	Paydown		1,989	1,989	2,122	2,105	17			17		2,122		(133)	(133)	62	07/01/2047
3140FX-C8-3	FNMA POOL BF0094 4.000% 05/01/56		09/20/2018	Credit Suisse Securities USA		60,998,078	60,363,787	63,264,078	63,521,096	(257,018)			(257,018)		63,264,078		(2,266,000)	(2,266,000)	1,965,177	05/01/2056
3140FX-C8-3	FNMA POOL BF0094 4.000% 05/01/56		09/01/2018	Paydown		9,717,910	9,717,910	10,184,825	10,226,202	(41,377)			(41,377)		10,184,825		(466,915)	(466,915)	163,913	05/01/2056
3140FX-DG-4	FNMA POOL BF0102 3.500% 06/01/56		12/01/2018	Paydown		249,747	249,747	256,459	255,659	800			800		256,459		(6,712)	(6,712)	4,538	06/01/2056
3140FX-DK-5	FNMA POOL BF0105 4.000% 06/01/56		10/02/2018	Various		49,057,845	48,470,303	51,408,815	51,005,528	403,287			403,287		51,408,815		(2,350,970)	(2,350,970)	1,627,331	06/01/2056
3140FX-DK-5	FNMA POOL BF0105 4.000% 06/01/56		10/01/2018	Paydown		7,884,933	7,884,933	8,362,957	8,297,352	65,605			65,605		8,362,957		(478,024)	(478,024)	136,350	06/01/2056
3140FX-D7-4	FNMA POOL BF0125 4.000% 07/01/56		12/01/2018	Paydown		497,861	497,861	525,448	523,279	2,169			2,169		525,448		(27,587)	(27,587)	10,463	07/01/2056
3140FX-D8-2	FNMA POOL BF0126 3.500% 07/01/56		03/01/2018	Various		8,083,064	8,111,429	8,339,152	8,316,117	23,036			23,036		8,339,153		(256,089)	(256,089)	61,173	07/01/2056
3140FX-D8-2	FNMA POOL BF0126 3.500% 07/01/56		03/01/2018	Paydown		215,557	215,557	221,609	220,997	612			612		221,609		(6,052)	(6,052)	20,503	07/01/2056
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		02/13/2018	Morgan Stanley CO Incorporated		10,060,744	10,080,433	10,358,703	10,328,505	30,197			30,197		10,358,702		(297,958)	(297,958)	70,563	08/01/2056
3140FX-EC-2	FNMA POOL BF0130 3.500% 08/01/56		03/01/2018	Paydown		355,272	355,272	365,079	364,015	1,064			1,064		365,079		(9,807)	(9,807)	31,539	08/01/2056
3140FX-ED-0	FNMA POOL BF0131 3.500% 08/01/56		12/01/2018	Paydown		1,135,481	1,135,481	1,162,125	1,164,134	(2,009)			(2,009)		1,162,125		(26,644)	(26,644)	20,580	08/01/2056
3140FX-EE-8	FNMA POOL BF0132 4.000% 07/01/56		12/01/2018	Paydown		848,385	848,385	895,798	893,820	1,977			1,977		895,797		(47,412)	(47,412)	17,157	07/01/2056
3140FX-ES-7	FNMA POOL BF0144 3.500% 10/01/56		12/01/2018	Paydown		1,044,380	1,044,380	1,071,989	1,074,324	(2,335)			(2,335)		1,071,989		(27,609)	(27,609)	20,115	10/01/2056
3140FX-E4-0	FNMA POOL BF0154 3.500% 11/01/46		12/01/2018	Paydown		285,019	285,019	296,019	294,705	1,314			1,314		296,019		(11,000)	(11,000)	4,964	11/01/2046
3140FX-E5-7	FNMA POOL BF0155 4.000% 10/01/46		02/28/2018	Morgan Stanley CO Incorporated		101,333	97,788	104,152	103,545	607			607		104,152		(2,819)	(2,819)	782	10/01/2046
3140FX-E5-7	FNMA POOL BF0155 4.000% 10/01/46		03/01/2018	Paydown		3,283	3,283	3,497	3,477	20			20		3,497		(214)	(214)	347	10/01/2046
3140FX-FY-3	FNMA POOL BF0182 4.000% 01/01/57		12/01/2018	Paydown		20,297	20,297	21,499	21,473	26			26		21,499		(1,202)	(1,202)	464	01/01/2057
3140FX-F2-3	FNMA POOL BF0184 4.000% 02/01/57		12/01/2018	Paydown		957,767	957,767	1,013,661	1,007,264	6,398			6,398		1,013,662		(55,895)	(55,895)	20,618	02/01/2057
3140FX-F4-9	FNMA POOL BF0186 4.500% 02/01/57		06/06/2018	Nomura Securities/Fixed Income		78,733	75,320	81,501	80,978	524			524		81,502		(2,769)	(2,769)	1,808	02/01/2057
3140FX-F4-9	FNMA POOL BF0186 4.500% 02/01/57		06/01/2018	Paydown		6,407	6,407	6,933	6,888	45			45		6,933		(526)	(526)	86	02/01/2057
3140GP-AQ-1	FNMA POOL BH0914 3.500% 04/01/32		02/15/2018	Barclays Capital Inc		63,658	62,405	65,291	65,047	244			244		65,291		(1,633)	(1,633)	449	04/01/2032
3140GP-AQ-1	FNMA POOL BH0914 3.500% 04/01/32		12/01/2018	Paydown		16,082	16,082	16,825	16,763	63			63		16,826		(744)	(744)	432	04/01/2032
3140GP-EM-6	FNMA POOL BH1039 4.500% 05/01/47		11/07/2018	Salomon Brothers		63,329	61,485	66,346	66,286	60			60		66,346		(3,017)	(3,017)	2,628	05/01/2047
3140GP-EM-6	FNMA POOL BH1039 4.500% 05/01/47		11/01/2018	Paydown		13,245	13,245	14,293	14,279	13			13		14,292		(1,047)	(1,047)	354	05/01/2047
3140GP-KS-6	FNMA POOL BH1204 4.000% 06/01/47		12/01/2018	Paydown		151,768	151,768	161,562	160,987	575			575		161,562		(9,794)	(9,794)	3,169	06/01/2047
3140GQ-ZD-1	FNMA POOL BH2539 4.500% 09/01/47		11/07/2018	Salomon Brothers		24,742	23,905	26,131	26,138	(7)			(7)		26,131		(1,389)	(1,389)	1,022	09/01/2047
3140GQ-ZD-1	FNMA POOL BH2539 4.500% 09/01/47		11/01/2018	Paydown		2,763	2,763	3,020	3,021	(1)			(1)		3,020		(257)	(257)	82	09/01/2047
3140GQ-4J-2	FNMA POOL BH2624 4.000% 08/01/47		11/07/2018	Salomon Brothers		29,770	29,612	31,681	31,481	200			200		31,681		(1,911)	(1,911)	1,125	08/01/2047
3140GQ-4J-2	FNMA POOL BH2624 4.000% 08/01/47		11/01/2018	Paydown		2,601	2,601	2,782	2,765	18			18		2,783		(182)	(182)	54	08/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140GQ-6W-1	FNMA POOL BH2684 3.142% 06/01/47		10/31/2018	Transfer in Kind		6,442,719	6,488,435	6,678,779	6,636,533	42,246			42,246		6,678,779		(236,060)	(236,060)	187,137	06/01/2047
3140GQ-6W-1	FNMA POOL BH2684 3.142% 06/01/47		10/01/2018	Paydown		962,772	962,772	991,016	984,747	6,269			6,269		991,016		(28,244)	(28,244)	14,172	06/01/2047
3140GR-KL-7	FNMA POOL BH2998 3.500% 07/01/32		02/15/2018	Wells Fargo Securities		20,509	20,107	20,993	20,914	79			79		20,993		(484)	(484)	145	07/01/2032
3140GR-KL-7	FNMA POOL BH2998 3.500% 07/01/32		03/01/2018	Paydown		335	335	349	349	1			1		350		(15)	(15)	61	07/01/2032
3140GS-RH-7	FNMA POOL BH4087 4.500% 10/01/47		11/07/2018	Salomon Brothers		30,176	29,173	31,867	31,729	138			138		31,867		(1,691)	(1,691)	1,247	10/01/2047
3140GS-RH-7	FNMA POOL BH4087 4.500% 10/01/47		11/01/2018	Paydown		2,723	2,723	2,975	2,961	13			13		2,974		(251)	(251)	67	10/01/2047
3140GT-WR-7	FNMA POOL BH5155 3.500% 09/01/47		03/06/2018	Citibank N.A.		133,636,863	134,118,852	138,027,160	137,817,596	209,564			209,564		138,027,160		(4,390,297)	(4,390,297)	1,264,815	09/01/2047
3140GT-WR-7	FNMA POOL BH5155 3.500% 09/01/47		03/01/2018	Paydown		2,447,554	2,447,554	2,518,878	2,515,053	3,824			3,824		2,518,877		(71,323)	(71,323)	14,686	09/01/2047
3140GT-2J-8	FNMA POOL BH5276 4.500% 08/01/47		11/07/2018	Salomon Brothers		46,224	44,688	48,682	48,589	93			93		48,682		(2,458)	(2,458)	1,910	08/01/2047
3140GT-2J-8	FNMA POOL BH5276 4.500% 08/01/47		11/01/2018	Paydown		3,601	3,601	3,923	3,916	7			7		3,923		(322)	(322)	77	08/01/2047
3140GU-M6-1	FNMA POOL BH5780 3.500% 11/01/32		02/15/2018	Barclays Capital Inc		48,033	47,087	49,379	49,096	283			283		49,379		(1,346)	(1,346)	339	11/01/2032
3140GU-M6-1	FNMA POOL BH5780 3.500% 11/01/32		12/01/2018	Paydown		7,358	7,358	7,716	7,672	44			44		7,716		(358)	(358)	281	11/01/2032
3140GU-NB-9	FNMA POOL BH5785 3.500% 11/01/32		02/15/2018	Barclays Capital Inc		106,195	103,969	109,143	108,485	658			658		109,143		(2,948)	(2,948)	748	11/01/2032
3140GU-NB-9	FNMA POOL BH5785 3.500% 11/01/32		12/01/2018	Paydown		12,791	12,791	13,427	13,347	81			81		13,428		(637)	(637)	533	11/01/2032
3140GV-Z6-5	FNMA POOL BH7064 4.000% 12/01/47		11/07/2018	Salomon Brothers		79,451	79,129	84,124	83,986	139			139		84,125		(4,674)	(4,674)	3,007	12/01/2047
3140GV-Z6-5	FNMA POOL BH7064 4.000% 12/01/47		11/01/2018	Paydown		6,318	6,318	6,717	6,706	11			11		6,717		(399)	(399)	130	12/01/2047
3140GV-Z9-9	FNMA POOL BH7067 4.500% 12/01/47		12/01/2018	Paydown		13,671	13,671	14,807	14,751	55			55		14,806		(1,135)	(1,135)	334	12/01/2047
3140GV-2A-2	FNMA POOL BH7068 4.500% 12/01/47		11/07/2018	Salomon Brothers		30,064	29,047	31,831	31,770	62			62		31,832		(1,768)	(1,768)	1,242	12/01/2047
3140GV-2A-2	FNMA POOL BH7068 4.500% 12/01/47		11/01/2018	Paydown		2,160	2,160	2,367	2,362	5			5		2,367		(207)	(207)	58	12/01/2047
3140GV-2B-0	FNMA POOL BH7069 4.500% 12/01/47		11/07/2018	Salomon Brothers		66,044	64,004	69,530	69,331	198			198		69,529		(3,485)	(3,485)	2,736	12/01/2047
3140GV-2B-0	FNMA POOL BH7069 4.500% 12/01/47		11/01/2018	Paydown		4,267	4,267	4,635	4,622	13			13		4,635		(368)	(368)	108	12/01/2047
3140GV-2C-8	FNMA POOL BH7070 4.000% 12/01/47		11/07/2018	Salomon Brothers		51,180	50,910	54,255	54,185	70			70		54,255		(3,075)	(3,075)	1,935	12/01/2047
3140GV-2C-8	FNMA POOL BH7070 4.000% 12/01/47		11/01/2018	Paydown		4,230	4,230	4,508	4,502	6			6		4,508		(278)	(278)	91	12/01/2047
3140GV-2E-4	FNMA POOL BH7072 4.500% 12/01/47		11/07/2018	Salomon Brothers		32,364	31,289	34,166	34,030	136			136		34,166		(1,802)	(1,802)	1,338	12/01/2047
3140GV-2E-4	FNMA POOL BH7072 4.500% 12/01/47		11/01/2018	Paydown		1,984	1,984	2,167	2,157	9			9		2,166		(182)	(182)	49	12/01/2047
3140GW-J4-6	FNMA POOL BH7482 3.500% 09/01/32		02/15/2018	Barclays Capital Inc		17,017	16,682	17,469	17,393	76			76		17,469		(452)	(452)	120	09/01/2032
3140GW-J4-6	FNMA POOL BH7482 3.500% 09/01/32		03/01/2018	Paydown		1,026	1,026	1,074	1,069	5			5		1,074		(48)	(48)	55	09/01/2032
3140GW-J6-1	FNMA POOL BH7484 3.500% 09/01/32		02/15/2018	Wells Fargo Securities		16,829	16,499	17,226	17,167	59			59		17,226		(397)	(397)	119	09/01/2032
3140GW-J6-1	FNMA POOL BH7484 3.500% 09/01/32		03/01/2018	Paydown		229	229	239	238	1			1		239		(10)	(10)	49	09/01/2032
3140GW-LZ-4	FNMA POOL BH7543 3.000% 10/01/32		06/06/2018	Morgan Stanley CO Incorporated		23,587	23,901	24,569	24,435	134			134		24,569		(982)	(982)	392	10/01/2032
3140GW-LZ-4	FNMA POOL BH7543 3.000% 10/01/32		06/01/2018	Paydown		817	817	840	835	5			5		840		(23)	(23)	7	10/01/2032
3140GW-RA-3	FNMA POOL BH7680 3.000% 12/01/47		04/06/2018	Salomon Brothers		3,797,388	3,898,427	3,884,265	3,901,168	(16,903)			(16,903)		3,884,265		(86,877)	(86,877)	42,558	12/01/2047
3140GW-RA-3	FNMA POOL BH7680 3.000% 12/01/47		04/01/2018	Paydown		101,573	101,573	101,204	101,644	(440)			(440)		101,204		369	369	825	12/01/2047
3140GW-WR-0	FNMA POOL BH7855 3.500% 10/01/32		02/15/2018	JPMorgan Securities Inc		11,859	11,620	12,157	12,099	58			58		12,157		(298)	(298)	84	10/01/2032
3140GW-WR-0	FNMA POOL BH7855 3.500% 10/01/32		03/01/2018	Paydown		236	236	247	246	1			1		247		(11)	(11)	35	10/01/2032
3140GX-ME-8	FNMA POOL BH8456 3.000% 10/01/32		06/06/2018	Morgan Stanley CO Incorporated		23,447	23,759	24,423	24,290	133			133		24,423		(976)	(976)	390	10/01/2032
3140GX-ME-8	FNMA POOL BH8456 3.000% 10/01/32		06/01/2018	Paydown		975	975	1,002	997	5			5		1,002		(27)	(27)	9	10/01/2032
3140GX-UW-9	FNMA POOL BH8696 3.000% 10/01/32		06/06/2018	Morgan Stanley CO Incorporated		23,475	23,788	24,453	24,320	133			133		24,453		(978)	(978)	391	10/01/2032
3140GX-UW-9	FNMA POOL BH8696 3.000% 10/01/32		06/01/2018	Paydown		924	924	950	945	5			5		950		(26)	(26)	8	10/01/2032
3140GY-AJ-8	FNMA POOL BH9008 4.000% 08/01/47		10/11/2018	Goldman Sachs International		3,851,431	3,840,479	4,027,103	4,019,752	7,351			7,351		4,027,103		(175,672)	(175,672)	133,990	08/01/2047
3140GY-AJ-8	FNMA POOL BH9008 4.000% 08/01/47		10/01/2018	Paydown		53,594	53,594	56,199	56,095	103			103		56,198		(2,604)	(2,604)	988	08/01/2047
3140GY-AM-1	FNMA POOL BH9011 4.000% 09/01/47		10/11/2018	Goldman Sachs International		7,778,045	7,756,231	8,133,135	8,118,289	14,846			14,846		8,133,135		(355,090)	(355,090)	270,606	09/01/2047
3140GY-AM-1	FNMA POOL BH9011 4.000% 09/01/47		10/01/2018	Paydown		1,731,318	1,731,318	1,815,449	1,812,135	3,314			3,314		1,815,449		(84,131)	(84,131)	39,388	09/01/2047
3140GY-TM-1	FNMA POOL BH9555 3.500% 09/01/32		02/15/2018	Barclays Capital Inc		13,890	13,616	14,259	14,197	62			62		14,259		(369)	(369)	98	09/01/2032
3140GY-TM-1	FNMA POOL BH9555 3.500% 09/01/32		03/01/2018	Paydown		176	176	184	183	1			1		184		(8)	(8)	41	09/01/2032
3140H1-MD-9	FNMA POOL BJ0355 4.500% 10/01/47		05/23/2018	Credit Suisse Securities USA		8,128	7,738	8,394	8,397	(3)			(3)		8,394		(266)	(266)	157	10/01/2047
3140H1-MD-9	FNMA POOL BJ0355 4.500% 10/01/47		06/01/2018	Paydown		69	69	74	75						75		(6)	(6)	30	10/01/2047
3140H1-YQ-7	FNMA POOL BJ0718 4.500% 10/01/47		11/07/2018	Salomon Brothers		4,146	4,006	4,396	4,381	15			15		4,396		(250)	(250)	171	10/01/2047
3140H1-YQ-7	FNMA POOL BJ0718 4.500% 10/01/47		11/01/2018	Paydown		158	158	174	172	1			1		173		(15)	(15)	5	10/01/2047
3140H2-CQ-9	FNMA POOL BJ0978 3.000% 11/01/47		04/06/2018	Salomon Brothers		967,322	993,060	992,982	993,759	(776)			(776)		992,983		(25,661)	(25,661)	10,841	11/01/2047
3140H2-CQ-9	FNMA POOL BJ0978 3.000% 11/01/47		04/01/2018	Paydown		6,841	6,841	6,840	6,845	(5)			(5)		6,840		1	1	43	11/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140H2-T7-3	FNMA POOL BJ1473 3.000% 10/01/32		06/06/2018	Morgan Stanley CO Incorporated		22,495	22,794	23,432	23,305	127			127		23,432		(937)	(937)	374	10/01/2032
3140H2-T7-3	FNMA POOL BJ1473 3.000% 10/01/32		06/01/2018	Paydown		759	759	780	776	4			4		780		(21)	(21)	7	10/01/2032
3140H2-7E-2	FNMA POOL BJ1792 4.500% 11/01/47		11/07/2018	Salomon Brothers		46,241	44,813	48,566	48,543	23			23		48,566		(2,325)	(2,325)	1,916	11/01/2047
3140H2-7E-2	FNMA POOL BJ1792 4.500% 11/01/47		11/01/2018	Paydown		7,124	7,124	7,721	7,717	4			4		7,721		(597)	(597)	176	11/01/2047
3140H3-FV-3	FNMA POOL BJ1979 3.000% 10/01/32		06/06/2018	Morgan Stanley CO Incorporated		23,479	23,791	24,457	24,324	133			133		24,457		(978)	(978)	391	10/01/2032
3140H3-FV-3	FNMA POOL BJ1979 3.000% 10/01/32		06/01/2018	Paydown		929	929	955	950	5			5		955		(26)	(26)	8	10/01/2032
3140H3-HY-5	FNMA POOL BJ2046 4.500% 11/01/47		11/07/2018	Salomon Brothers		7,917	7,649	8,395	8,366	29			29		8,395		(478)	(478)	327	11/01/2047
3140H3-HY-5	FNMA POOL BJ2046 4.500% 11/01/47		11/01/2018	Paydown		406	406	446	444	2			2		446		(40)	(40)	10	11/01/2047
3140H3-J8-0	FNMA POOL BJ2086 4.500% 11/01/47		11/07/2018	Salomon Brothers		9,656	9,335	10,193	10,153	40			40		10,193		(537)	(537)	399	11/01/2047
3140H3-J8-0	FNMA POOL BJ2086 4.500% 11/01/47		11/01/2018	Paydown		1,646	1,646	1,797	1,790	7			7		1,797		(151)	(151)	64	11/01/2047
3140H3-WZ-5	FNMA POOL BJ2463 2.769% 11/01/47		10/11/2018	Morgan Stanley CO Incorporated		2,699,123	2,748,948	2,792,330	2,777,246	15,084			15,084		2,792,330		(93,207)	(93,207)	68,290	11/01/2047
3140H3-WZ-5	FNMA POOL BJ2463 2.769% 11/01/47		10/01/2018	Paydown		380,960	380,960	386,972	384,882	2,090			2,090		386,972		(6,012)	(6,012)	5,029	11/01/2047
3140H3-W2-8	FNMA POOL BJ2464 2.760% 11/01/47		10/11/2018	Morgan Stanley CO Incorporated		2,889,661	2,941,131	2,983,410	2,970,157	13,253			13,253		2,983,410		(93,749)	(93,749)	72,769	11/01/2047
3140H3-W2-8	FNMA POOL BJ2464 2.760% 11/01/47		10/01/2018	Paydown		414,183	414,183	420,137	418,271	1,866			1,866		420,137		(5,954)	(5,954)	5,635	11/01/2047
3140H5-KY-6	FNMA POOL BJ3910 3.000% 11/01/32		06/06/2018	Morgan Stanley CO Incorporated		39,887	40,417	41,466	41,322	144			144		41,466		(1,579)	(1,579)	664	11/01/2032
3140H5-KY-6	FNMA POOL BJ3910 3.000% 11/01/32		06/01/2018	Paydown		2,385	2,385	2,447	2,439	8			8		2,447		(62)	(62)	22	11/01/2032
3140H5-K2-6	FNMA POOL BJ3912 3.000% 11/01/32		06/06/2018	Morgan Stanley CO Incorporated		32,919	33,368	34,212	34,099	113			113		34,212		(1,293)	(1,293)	548	11/01/2032
3140H5-K2-6	FNMA POOL BJ3912 3.000% 11/01/32		06/01/2018	Paydown		2,413	2,413	2,474	2,466	8			8		2,474		(61)	(61)	16	11/01/2032
3140J5-DS-5	FNMA POOL BM1012 4.500% 10/01/45		12/11/2018	JPMorgan Securities Inc		3,446,493	3,304,750	3,559,319	3,535,437	23,882			23,882		3,559,319		(112,826)	(112,826)	153,671	10/01/2045
3140J5-DS-5	FNMA POOL BM1012 4.500% 10/01/45		12/01/2018	Paydown		618,616	618,616	666,269	661,799	4,470			4,470		666,269		(47,653)	(47,653)	13,961	10/01/2045
3140J5-ER-6	FNMA POOL BM1043 4.500% 04/01/47		12/01/2018	Paydown		10,999	10,999	11,999	11,938	61			61		11,999		(1,000)	(1,000)	270	04/01/2047
3140J5-GJ-2	FNMA POOL BM1100 3.500% 02/01/45		12/01/2018	Paydown		19,636	19,636	20,366	20,285	81			81		20,366		(730)	(730)	329	02/01/2045
3140J5-H9-3	FNMA POOL BM1155 4.000% 03/01/47		09/17/2018	Credit Suisse Securities USA		643,501	632,628	673,996	668,782	5,214			5,214		673,996		(30,495)	(30,495)	20,174	03/01/2047
3140J5-H9-3	FNMA POOL BM1155 4.000% 03/01/47		09/01/2018	Paydown		70,498	70,498	75,108	74,527	581			581		75,108		(4,610)	(4,610)	1,193	03/01/2047
3140J5-JU-4	FNMA POOL BM1174 3.500% 05/01/47		12/01/2018	Paydown		41,887	41,887	43,523	43,284	239			239		43,523		(1,636)	(1,636)	927	05/01/2047
3140J5-K9-9	FNMA POOL BM1219 3.500% 12/01/46		04/23/2018	Salomon Brothers		758,818	760,839	791,986	788,241	3,745			3,745		791,986		(33,168)	(33,168)	10,504	12/01/2046
3140J5-K9-9	FNMA POOL BM1219 3.500% 12/01/46		04/01/2018	Paydown		34,565	34,565	35,980	35,810	170			170		35,980		(1,415)	(1,415)	253	12/01/2046
3140J5-ML-0	FNMA POOL BM1262 4.500% 05/01/47		11/07/2018	Salomon Brothers		72,577	70,123	76,960	76,541	419			419		76,960		(4,383)	(4,383)	2,998	05/01/2047
3140J5-ML-0	FNMA POOL BM1262 4.500% 05/01/47		11/01/2018	Paydown		11,120	11,120	12,204	12,138	66			66		12,204		(1,084)	(1,084)	264	05/01/2047
3140J5-MW-6	FNMA POOL BM1272 3.500% 05/01/32		02/15/2018	Barclays Capital Inc		266,267	261,027	272,732	271,997	734			734		272,731		(6,464)	(6,464)	1,878	05/01/2032
3140J5-MW-6	FNMA POOL BM1272 3.500% 05/01/32		03/01/2018	Paydown		7,165	7,165	7,486	7,466	20			20		7,486		(321)	(321)	803	05/01/2032
3140J5-RS-0	FNMA POOL BM1396 4.500% 03/01/47		03/09/2018	Wells Fargo Securities		156,541	147,952	160,759	160,084	676			676		160,760		(4,219)	(4,219)	1,886	03/01/2047
3140J5-RS-0	FNMA POOL BM1396 4.500% 03/01/47		03/01/2018	Paydown		5,402	5,402	5,870	5,845	25			25		5,870		(468)	(468)	39	03/01/2047
3140J5-SL-4	FNMA POOL BM1422 2.500% 03/01/32		12/01/2018	Paydown		57,174	57,174	57,633	57,134	499			499		57,633		(459)	(459)	804	03/01/2032
3140J5-UU-1	FNMA POOL BM1494 3.500% 01/01/32		01/30/2018	Nomura Securities/Fixed Income		715,346	695,355	725,911	723,930	1,981			1,981		725,911		(10,565)	(10,565)	2,975	01/01/2032
3140J5-UU-1	FNMA POOL BM1494 3.500% 01/01/32		12/01/2018	Paydown		164,368	164,368	171,589	171,123	467			467		171,590		(7,222)	(7,222)	4,982	01/01/2032
3140J5-U4-9	FNMA POOL BM1502 4.000% 10/01/43		12/01/2018	Paydown		51,116	51,116	54,111	53,869	242			242		54,111		(2,995)	(2,995)	1,047	10/01/2043
3140J5-WK-1	FNMA POOL BM1549 4.500% 07/01/47		11/07/2018	Salomon Brothers		125,598	121,718	131,874	131,736	138			138		131,874		(6,276)	(6,276)	5,203	07/01/2047
3140J5-WK-1	FNMA POOL BM1549 4.500% 07/01/47		11/01/2018	Paydown		15,155	15,155	16,420	16,403	17			17		16,420		(1,265)	(1,265)	332	07/01/2047
3140J5-X6-1	FNMA POOL BM1600 3.500% 09/01/31		02/15/2018	Wells Fargo Securities		145,097	142,252	148,654	147,831	822			822		148,653		(3,556)	(3,556)	1,023	09/01/2031
3140J5-X6-1	FNMA POOL BM1600 3.500% 09/01/31		12/01/2018	Paydown		24,016	24,016	25,097	24,958	139			139		25,097		(1,081)	(1,081)	782	09/01/2031
3140J5-YR-4	FNMA POOL BM1619 4.000% 08/01/47		12/01/2018	Paydown		25,261	25,261	26,806	26,677	129			129		26,806		(1,545)	(1,545)	578	08/01/2047
3140J5-Y4-5	FNMA POOL BM1630 4.000% 04/01/46		06/06/2018	Bank of America Securities		108,053	105,869	112,056	111,572	484			484		112,056		(4,003)	(4,003)	2,259	04/01/2046
3140J5-Y4-5	FNMA POOL BM1630 4.000% 04/01/46		06/01/2018	Paydown		6,332	6,332	6,703	6,673	29			29		6,702		(370)	(370)	73	04/01/2046
3140J5-5R-6	FNMA POOL BM1755 4.500% 09/01/47		02/16/2018	Goldman Sachs		117,716	111,102	120,511	120,212	299			299		120,511		(2,795)	(2,795)	1,000	09/01/2047
3140J5-5R-6	FNMA POOL BM1755 4.500% 09/01/47		03/01/2018	Paydown		3,769	3,769	4,088	4,078	10			10		4,088		(319)	(319)	443	09/01/2047
3140J5-5S-4	FNMA POOL BM1756 4.500% 12/01/45		12/01/2018	Paydown		71,124	71,124	76,637	76,411	225			225		76,636		(5,512)	(5,512)	1,611	12/01/2045
3140J5-7D-5	FNMA POOL BM1791 3.000% 06/01/32		05/23/2018	Salomon Brothers		909,701	919,906	944,485	940,496	3,989			3,989		944,485		(34,784)	(34,784)	13,185	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140J5-7D-5	FNMA POOL BM1791 3.000% 06/01/32		05/01/2018	Paydown		51,647	51,647	53,027	52,803	224			224		53,027		(1,380)	(1,380)	394	06/01/2032
3140J6-BB-2	FNMA POOL BM1833 4.500% 10/01/47		11/07/2018	Salomon Brothers		14,702	14,205	15,590	15,536	54			54		15,590		(888)	(888)	607	10/01/2047
3140J6-BB-2	FNMA POOL BM1833 4.500% 10/01/47		11/01/2018	Paydown		1,154	1,154	1,267	1,263	4			4		1,267		(113)	(113)	34	10/01/2047
3140J6-BC-0	FNMA POOL BM1834 4.500% 10/01/47		11/07/2018	Salomon Brothers		81,844	79,124	86,320	86,032	287			287		86,319		(4,475)	(4,475)	3,383	10/01/2047
3140J6-BC-0	FNMA POOL BM1834 4.500% 10/01/47		11/01/2018	Paydown		10,217	10,217	11,147	11,109	37			37		11,146		(929)	(929)	226	10/01/2047
3140J6-CN-5	FNMA POOL BM1876 5.063% 09/01/44		12/01/2018	Paydown		16,541	16,541	17,766	18,501	(735)			(735)		17,766		(1,225)	(1,225)	389	09/01/2044
3140J6-C2-1	FNMA POOL BM1888 2.500% 10/01/31		12/01/2018	Paydown		19,431	19,431	19,591	19,527	65			65		19,592		(161)	(161)	253	10/01/2031
3140J6-C3-9	FNMA POOL BM1889 2.500% 09/01/27		02/14/2018	Goldman Sachs		197,370	199,112	200,757	200,341	416			416		200,757		(3,387)	(3,387)	1,203	09/01/2027
3140J6-C3-9	FNMA POOL BM1889 2.500% 09/01/27		02/01/2018	Paydown		6,752	6,752	6,808	6,794	14			14		6,808		(56)	(56)	21	09/01/2027
3140J6-C4-7	FNMA POOL BM1890 2.500% 01/01/32		03/23/2018	Bank of America Securities		905,235	925,184	932,828	925,690	7,138			7,138		932,828		(27,593)	(27,593)	6,810	01/01/2032
3140J6-C4-7	FNMA POOL BM1890 2.500% 01/01/32		04/01/2018	Paydown		47,955	47,955	48,351	47,981	370			370		48,351		(396)	(396)	2,180	01/01/2032
3140J6-C5-4	FNMA POOL BM1891 2.500% 07/01/28		09/25/2018	Credit Suisse Securities USA		12,657	12,998	13,105	13,063	43			43		13,106		(449)	(449)	257	07/01/2028
3140J6-C5-4	FNMA POOL BM1891 2.500% 07/01/28		12/01/2018	Paydown		6,371	6,371	6,424	6,403	21			21		6,424		(53)	(53)	107	07/01/2028
3140J6-C6-2	FNMA POOL BM1892 2.500% 09/01/28		09/25/2018	Credit Suisse Securities USA		76,413	78,473	79,122	78,932	189			189		79,121		(2,708)	(2,708)	1,553	09/01/2028
3140J6-C6-2	FNMA POOL BM1892 2.500% 09/01/28		10/01/2018	Paydown		14,641	14,641	14,762	14,727	35			35		14,762		(121)	(121)	338	09/01/2028
3140J6-C9-6	FNMA POOL BM1895 2.500% 02/01/32		09/26/2018	JPMorgan Securities Inc		37,340	38,644	38,963	38,738	226			226		38,964		(1,624)	(1,624)	765	02/01/2032
3140J6-C9-6	FNMA POOL BM1895 2.500% 02/01/32		10/01/2018	Paydown		6,056	6,056	6,106	6,071	35			35		6,106		(50)	(50)	150	02/01/2032
3140J6-DA-2	FNMA POOL BM1896 2.500% 11/01/31		09/11/2018	Barclays Capital Inc		23,721	24,534	24,736	24,558	178			178		24,736		(1,015)	(1,015)	489	11/01/2031
3140J6-DA-2	FNMA POOL BM1896 2.500% 11/01/31		09/01/2018	Paydown		2,902	2,902	2,926	2,905	21			21		2,926		(24)	(24)	32	11/01/2031
3140J6-DD-6	FNMA POOL BM1899 2.500% 09/01/32		07/13/2018	Goldman Sachs		60,656	62,331	62,846	62,375	471			471		62,846		(2,190)	(2,190)	978	09/01/2032
3140J6-DD-6	FNMA POOL BM1899 2.500% 09/01/32		07/01/2018	Paydown		5,165	5,165	5,208	5,169	39			39		5,208		(43)	(43)	49	09/01/2032
3140J6-DM-6	FNMA POOL BM1907 4.000% 11/01/46		12/01/2018	Paydown		10,641	10,641	11,326	11,297	29			29		11,326		(685)	(685)	232	11/01/2046
3140J6-DY-0	FNMA POOL BM1918 4.500% 10/01/47		11/07/2018	Salomon Brothers		45,715	44,383	47,768	47,849	(81)			(81)		47,768		(2,053)	(2,053)	1,897	10/01/2047
3140J6-DY-0	FNMA POOL BM1918 4.500% 10/01/47		11/01/2018	Paydown		4,309	4,309	4,638	4,646	(8)			(8)		4,638		(329)	(329)	92	10/01/2047
3140J6-D2-0	FNMA POOL BM1920 4.500% 07/01/46		12/01/2018	Paydown		42,463	42,463	46,079	46,004	75			75		46,079		(3,616)	(3,616)	992	07/01/2046
3140J6-GC-5	FNMA POOL BM1994 3.500% 11/01/32		02/15/2018	Barclays Capital Inc		54,216	53,149	55,641	55,416	224			224		55,640		(1,424)	(1,424)	382	11/01/2032
3140J6-GC-5	FNMA POOL BM1994 3.500% 11/01/32		12/01/2018	Paydown		8,130	8,130	8,511	8,477	34			34		8,511		(381)	(381)	292	11/01/2032
3140J6-GN-1	FNMA POOL BM2004 4.500% 01/01/48		06/06/2018	Various		68,280,665	65,574,526	69,611,458	69,824,064	(212,606)			(212,606)		69,611,458		(1,330,793)	(1,330,793)	1,267,703	01/01/2048
3140J6-GN-1	FNMA POOL BM2004 4.500% 01/01/48		06/01/2018	Paydown		6,425,466	6,425,466	6,821,033	6,841,867	(20,833)			(20,833)		6,821,034		(395,568)	(395,568)	67,504	01/01/2048
3140J7-L5-2	FNMA POOL BM3047 4.000% 10/01/47		11/07/2018	Salomon Brothers		80,830	80,403	86,018	85,475	543			543		86,018		(5,188)	(5,188)	3,055	10/01/2047
3140J7-L5-2	FNMA POOL BM3047 4.000% 10/01/47		11/01/2018	Paydown		4,983	4,983	5,331	5,297	34			34		5,331		(348)	(348)	123	10/01/2047
3140J7-L9-4	FNMA POOL BM3051 4.500% 11/01/47		02/16/2018	Bank of America Securities		138,115	130,254	141,427	141,056	371			371		141,427		(3,312)	(3,312)	1,172	11/01/2047
3140J7-L9-4	FNMA POOL BM3051 4.500% 11/01/47		03/01/2018	Paydown		2,042	2,042	2,217	2,211	6			6		2,217		(175)	(175)	505	11/01/2047
3140J7-MA-0	FNMA POOL BM3052 4.500% 10/01/47		12/01/2018	Paydown		38,623	38,623	42,154	41,995	158			158		42,153		(3,530)	(3,530)	1,087	10/01/2047
3140J7-MB-8	FNMA POOL BM3053 4.500% 07/01/46		12/01/2018	Paydown		100,638	100,638	109,852	109,755	98			98		109,853		(9,215)	(9,215)	2,273	07/01/2046
3140J7-N4-3	FNMA POOL BM3110 4.500% 11/01/47		11/07/2018	Salomon Brothers		88,011	85,086	92,744	92,461	283			283		92,744		(4,733)	(4,733)	3,637	11/01/2047
3140J7-N4-3	FNMA POOL BM3110 4.500% 11/01/47		11/01/2018	Paydown		10,807	10,807	11,779	11,744	36			36		11,780		(973)	(973)	240	11/01/2047
3140Q7-FX-0	FNMA POOL CA0181 4.000% 08/01/47		10/03/2018	Various		95,035,046	94,498,087	99,577,359	98,909,229	668,130			668,130		99,577,359		(4,542,313)	(4,542,313)	3,183,819	08/01/2047
3140Q7-FX-0	FNMA POOL CA0181 4.000% 08/01/47		10/01/2018	Paydown		10,940,832	10,940,832	11,528,902	11,451,547	77,355			77,355		11,528,902		(588,070)	(588,070)	195,431	08/01/2047
3140Q7-F3-6	FNMA POOL CA0185 4.500% 08/01/47		03/28/2018	Morgan Stanley CO Incorporated		52,592,223	50,259,852	54,217,815	53,642,576	575,239			575,239		54,217,815		(1,625,592)	(1,625,592)	634,531	08/01/2047
3140Q7-F3-6	FNMA POOL CA0185 4.500% 08/01/47		04/01/2018	Paydown		3,642,154	3,642,154	3,928,974	3,887,288	41,686			41,686		3,928,974		(286,820)	(286,820)	229,203	08/01/2047
3140Q7-KV-8	FNMA POOL CA0307 4.500% 09/01/47		11/07/2018	Salomon Brothers		61,730	59,823	64,889	64,784	105			105		64,889		(3,159)	(3,159)	2,557	09/01/2047
3140Q7-KV-8	FNMA POOL CA0307 4.500% 09/01/47		11/01/2018	Paydown		5,658	5,658	6,137	6,127	10			10		6,137		(479)	(479)	140	09/01/2047
3140Q7-LZ-8	FNMA POOL CA0343 4.500% 09/01/47		11/07/2018	Salomon Brothers		122,889	118,805	129,293	129,177	116			116		129,293		(6,404)	(6,404)	5,079	09/01/2047
3140Q7-LZ-8	FNMA POOL CA0343 4.500% 09/01/47		11/01/2018	Paydown		11,891	11,891	12,941	12,929	12			12		12,941		(1,050)	(1,050)	282	09/01/2047
3140Q7-M3-8	FNMA POOL CA0377 3.000% 09/01/47		04/06/2018	Salomon Brothers		953,578	978,950	978,874	979,639	(765)			(765)		978,874		(25,296)	(25,296)	10,687	09/01/2047
3140Q7-M3-8	FNMA POOL CA0377 3.000% 09/01/47		04/01/2018	Paydown		20,950	20,950	20,948	20,964	(16)			(16)		20,948		2	2	114	09/01/2047
3140Q7-TK-3	FNMA POOL CA0553 4.000% 08/01/47		12/01/2018	Paydown		8,931	8,931	9,399	9,348	51			51		9,399		(468)	(468)	179	08/01/2047
3140Q7-VN-4	FNMA POOL CA0620 4.000% 10/01/47		10/03/2018	Various		98,603,237	98,024,604	103,435,103	102,630,996	804,107			804,107		103,435,103		(4,831,866)	(4,831,866)	3,303,844	10/01/2047
3140Q7-VN-4	FNMA POOL CA0620 4.000% 10/01/47		10/01/2018	Paydown		8,052,155	8,052,155	8,496,596	8,430,543	66,053			66,053		8,496,596		(444,441)	(444,441)	163,377	10/01/2047
3140Q7-YA-9	FNMA POOL CA0704 4.000% 11/01/47		11/07/2018	Salomon Brothers		99,327	98,803	105,746	105,097	648			648		105,745		(6,418)	(6,418)	3,754	11/01/2047
3140Q7-YA-9	FNMA POOL CA0704 4.000% 11/01/47		11/01/2018	Paydown		7,908	7,908	8,463	8,412	52			52		8,464		(556)	(556)	183	11/01/2047

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
314007-YF-8	FNMA POOL CA0709	4.000% 09/01/47		08/09/2018	Salomon Brothers		869,399	854,019	898,722	893,886	4,837			4,837		898,723		(29,324)	(29,324)	23,913	09/01/2047
314007-YF-8	FNMA POOL CA0709	4.000% 09/01/47		08/01/2018	Paydown		49,790	49,790	52,396	52,114	282			282		52,396		(2,606)	(2,606)	759	09/01/2047
314007-YG-6	FNMA POOL CA0710	4.500% 11/01/47		11/07/2018	Salomon Brothers		126,202	122,008	133,466	132,698	767			767		133,465		(7,263)	(7,263)	5,216	11/01/2047
314007-YG-6	FNMA POOL CA0710	4.500% 11/01/47		11/01/2018	Paydown		8,775	8,775	9,599	9,544	55			55		9,599		(824)	(824)	217	11/01/2047
314007-YJ-0	FNMA POOL CA0712	4.500% 11/01/47		03/06/2018	Morgan Stanley CO Incorporated		215,531	203,504	221,183	220,444	739			739		221,183		(5,652)	(5,652)	2,595	11/01/2047
314007-YJ-0	FNMA POOL CA0712	4.500% 11/01/47		03/01/2018	Paydown		2,380	2,380	2,587	2,578	9			9		2,587		(207)	(207)	18	11/01/2047
314007-YM-3	FNMA POOL CA0715	4.500% 11/01/47		11/07/2018	Salomon Brothers		91,177	88,093	96,985	96,349	637			637		96,986		(5,809)	(5,809)	3,766	11/01/2047
314007-YM-3	FNMA POOL CA0715	4.500% 11/01/47		11/01/2018	Paydown		8,772	8,772	9,657	9,594	63			63		9,657		(885)	(885)	208	11/01/2047
314007-2C-0	FNMA POOL CA0770	3.500% 11/01/47		06/04/2018	Various		103,375,203	104,188,385	107,525,669	107,077,987	447,682			447,682		107,525,669		(4,150,466)	(4,150,466)	1,871,455	11/01/2047
314007-2C-0	FNMA POOL CA0770	3.500% 11/01/47		06/01/2018	Paydown		2,717,061	2,717,061	2,804,092	2,792,417	11,675			11,675		2,804,092		(87,031)	(87,031)	28,782	11/01/2047
314007-2S-5	FNMA POOL CA0784	3.000% 11/01/32		06/06/2018	Morgan Stanley CO Incorporated		375,550	380,544	391,396	389,062	2,334			2,334		391,396		(15,846)	(15,846)	6,247	11/01/2032
314007-2S-5	FNMA POOL CA0784	3.000% 11/01/32		06/01/2018	Paydown		22,837	22,837	23,488	23,348	140			140		23,488		(651)	(651)	210	11/01/2032
314007-2X-4	FNMA POOL CA0789	3.500% 11/01/32		02/15/2018	Salomon Brothers		128,880	126,353	132,276	131,664	612			612		132,276		(3,396)	(3,396)	909	11/01/2032
314007-2X-4	FNMA POOL CA0789	3.500% 11/01/32		12/01/2018	Paydown		18,031	18,031	18,876	18,789	87			87		18,876		(845)	(845)	733	11/01/2032
314007-3A-3	FNMA POOL CA0792	3.500% 12/01/32		02/15/2018	Barclays Capital Inc		119,543	117,038	122,844	122,158	686			686		122,844		(3,301)	(3,301)	842	12/01/2032
314007-3A-3	FNMA POOL CA0792	3.500% 12/01/32		12/01/2018	Paydown		15,696	15,696	16,474	16,383	92			92		16,475		(779)	(779)	655	12/01/2032
314008-CJ-2	FNMA POOL CA0972	4.500% 12/01/47		03/06/2018	RBC Capital Markets		95,816	90,673	98,054	97,838	216			216		98,054		(2,238)	(2,238)	1,156	12/01/2047
314008-CJ-2	FNMA POOL CA0972	4.500% 12/01/47		03/01/2018	Paydown		531	531	574	573	1			1		574		(43)	(43)	4	12/01/2047
31335A-ZH-4	FNMA POOL G60744	3.500% 07/01/46		03/06/2018	JPMorgan Securities Inc		158,875	159,093	160,845	163,816	(2,971)			(2,971)		160,845		(1,970)	(1,970)	1,578	07/01/2046
31335A-ZH-4	FNMA POOL G60744	3.500% 07/01/46		03/01/2018	Paydown		4,633	4,633	4,685	4,771	(87)			(87)		4,684		(51)	(51)	25	07/01/2046
31417Y-BU-0	FNMA POOL MA0050	6.000% 03/01/39		11/06/2018	Bank of America Securities		45,753	41,668	46,121	46,966	(845)			(845)		46,121		(368)	(368)	2,375	03/01/2039
31417Y-BU-0	FNMA POOL MA0050	6.000% 03/01/39		11/01/2018	Paydown		6,509	6,509	7,204	7,337	(132)			(132)		7,205		(696)	(696)	161	03/01/2039
31417Y-UB-1	FNMA POOL MA0577	3.500% 11/01/20		10/03/2018	Barclays Capital Inc		3,165	3,152	3,323	3,255	68			68		3,323		(158)	(158)	97	11/01/2020
31417Y-UB-1	FNMA POOL MA0577	3.500% 11/01/20		10/01/2018	Paydown		2,566	2,566	2,705	2,650	55			55		2,705		(139)	(139)	39	11/01/2020
31417Y-YC-5	FNMA POOL MA0706	4.500% 04/01/31		12/01/2018	Paydown		6,702	6,702	7,264	7,132	132			132		7,264		(562)	(562)	155	04/01/2031
31417Y-Y6-8	FNMA POOL MA0732	4.000% 05/01/26		12/01/2018	Paydown		20,315	20,315	21,723	21,247	476			476		21,723		(1,408)	(1,408)	422	05/01/2026
31417Y-Y8-4	FNMA POOL MA0734	4.500% 05/01/31		12/01/2018	Paydown		19,027	19,027	20,624	20,248	376			376		20,624		(1,597)	(1,597)	440	05/01/2031
31417Y-3B-1	FNMA POOL MA0793	3.500% 07/01/21		10/03/2018	Barclays Capital Inc		4,117	4,100	4,322	4,234	88			88		4,322		(205)	(205)	126	07/01/2021
31417Y-3B-1	FNMA POOL MA0793	3.500% 07/01/21		10/01/2018	Paydown		2,618	2,618	2,759	2,704	56			56		2,760		(142)	(142)	40	07/01/2021
31418A-AP-3	FNMA POOL MA0913	4.500% 11/01/31		12/01/2018	Paydown		5,725	5,725	6,234	6,092	142			142		6,234		(509)	(509)	114	11/01/2031
31418A-BH-0	FNMA POOL MA0939	4.500% 12/01/31		12/01/2018	Paydown		7,445	7,445	8,107	7,923	184			184		8,107		(662)	(662)	186	12/01/2031
31418A-CK-2	FNMA POOL MA0973	4.000% 12/01/26		10/31/2018	Transfer in Kind		121,943	119,804	128,398	125,448	2,950			2,950		128,398		(6,455)	(6,455)	4,393	12/01/2026
31418A-CK-2	FNMA POOL MA0973	4.000% 12/01/26		10/01/2018	Paydown		23,229	23,229	24,895	24,323	572			572		24,895		(1,666)	(1,666)	490	12/01/2026
31418A-DH-8	FNMA POOL MA1003	3.500% 03/01/42		08/06/2018	JPMorgan Securities Inc		1,143,038	1,145,679	1,201,889	1,183,539	18,349			18,349		1,201,888		(58,850)	(58,850)	28,069	03/01/2042
31418A-DH-8	FNMA POOL MA1003	3.500% 03/01/42		08/01/2018	Paydown		112,908	112,908	118,447	116,640	1,808			1,808		118,448		(5,540)	(5,540)	1,288	03/01/2042
31418A-FD-5	FNMA POOL MA1063	3.000% 05/01/22		12/01/2018	Paydown		81,713	81,713	85,588	83,274	2,314			2,314		85,588		(3,875)	(3,875)	1,294	05/01/2022
31418A-GH-5	FNMA POOL MA1099	3.500% 06/01/22		10/03/2018	Barclays Capital Inc		3,311	3,298	3,476	3,405	71			71		3,476		(165)	(165)	101	06/01/2022
31418A-GH-5	FNMA POOL MA1099	3.500% 06/01/22		10/01/2018	Paydown		1,518	1,518	1,600	1,567	33			33		1,600		(82)	(82)	23	06/01/2022
31418A-JX-7	FNMA POOL MA1177	3.500% 09/01/42		12/01/2018	Paydown		21,640	21,640	22,468	22,223	245			245		22,468		(828)	(828)	414	09/01/2042
31418A-KW-7	FNMA POOL MA1208	3.000% 10/01/42		12/01/2018	Paydown		46,263	46,263	48,704	46,585	2,119			2,119		48,704		(2,441)	(2,441)	734	10/01/2042
31418A-LT-3	FNMA POOL MA1237	3.000% 11/01/32		12/01/2018	Paydown		34,784	34,784	36,200	35,483	717			717		36,200		(1,416)	(1,416)	541	11/01/2032
31418A-L9-7	FNMA POOL MA1251	3.500% 11/01/42		12/01/2018	Paydown		12,988	12,988	13,486	13,338	147			147		13,485		(497)	(497)	237	11/01/2042
31418A-QJ-0	FNMA POOL MA1356	3.500% 02/01/43		12/01/2018	Paydown		209,005	209,005	218,582	214,638	3,944			3,944		218,582		(9,577)	(9,577)	4,088	02/01/2043
31418A-S6-6	FNMA POOL MA1440	3.500% 05/01/43		12/01/2018	Paydown		4,726	4,726	4,864	4,879	(15)			(15)		4,864		(138)	(138)	83	05/01/2043
31418A-TR-9	FNMA POOL MA1459	3.000% 06/01/33		12/01/2018	Paydown		5,212	5,212	5,354	5,314	40			40		5,354		(142)	(142)	80	06/01/2033
31418A-TV-0	FNMA POOL MA1463	3.500% 06/01/43		12/01/2018	Paydown		2,877	2,877	2,987	2,954	33			33		2,987		(110)	(110)	52	06/01/2043
31418A-VA-3	FNMA POOL MA1508	3.500% 07/01/43		12/01/2018	Paydown		487,475	487,475	507,964	500,614	7,350			7,350		507,964		(20,489)	(20,489)	9,138	07/01/2043
31418A-WG-9	FNMA POOL MA1546	3.500% 08/01/43		12/01/2018	Paydown		4,255	4,255	4,418	4,370	48			48		4,418		(163)	(163)	77	08/01/2043
31418A-WM-6	FNMA POOL MA1551	3.000% 08/01/23		12/01/2018	Paydown		25,079	25,079	26,268	25,594	674			674		26,268		(1,189)	(1,189)	389	08/01/2023
31418A-Y6-9	FNMA POOL MA1632	3.500% 10/01/23		10/03/2018	Barclays Capital Inc		29,878	29,756	31,367	30,728	639			639		31,367		(1,489)	(1,489)	911	10/01/2023
31418A-Y6-9	FNMA POOL MA1632	3.500% 10/01/23		10/01/2018	Paydown		9,323	9,323	9,828	9,628	200			200		9,828		(505)	(505)	148	10/01/2023
31418A-5L-8	FNMA POOL MA1750	5.000% 12/01/43		12/01/2018	Paydown		20,529	20,529	22,431	22,141	290			290		22,431		(1,902)	(1,902)	452	12/01/2043
31418B-JT-4	FNMA POOL MA2073	3.500% 09/01/44		12/01/2018	Paydown		760	760	790	781	8			8		789		(29)	(29)	14	09/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31418B-K6-2	FNMA POOL MA2116 4.000% 12/01/44		12/01/2018	Paydown		1,915	1,915	2,085	2,024	61			61		2,085		(170)	(170)	36	12/01/2044
31418B-LG-9	FNMA POOL MA2126 3.500% 12/01/24		10/03/2018	Barclays Capital Inc		31,078	30,951	32,627	31,972	655			655		32,627		(1,549)	(1,549)	948	12/01/2024
31418B-LG-9	FNMA POOL MA2126 3.500% 12/01/24		10/01/2018	Paydown		8,506	8,506	8,966	8,787	180			180		8,967		(461)	(461)	134	12/01/2024
31418B-MU-7	FNMA POOL MA2170 5.000% 12/01/44		12/01/2018	Paydown		46,658	46,658	51,521	50,395	1,126			1,126		51,521		(4,863)	(4,863)	1,176	12/01/2044
31418B-PA-8	FNMA POOL MA2216 4.000% 03/01/45		12/01/2018	Paydown		51,520	51,520	55,147	54,497	650			650		55,147		(3,627)	(3,627)	1,420	03/01/2045
31418B-P4-2	FNMA POOL MA2242 4.000% 04/01/45		12/01/2018	Paydown		43,424	43,424	46,481	45,933	548			548		46,481		(3,057)	(3,057)	977	04/01/2045
31418B-UG-9	FNMA POOL MA2382 4.500% 08/01/45		05/23/2018	Credit Suisse Securities USA		40,395	38,529	41,759	41,508	251			251		41,759		(1,364)	(1,364)	780	08/01/2045
31418B-UG-9	FNMA POOL MA2382 4.500% 08/01/45		06/01/2018	Paydown		2,402	2,402	2,604	2,587	16			16		2,603		(201)	(201)	194	08/01/2045
31418B-XZ-4	FNMA POOL MA2495 3.500% 01/01/46		04/11/2018	RBC Capital Markets		582,792	580,705	608,833	596,901	11,932			11,932		608,833		(26,041)	(26,041)	7,452	01/01/2046
31418B-XZ-4	FNMA POOL MA2495 3.500% 01/01/46		04/01/2018	Paydown		31,796	31,796	33,336	32,683	653			653		33,336		(1,540)	(1,540)	242	01/01/2046
31418B-YJ-9	FNMA POOL MA2512 4.000% 01/01/46		08/06/2018	JPMorgan Securities Inc		291,841	286,470	300,301	299,932	369			369		300,301		(8,460)	(8,460)	8,021	01/01/2046
31418B-YJ-9	FNMA POOL MA2512 4.000% 01/01/46		08/01/2018	Paydown		41,147	41,147	43,134	43,081	53			53		43,134		(1,987)	(1,987)	634	01/01/2046
31418B-ZY-5	FNMA POOL MA2558 4.000% 03/01/46		12/01/2018	Paydown		59,839	59,839	62,728	62,651	77			77		62,728		(2,889)	(2,889)	1,249	03/01/2046
31418C-AY-0	FNMA POOL MA2722 4.000% 08/01/46		12/01/2018	Paydown		26,260	26,260	27,528	27,494	34			34		27,528		(1,268)	(1,268)	577	08/01/2046
31418C-CT-9	FNMA POOL MA2781 2.500% 10/01/46		03/26/2018	Wells Fargo Securities		(10,533)	(10,899)	(10,545)	(10,533)	(12)			(12)		(10,545)		12	12	(8)	10/01/2046
31418C-CT-9	FNMA POOL MA2781 2.500% 10/01/46		01/01/2018	Paydown		10,899	10,899	10,545	10,533	12			12		10,545		354	354	4,149	10/01/2046
31418C-CW-2	FNMA POOL MA2784 4.000% 10/01/46		12/01/2018	Paydown		21,733	21,733	22,782	22,754	28			28		22,782		(1,049)	(1,049)	515	10/01/2046
31418C-EB-6	FNMA POOL MA2829 2.500% 12/01/26		10/31/2018	Transfer in Kind		4,693,775	4,827,526	4,909,745	4,857,321	52,424			52,424		4,909,745		(215,970)	(215,970)	110,631	12/01/2026
31418C-EB-6	FNMA POOL MA2829 2.500% 12/01/26		10/01/2018	Paydown		939,257	939,257	955,254	945,054	10,200			10,200		955,254		(15,997)	(15,997)	10,724	12/01/2026
31418C-FD-1	FNMA POOL MA2863 3.000% 01/01/47		04/06/2018	Wells Fargo Securities		4,753,786	4,880,664	4,862,934	4,884,096	(21,162)			(21,162)		4,862,934		(109,148)	(109,148)	53,281	01/01/2047
31418C-FD-1	FNMA POOL MA2863 3.000% 01/01/47		04/01/2018	Paydown		119,335	119,335	118,902	119,418	(517)			(517)		118,901		434	434	763	01/01/2047
31418C-GZ-1	FNMA POOL MA2915 3.000% 02/01/27		10/31/2018	Transfer in Kind		3,421,684	3,463,177	3,568,155	3,536,905	31,250			31,250		3,568,155		(146,471)	(146,471)	95,237	02/01/2027
31418C-GZ-1	FNMA POOL MA2915 3.000% 02/01/27		10/01/2018	Paydown		731,822	731,822	754,005	747,401	6,604			6,604		754,005		(22,183)	(22,183)	9,944	02/01/2027
31418C-KH-6	FNMA POOL MA2995 4.000% 05/01/47		01/09/2018	Salomon Brothers		1,896,633	1,817,677	1,920,843	1,902,242	18,601			18,601		1,920,843		(24,210)	(24,210)	8,079	05/01/2047
31418C-KH-6	FNMA POOL MA2995 4.000% 05/01/47		01/01/2018	Paydown		23,261	23,261	24,581	24,343	238			238		24,581		(1,320)	(1,320)	78	05/01/2047
31418C-MA-9	FNMA POOL MA3052 4.500% 06/01/47		05/23/2018	Credit Suisse Securities USA		44,233	42,189	45,986	45,557	430			430		45,987		(1,754)	(1,754)	854	06/01/2047
31418C-MA-9	FNMA POOL MA3052 4.500% 06/01/47		06/01/2018	Paydown		412	412	449	445	4			4		449		(37)	(37)	164	06/01/2047
31418C-MB-7	FNMA POOL MA3053 4.500% 05/01/47		05/23/2018	Credit Suisse Securities USA		58,195	55,391	60,740	59,898	842			842		60,740		(2,545)	(2,545)	1,122	05/01/2047
31418C-MB-7	FNMA POOL MA3053 4.500% 05/01/47		06/01/2018	Paydown		483	483	530	523	7			7		530		(47)	(47)	214	05/01/2047
31418C-NE-0	FNMA POOL MA3088 4.000% 08/01/47		01/08/2018	Goldman Sachs		2,257,722	2,159,370	2,281,172	2,260,168	21,003			21,003		2,281,171		(23,449)	(23,449)	9,597	08/01/2047
31418C-NE-0	FNMA POOL MA3088 4.000% 08/01/47		01/01/2018	Paydown		21,434	21,434	22,643	22,435	208			208		22,643		(1,209)	(1,209)	71	08/01/2047
31418C-P9-9	FNMA POOL MA3147 3.000% 10/01/47		04/06/2018	Salomon Brothers		957,024	982,488	982,411	983,179	(768)			(768)		982,411		(25,387)	(25,387)	10,725	10/01/2047
31418C-P9-9	FNMA POOL MA3147 3.000% 10/01/47		04/01/2018	Paydown		17,412	17,412	17,411	17,425	(14)			(14)		17,411		1	1	105	10/01/2047
31418C-QA-5	FNMA POOL MA3148 3.500% 10/01/47		06/27/2018	Various		14,751,983	14,832,195	15,300,337	15,242,399	57,938			57,938		15,300,337		(548,354)	(548,354)	278,417	10/01/2047
31418C-QA-5	FNMA POOL MA3148 3.500% 10/01/47		06/01/2018	Paydown		525,552	525,552	542,140	540,087	2,053			2,053		542,140		(16,588)	(16,588)	5,502	10/01/2047
31418C-RJ-5	FNMA POOL MA3188 3.000% 11/01/32		03/05/2018	JPMorgan Securities Inc		1,940,742	1,950,188	1,989,953	1,988,659	1,295			1,295		1,989,954		(49,212)	(49,212)	16,902	11/01/2032
31418C-RJ-5	FNMA POOL MA3188 3.000% 11/01/32		03/01/2018	Paydown		49,979	49,979	50,998	50,965	33			33		50,998		(1,019)	(1,019)	242	11/01/2032
31418C-R8-9	FNMA POOL MA3210 3.500% 12/01/47		03/27/2018	Pershing LLC		22,148,254	22,146,524	22,798,808	22,760,744	38,064			38,064		22,798,808		(650,554)	(650,554)	254,070	12/01/2047
31418C-R8-9	FNMA POOL MA3210 3.500% 12/01/47		03/01/2018	Paydown		306,810	306,810	315,846	315,319	527			527		315,846		(9,036)	(9,036)	1,773	12/01/2047
31396V-EQ-7	FNMA REMIC SERIES 2007-32 CLASS Z 5.500% 04/25/37		10/10/2018	Cantor Fitzgerald & Co		3,780,135	3,519,218	3,961,320	3,821,688	139,632			139,632		3,961,320		(181,185)	(181,185)	168,825	04/25/2037
31396V-EQ-7	FNMA REMIC SERIES 2007-32 CLASS Z 5.500% 04/25/37		10/01/2018	Paydown		631,225	631,225	710,523	685,478	25,045			25,045		710,523		(79,298)	(79,298)	15,199	04/25/2037
31396V-2L-1	FNMA REMIC SERIES 2007-B2 CLASS ZA 5.500% 06/25/37		10/10/2018	Wachovia Securities, LLC		3,152,704	2,937,445	3,310,463	3,168,915	141,547			141,547		3,310,462		(157,758)	(157,758)	140,916	06/25/2037
31396V-2L-1	FNMA REMIC SERIES 2007-B2 CLASS ZA 5.500% 06/25/37		10/01/2018	Paydown		596,599	596,599	672,359	643,611	28,748			28,748		672,359		(75,760)	(75,760)	15,015	06/25/2037
3136AN-LM-7	FNMA REMIC TR SERIES 2015-M6 CLASS A1 2.945% 01/25/26		12/01/2018	Paydown		29,425	29,425	30,841	29,535	1,306			1,306		30,841		(1,416)	(1,416)	479	01/25/2026
3136AY-S2-0	FNMA REMIC TRUST SERIES 2017-87 CLASS UA 3.500% 12/25/44		12/25/2018	Paydown		245,327	245,327	253,646	251,975	1,670			1,670		253,645		(8,318)	(8,318)	4,753	12/25/2044
31397Q-SU-3	FNMA REMICS SERIES 2011-3 CLASS KA 5.000% 04/25/40		12/01/2018	Paydown		17,317	17,317	18,973	18,178	795			795		18,973		(1,656)	(1,656)	434	04/25/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AJ-HT-6	FNMA REMICS SERIES 2014-12 CLASS GV 3.500% 03/25/27		12/01/2018	Paydown		193,596	193,596	207,541	200,234	7,307			7,307		207,541		(13,945)	(13,945)	3,690	03/25/2027
3136AJ-C8-7	FNMA REMICS SERIES 2014-26 CLASS KV 4.000% 04/25/27		10/31/2018	Transfer in Kind		162,716	158,875	168,523	167,183	1,341			1,341		168,524		(5,808)	(5,808)	5,825	04/25/2027
3136AJ-C8-7	FNMA REMICS SERIES 2014-26 CLASS KV 4.000% 04/25/27		12/01/2018	Paydown		804,987	804,987	872,628	847,083	25,545			25,545		872,628		(67,641)	(67,641)	17,503	04/25/2027
3136AL-GC-9	FNMA REMICS SERIES 2014-61 CLASS HK 3.000% 10/25/40		10/26/2018	MITSUBISHI UFJ SECURITIES		1,528,971	1,555,091	1,596,155	1,567,457	28,699			28,699		1,596,156		(67,185)	(67,185)	42,635	10/25/2040
3136AL-GC-9	FNMA REMICS SERIES 2014-61 CLASS HK 3.000% 10/25/40		10/01/2018	Paydown		244,117	244,117	250,563	246,058	4,505			4,505		250,563		(6,446)	(6,446)	3,416	10/25/2040
31393Y-BS-3	FNMA SERIES 2004-38 CLASS FK 2.856% 05/25/34		12/25/2018	Paydown		5,598	5,598	5,609	5,605	4			4		5,609		(11)	(11)	62	05/25/2034
31396X-XB-5	FNMA SERIES 2007-96 CLASS BF 3.206% 10/25/37		12/25/2018	Paydown		46,264	46,264	46,662	46,941	(279)			(279)		46,662		(398)	(398)	532	10/25/2037
31396Q-V6-3	FNMA SERIES 2009-66 CLASS FA 3.706% 02/25/38		12/25/2018	Paydown		66,598	66,598	67,608	68,408	(801)			(801)		67,607		(1,009)	(1,009)	875	02/25/2038
31398N-M8-4	FNMA SERIES 2010-110 CLASS AE 9.750% 11/25/18		11/01/2018	Paydown		17,157	17,157	19,854	17,543	2,311			2,311		19,854		(2,697)	(2,697)	557	11/25/2018
31398R-D6-9	FNMA SERIES 2010-57 CLASS QA 3.750% 06/25/25		12/01/2018	Paydown		36,275	36,275	37,595	36,891	703			703		37,594		(1,319)	(1,319)	649	06/25/2025
31398R-FN-0	FNMA SERIES 2010-60 CLASS HJ 5.500% 05/25/40		10/10/2018	Suntrust		2,508,494	2,362,239	2,637,587	2,524,241	113,346			113,346		2,637,587		(129,093)	(129,093)	113,322	05/25/2040
31398R-FN-0	FNMA SERIES 2010-60 CLASS HJ 5.500% 05/25/40		10/01/2018	Paydown		462,229	462,229	516,107	493,929	22,179			22,179		516,108		(53,879)	(53,879)	11,216	05/25/2040
31397S-7M-0	FNMA SERIES 2011-52 CLASS GB 5.000% 06/25/41		12/01/2018	Paydown		184,891	184,891	200,855	201,002	(148)			(148)		200,854		(15,963)	(15,963)	4,716	06/25/2041
31397U-TT-6	FNMA SERIES 2011-63 CLASS FG 2.956% 07/25/41		12/25/2018	Paydown		30,507	30,507	30,598	30,686	(88)			(88)		30,598		(91)	(91)	353	07/25/2041
3136A1-MA-0	FNMA SERIES 2011-99 CLASS DB 5.000% 10/25/41		12/01/2018	Paydown		366,517	366,517	398,644	398,519	125			125		398,644		(32,127)	(32,127)	9,217	10/25/2041
3136A3-UG-4	FNMA SERIES 2012-1 CLASS AE 1.750% 12/25/21		12/01/2018	Paydown		33,786	33,786	33,932	33,571	361			361		33,932		(146)	(146)	313	12/25/2021
3136A9-EA-2	FNMA SERIES 2012-111 CLASS B 7.000% 10/25/42		12/01/2018	Paydown		65,464	65,464	72,993	75,281	(2,288)			(2,288)		72,993		(7,529)	(7,529)	2,432	10/25/2042
3136A9-W6-1	FNMA SERIES 2012-124 CLASS BC 3.000% 03/25/42		12/01/2018	Paydown		407,181	407,181	418,601	412,416	6,185			6,185		418,601		(11,420)	(11,420)	6,501	03/25/2042
3136AB-DT-7	FNMA SERIES 2012-153 CLASS B 7.000% 07/25/42		12/01/2018	Paydown		220,351	220,351	245,695	253,980	(8,286)			(8,286)		245,694		(25,343)	(25,343)	7,855	07/25/2042
3136A4-ZP-7	FNMA SERIES 2012-25 CLASS B 6.500% 03/25/42		12/01/2018	Paydown		38,331	38,331	44,999	42,108	2,891			2,891		44,999		(6,668)	(6,668)	1,310	03/25/2042
3136A3-5F-4	FNMA SERIES 2012-28 CLASS B 6.500% 06/25/39		12/01/2018	Paydown		5,367	5,367	5,988	5,802	186			186		5,988		(621)	(621)	178	06/25/2039
3136A5-LQ-7	FNMA SERIES 2012-35 CLASS AP 2.000% 01/25/41		12/01/2018	Paydown		389,531	389,531	385,088	383,328	1,760			1,760		385,088		4,443	4,443	4,611	01/25/2041
3136A5-NU-6	FNMA SERIES 2012-35 CLASS MB 5.500% 04/25/42		12/01/2018	Paydown		29,821	29,821	33,334	32,219	1,115			1,115		33,334		(3,513)	(3,513)	858	04/25/2042
3136A6-L7-7	FNMA SERIES 2012-76 CLASS AC 6.500% 07/25/42		12/01/2018	Paydown		37,360	37,360	42,208	40,653	1,555			1,555		42,208		(4,848)	(4,848)	1,218	07/25/2042
3136A4-TZ-2	FNMA SERIES 2012-M2 CLASS X 0.777% 02/25/22		10/18/2018	Morgan Stanley CO Incorporated		31,755		109,459	41,866	67,593			67,593		109,459		(77,704)	(77,704)	16,866	02/25/2022
3136A4-TZ-2	FNMA SERIES 2012-M2 CLASS X 0.777% 02/25/22		10/01/2018	Paydown				20,436	(12,619)	12,619			12,619						2,417	02/25/2022
3136A7-ML-3	FNMA SERIES 2012-M8 CLASS X1 2.130% 12/25/19		10/18/2018	Morgan Stanley CO Incorporated		547,564		62,704	179,498	429,144			429,144		608,642		(61,078)	(61,078)	10,920	12/25/2019
3136A7-ML-3	FNMA SERIES 2012-M8 CLASS X1 2.130% 12/25/19		10/01/2018	Paydown				42,210	(37,165)	37,165			37,165						5,318	12/25/2019
3136AG-5K-4	FNMA SERIES 2013-112 CLASS HQ 4.000% 11/25/43		12/01/2018	Paydown		443,350	443,350	476,774	464,322	12,452			12,452		476,774		(33,424)	(33,424)	9,391	11/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AH-NF-3	FNMA SERIES 2013-128 CLASS DA 3.000% 06/25/38		10/31/2018	Transfer in Kind		78,833	80,149	80,818	80,961	(142)			(142)		80,819		(1,986)	(1,986)	2,204	06/25/2038
3136AH-NF-3	FNMA SERIES 2013-128 CLASS DA 3.000% 06/25/38		12/01/2018	Paydown		1,320,944	1,320,944	1,349,549	1,334,324	15,225			15,225		1,349,549		(28,605)	(28,605)	22,283	06/25/2038
3136AF-5C-4	FNMA SERIES 2013-84 CLASS PF 2.414% 11/25/42		08/01/2018	Suntrust Robinson Humphrey		1,660,135	1,655,995	1,657,807	1,654,459	3,347			3,347		1,657,806		2,329	2,329	21,593	11/25/2042
3136AF-5C-4	FNMA SERIES 2013-84 CLASS PF 2.414% 11/25/42		07/25/2018	Paydown		175,466	175,466	175,658	175,303	355			355		175,658		(192)	(192)	1,212	11/25/2042
3136AJ-RY-4	FNMA SERIES 2014-14 CLASS A 3.500% 02/25/37		10/10/2018	Pershing LLC		1,920,826	1,915,215	1,997,871	1,950,433	47,438			47,438		1,997,871		(77,045)	(77,045)	58,467	02/25/2037
3136AJ-RY-4	FNMA SERIES 2014-14 CLASS A 3.500% 02/25/37		12/01/2018	Paydown		3,355,874	3,355,874	3,511,773	3,417,585	94,188			94,188		3,511,773		(155,899)	(155,899)	57,916	02/25/2037
3136AK-FL-2	FNMA SERIES 2014-35 CLASS CA 3.500% 06/25/44		12/01/2018	Paydown		49,004	49,004	52,324	50,294	2,029			2,029		52,323		(3,319)	(3,319)	869	06/25/2044
3136AK-QG-1	FNMA SERIES 2014-42 CLASS A 3.000% 08/25/36		12/01/2018	Paydown		38,250	38,250	39,635	38,647	989			989		39,636		(1,386)	(1,386)	572	08/25/2036
3136AK-RQ-8	FNMA SERIES 2014-48 CLASS AB 4.000% 10/25/40		05/08/2018	Suntrust		20,533,105	20,149,014	21,498,599	20,904,816	593,784			593,784		21,498,600		(965,495)	(965,495)	358,205	10/25/2040
3136AK-RQ-8	FNMA SERIES 2014-48 CLASS AB 4.000% 10/25/40		12/01/2018	Paydown		3,451,478	3,451,478	3,682,862	3,580,945	101,917			101,917		3,682,862		(231,384)	(231,384)	45,870	10/25/2040
3136AK-XB-4	FNMA SERIES 2014-49 CLASS CA 3.000% 08/25/44		12/01/2018	Paydown		22,014	22,014	22,848	22,123	726			726		22,849		(835)	(835)	325	08/25/2044
3136AH-3J-7	FNMA SERIES 2014-7 CLASS VA 3.500% 05/25/25		10/14/2018	Cantor Fitzgerald & Co		8,150,106	8,120,289	8,574,518	8,392,795	181,723			181,723		8,574,518		(424,412)	(424,412)	247,895	05/25/2025
3136AH-3J-7	FNMA SERIES 2014-7 CLASS VA 3.500% 05/25/25		10/01/2018	Paydown		922,470	922,470	974,071	953,427	20,644			20,644		974,071		(51,601)	(51,601)	14,862	05/25/2025
3136AK-2A-0	FNMA SERIES 2014-M10 CLASS ASQ2 2.171% 09/25/19		12/01/2018	Paydown		40,365	40,365	41,172	40,089	1,082			1,082		41,171		(806)	(806)	769	09/25/2019
3136AP-PM-8	FNMA SERIES 2015-46 CLASS BA 3.000% 05/25/41		10/26/2018	MITSUBISHI UFJ SECURITIES		1,202,709	1,223,304	1,256,563	1,231,394	25,169			25,169		1,256,563		(53,854)	(53,854)	33,539	05/25/2041
3136AP-PM-8	FNMA SERIES 2015-46 CLASS BA 3.000% 05/25/41		10/01/2018	Paydown		195,482	195,482	200,797	196,775	4,022			4,022		200,797		(5,315)	(5,315)	2,728	05/25/2041
3136AP-JT-0	FNMA SERIES 2015-51 CLASS CD 3.000% 07/25/44		12/01/2018	Paydown		60,921	60,921	63,579	61,583	1,996			1,996		63,579		(2,658)	(2,658)	970	07/25/2044
3136AP-W8-1	FNMA SERIES 2015-58 CLASS JP 2.500% 03/25/37		10/31/2018	Transfer in Kind		118,292	122,389	122,497	121,297	1,200			1,200		122,497		(4,205)	(4,205)	2,805	03/25/2037
3136AP-W8-1	FNMA SERIES 2015-58 CLASS JP 2.500% 03/25/37		12/01/2018	Paydown		1,884,987	1,884,987	1,926,135	1,868,182	57,954			57,954		1,926,136		(41,149)	(41,149)	24,479	03/25/2037
3136AP-YD-8	FNMA SERIES 2015-62 CLASS VA 4.000% 10/25/26		12/01/2018	Paydown		348,907	348,907	378,728	368,022	10,706			10,706		378,728		(29,821)	(29,821)	7,606	10/25/2026
3136AP-LY-6	FNMA SERIES 2015-63 CLASS KA 3.000% 01/25/41		12/01/2018	Paydown		1,049,654	1,049,654	1,063,185	1,056,337	6,848			6,848		1,063,185		(13,531)	(13,531)	16,333	01/25/2041
3136AQ-NX-4	FNMA SERIES 2015-80 CLASS CA 3.000% 04/25/40		05/03/2018	Goldman Sachs International		2,866,775	2,898,248	2,932,212	2,911,129	21,083			21,083		2,932,212		(65,437)	(65,437)	37,919	04/25/2040
3136AQ-NX-4	FNMA SERIES 2015-80 CLASS CA 3.000% 04/25/40		12/01/2018	Paydown		1,496,372	1,496,372	1,513,908	1,503,023	10,885			10,885		1,513,908		(17,536)	(17,536)	24,315	04/25/2040
3136AQ-HV-5	FNMA SERIES 2015-82 CLASS EK 3.000% 11/25/45		12/01/2018	Paydown		35,151	35,151	36,326	35,475	851			851		36,326		(1,175)	(1,175)	530	11/25/2045
3136AQ-VD-9	FNMA SERIES 2015-92 CLASS BA 3.000% 09/25/40		12/01/2018	Paydown		1,152,308	1,152,308	1,176,794	1,152,193	24,602			24,602		1,176,795		(24,487)	(24,487)	17,953	09/25/2040
3136AQ-DQ-0	FNMA SERIES 2015-M13 CLASS ASQ2 1.646% 09/25/19		10/31/2018	Transfer in Kind		133,920	134,868	136,218	134,158	2,061			2,061		136,219		(2,299)	(2,299)	2,157	09/25/2019
3136AQ-DQ-0	FNMA SERIES 2015-M13 CLASS ASQ2 1.646% 09/25/19		12/01/2018	Paydown		658,194	658,194	663,989	654,729	9,260			9,260		663,989		(5,795)	(5,795)	6,393	09/25/2019
3136AN-JY-4	FNMA SERIES 2015-M7 CLASS ASQ2 1.550% 04/25/18		04/01/2018	Paydown		474,942	474,942	479,690	474,119	5,571			5,571		479,690		(4,748)	(4,748)	1,104	04/25/2018
3136AS-QR-0	FNMA SERIES 2016-37 CLASS MJ 3.500% 08/25/43		10/10/2018	MITSUBISHI UFJ SECURITIES		2,891,247	2,901,447	3,081,873	2,979,391	102,482			102,482		3,081,873		(190,626)	(190,626)	88,575	08/25/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AS-QR-0	FNMA SERIES 2016-37 CLASS MJ 3.500% 08/25/43		12/01/2018	Paydown		2,116,890	2,116,890	2,252,897	2,173,757	79,141			79,141		2,252,898		(136,008)	(136,008)	37,883	08/25/2043
3136AR-P3-6	FNMA SERIES 2016-M4 CLASS AL 3.273% 01/25/39		12/01/2018	Paydown		75,038	75,038	76,538	74,647	1,891			1,891		76,538		(1,500)	(1,500)	684	01/25/2039
3136AW-Q3-4	FNMA SERIES 2017-46 CLASS JC 2.750% 01/25/43		12/01/2018	Paydown		772,113	772,113	781,281	772,181	9,101			9,101		781,282		(9,169)	(9,169)	10,728	01/25/2043
3136AW-U2-1	FNMA SERIES 2017-46 CLASS LB 3.500% 12/25/52		12/01/2018	Paydown		372,050	372,050	387,165	380,963	6,202			6,202		387,165		(15,115)	(15,115)	6,892	12/25/2052
3136AX-JT-3	FNMA SERIES 2017-49 CLASS JA 4.000% 07/25/53		12/01/2018	Paydown		387,482	387,482	407,461	404,383	3,079			3,079		407,462		(19,980)	(19,980)	7,904	07/25/2053
3136AX-C4-5	FNMA SERIES 2017-69 CLASS HA 3.000% 06/25/46		12/01/2018	Paydown		384,760	384,760	394,560	387,555	7,004			7,004		394,559		(9,799)	(9,799)	6,571	06/25/2046
3136AY-U8-4	FNMA SERIES 2017-87 CLASS EA 3.000% 04/25/44		12/01/2018	Paydown		782,756	782,756	787,649	782,938	4,710			4,710		787,648		(4,892)	(4,892)	12,598	04/25/2044
3136B0-AP-1	FNMA SERIES 2017-96 CLASS PA 3.000% 12/25/54		07/25/2018	JPMorgan Securities Inc		1,404,538	1,433,431	1,456,948	1,447,005	9,943			9,943		1,456,948		(52,410)	(52,410)	28,549	12/25/2054
3136B0-AP-1	FNMA SERIES 2017-96 CLASS PA 3.000% 12/25/54		07/01/2018	Paydown		113,276	113,276	115,135	114,348	786			786		115,134		(1,858)	(1,858)	1,126	12/25/2054
49130N-CX-5	KENTUCKY HIGHER EDUCATION STUD SERIES 2015-1 CLASS A1 3.099% 12/01/31		12/03/2018	Paydown		268,226	268,226	268,226	267,695	531			531		268,226				3,882	12/01/2031
594751-AB-5	MICHIGAN ST TOBACCO SETTLEMENT SERIES A 7.309% 06/01/34		06/01/2018	Redemption 100.0000		35,000	35,000	34,125	34,927	(802)			(802)		34,125		875	875	1,279	06/01/2034
60956P-RN-4	MONMOUTH CNTY NJ IMPT AUTH REV SERIES B 2.500% 11/14/19		10/31/2018	Transfer in Kind		695,758	700,000	706,517	702,646	3,871			3,871		706,517		(10,759)	(10,759)	16,868	11/14/2019
626207-YM-0	MUNICIPAL ELEC AUTH GA 6.655% 04/01/57		04/01/2018	Redemption 100.0000		1,000	1,000	1,342	1,259	83			83		1,342		(342)	(342)	33	04/01/2057
662826-FL-5	N TEXAS ST HGR EDU AUTH SERIES 2012-1 CLASS A 3.256% 12/01/34		10/31/2018	Transfer in Kind		1,906,273	1,885,718	1,897,815	1,890,471	7,345			7,345		1,897,816		8,457	8,457	49,970	12/01/2034
662826-FL-5	N TEXAS ST HGR EDU AUTH SERIES 2012-1 CLASS A 3.256% 12/01/34		09/04/2018	Paydown		239,434	239,434	240,969	240,037	933			933		240,970		(1,536)	(1,536)	2,649	12/01/2034
64971W-5K-2	NEW YORK CITY NY TRANSITIONAL SERIES E2 2.400% 02/01/22		10/31/2018	Transfer in Kind		700,013	720,000	716,393	717,869	(1,476)			(1,476)		716,393		(16,380)	(16,380)	21,600	02/01/2022
64990A-GX-7	NEW YORK ST DORM AUTH SALES TA SERIES B 1.700% 03/15/20		09/24/2018	Raymond James & Assoc		707,854	720,000	717,084	712,066	5,018			5,018		717,084		(9,230)	(9,230)	14,246	03/15/2020
64986D-EB-7	NEW YORK ST ENVRNMNTL FACS COR SERIES B 1.658% 06/15/19		07/12/2018	HILLTOP SECURITIES INC		714,420	720,000	718,920	716,537	2,383			2,383		718,920		(4,500)	(4,500)	6,997	06/15/2019
650035-6Y-9	NEW YORK ST URBAN DEV CORP REV SERIES D-1 2.380% 03/15/21		08/09/2018	Various		986,571	1,000,000	1,000,000	999,260	740			740		1,000,000		(13,429)	(13,429)	14,016	03/15/2021
658262-GE-4	NORTH CAROLINA STATE EDUCATION SERIES 1 2.891% 07/25/39		10/31/2018	Transfer in Kind		1,602,021	1,587,118	1,586,775	1,590,546	(3,771)			(3,771)		1,586,775		15,246	15,246	36,836	07/25/2039
658262-GE-4	NORTH CAROLINA STATE EDUCATION SERIES 1 2.891% 07/25/39		10/25/2018	Redemption 100.0000		287,281	287,281	287,219	287,902	(683)			(683)		287,219		62	62	3,406	07/25/2039
658262-FZ-8	NORTH CAROLINA STATE EDUCATION SERIES 2011-1 CLASS A2 2.645% 01/26/26		04/25/2018	Paydown		89,149	89,149	88,996	89,204	(209)			(209)		88,995		154	154	597	01/26/2026
658262-GF-1	NORTH CAROLINA STATE EDUCATION SERIES 2013-1 CLASS A 3.006% 12/26/39		10/31/2018	Various		751,928	757,712	749,688	748,243	1,445			1,445		749,688		2,240	2,240	13,917	12/26/2039
658262-GF-1	NORTH CAROLINA STATE EDUCATION SERIES 2013-1 CLASS A 3.006% 12/26/39		12/26/2018	Paydown		242,422	242,422	240,891	239,392	1,499			1,499		240,891		1,531	1,531	2,627	12/26/2039
709163-GJ-2	PENNSYLVANIA ST HGR EDU ASSIST SERIES 2006-2 CLASS B 144A 2.890% 10/25/42		10/11/2018	Cantor Fitzgerald & Co		140,250	150,000	145,875	149,999	(4,124)			(4,124)		145,875		(5,625)	(5,625)	3,101	10/25/2042
709163-GJ-2	PENNSYLVANIA ST HGR EDU ASSIST SERIES 2006-2 CLASS B 144A 2.890% 10/25/42		11/30/2018	Redemption 100.0000		150,000	150,000	145,875	149,999	(4,124)			(4,124)		145,875		4,125	4,125	2,149	10/25/2042
73358W-JA-3	PORT AUTHORITY NY NJ 4.458% 10/01/62		02/01/2018	Citigroup Global Markets Inc		1,345,296	1,200,000	1,291,836	1,385,676	(93,840)			(93,840)		1,291,836		53,460	53,460	18,426	10/01/2062
79742G-AF-8	SAN DIEGO CNTY CA REFL ARPT AU B 5.594% 07/01/43		11/29/2018	Raymond James & Assoc		537,500	500,000	500,000	557,690	(57,690)			(57,690)		500,000		37,500	37,500	39,780	07/01/2043
798170-AD-8	SAN JOSE CA REDEV AGY SUCCESSO SERIES A-T 2.480% 08/01/21		10/31/2018	Transfer in Kind		1,400,975	1,425,000	1,425,000	1,421,738	3,263			3,263		1,425,001		(24,026)	(24,026)	30,432	08/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
837151-AA-7	SOUTH CAROLINA ST PUB SVC AUTH 6.454% 01/01/50		10/23/2018	Morgan Stanley CO Incorporated		187,142	155,000	165,731	210,378	(44,648)			(44,648)		165,730		21,412	21,412	13,172	01/01/2050
83715A-AL-3	SOUTH CAROLINA STUDENT LOAN CO SERIES 2010-1 CLASS A2 3.490% 07/25/25		10/25/2018	Paydown		333,551	333,551	332,665	335,932	(3,267)			(3,267)		332,665		886	886	5,739	07/25/2025
840555-DA-1	SOUTH TEXAS HIGHER EDUCATION A SERIES 2012-1 CLASS A3 3.246% 10/01/46		10/11/2018	Cantor Fitzgerald & Co		201,031	200,000	193,250	199,388	(6,138)			(6,138)		193,250		7,781	7,781	5,850	10/01/2046
880591-EJ-7	TENN VALLEY AUTHORITY 4.625% 09/15/60		02/01/2018	Bony/Toronto Dominion Sec		1,174,714	960,000	869,568	1,220,421	(350,853)			(350,853)		869,568		305,146	305,146	16,897	09/15/2060
88059F-AV-3	TENN VALLEY AUTHORITY STRIP 0.000% 11/01/25		04/16/2018	KeyBanc Capital Markets Inc		157,610	200,000	139,088	162,002	(22,914)			(22,914)		139,088		18,522	18,522		11/01/2025
88213A-LR-4	TEXAS ST A & M UNIV REVENUES SERIES D 2.314% 05/15/21		10/31/2018	Transfer in Kind		911,939	930,000	930,000	927,043	2,957			2,957		930,000		(18,061)	(18,061)	18,591	05/15/2021
88213A-DM-4	TEXAS ST A & M UNIV SYS BRD OF SERIES B 1.678% 05/15/20		10/31/2018	Transfer in Kind		284,710	290,000	292,187	286,525	5,661			5,661		292,186		(7,476)	(7,476)	4,677	05/15/2020
88213A-JV-8	TEXAS ST A & M UNIV SYS BRD OF SERIES B 3.253% 05/15/19		05/09/2018	HILLTOP SECURITIES INC		559,529	555,000	571,922	563,453	8,469			8,469		571,922		(12,393)	(12,393)	8,826	05/15/2019
882806-FK-3	TEXAS ST TECH UNIV REVENUES SERIES B 1.925% 02/15/20		10/31/2018	Transfer in Kind		996,880	1,010,000	1,010,000	1,004,081	5,919			5,919		1,010,000		(13,120)	(13,120)	23,547	02/15/2020
91412G-WV-3	UNIVERSITY CALIF REV SERIES AP 2.003% 05/15/19		10/31/2018	Transfer in Kind		149,453	150,000	150,000	150,196	(195)			(195)		150,001		(548)	(548)	2,888	05/15/2019
927781-UU-6	VIRGINIA COLLEGE BLDG AUTH VA SERIES B 3.500% 02/01/20		10/31/2018	Transfer in Kind		724,421	720,000	745,092	738,511	6,581			6,581		745,092		(20,671)	(20,671)	31,500	02/01/2020
92778V-EN-4	VIRGINIA ST CLG BLDG AUTH EDUC SERIES D 2.000% 02/01/19		07/12/2018	HILLTOP SECURITIES INC		1,602,063	1,605,000	1,615,160	1,604,118	11,042			11,042		1,615,160		(13,097)	(13,097)	30,673	02/01/2019
937308-AZ-7	WBRP 3.2 WASHINGTON BIOMED RES SERIES B 1.485% 03/01/18		03/01/2018	Maturity		250,000	250,000	250,000	249,945	55			55		250,000				1,856	03/01/2018
977100-CX-2	WISCONSIN ST GEN FUND ANNUAL A SERIES A 1.616% 05/01/21		10/31/2018	Transfer in Kind		766,952	800,000	782,312	779,352	2,960			2,960		782,312		(15,360)	(15,360)	19,392	05/01/2021
3199999. Subtotal - Bonds - U.S. Special Revenues						1,795,181,518	1,779,377,262	1,869,964,038	1,854,089,237	16,346,363			16,346,363		1,870,435,600		(75,254,082)	(75,254,082)	42,929,971	XXX
90131H-CD-5	21ST CENTURY FOX AMERICA SERIES WI 4.750% 11/15/46		09/28/2018	US Bancorp Investments Inc		215,508	200,000	199,778	231,514	(31,736)			(31,736)		199,778		15,730	15,730	8,365	11/15/2046
88576P-AC-7	321 HENDERSON REC LLC SERIES 2004-A CLASS A1 144A 2.805% 09/15/45		12/17/2018	Paydown		29,623	29,623	28,502	29,098	(596)			(596)		28,502		1,121	1,121	372	09/15/2045
88576P-AE-3	321 HENDERSON REC LLC SERIES 2005-1A CLASS A1 144A 2.685% 11/15/40		10/19/2018	Barclays Bank PLC		57,907	62,016	60,444	59,015	1,428			1,428		60,443		(2,536)	(2,536)	1,128	11/15/2040
88576P-AE-3	321 HENDERSON REC LLC SERIES 2005-1A CLASS A1 144A 2.685% 11/15/40		12/17/2018	Paydown		128,153	128,153	124,904	121,954	2,950			2,950		124,904		3,249	3,249	1,316	11/15/2040
88576N-AA-6	321 HENDERSON RECEIVABLES LLC SERIES 2006-1A CLASS A1 144A 2.655% 03/15/41		10/19/2018	Barclays Capital Inc		99,311	101,338	99,628	99,143	485			485		99,628		(317)	(317)	1,817	03/15/2041
88576N-AA-6	321 HENDERSON RECEIVABLES LLC SERIES 2006-1A CLASS A1 144A 2.655% 03/15/41		12/17/2018	Paydown		354,099	354,099	348,221	346,428	1,793			1,793		348,221		5,878	5,878	4,605	03/15/2041
88576N-AC-2	321 HENDERSON RECEIVABLES LLC SERIES 2006-2A CLASS A1 144A 2.655% 06/15/41		12/17/2018	Paydown		269,932	269,932	261,988	263,655	(1,667)			(1,667)		261,988		7,944	7,944	2,276	06/15/2041
88576N-AE-8	321 HENDERSON RECEIVABLES LLC SERIES 2006-3A CLASS A1 144A 2.655% 09/15/41		12/17/2018	Paydown		96,528	96,528	93,873	91,276	2,597			2,597		93,873		2,655	2,655	836	09/15/2041
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC SERIES 2007-1A CLASS A1 144A 2.655% 03/15/42		12/17/2018	Paydown		394,282	394,282	369,960	377,631	(7,672)			(7,672)		369,959		24,323	24,323	4,067	03/15/2042
00252F-AJ-0	AAMES MORTGAGE INVESTMENT TR SERIES 2004-1 CLASS M5 4.040% 01/25/35		12/26/2018	Paydown		962,578	962,578	896,000	959,000	(63,000)			(63,000)		896,000		66,578	66,578	10,109	01/25/2035
00252F-BB-6	AAMES MORTGAGE INVESTMENT TR SERIES 2005-1 CLASS M4 3.440% 06/25/35		12/26/2018	Paydown		1,185,767	1,185,767	1,130,838	1,182,461	(51,623)			(51,623)		1,130,838		54,929	54,929	8,721	06/25/2035
002824-BC-3	ABBOTT LABORATORIES 2.350% 11/22/19		07/13/2018	Various		3,548,294	3,567,000	3,563,504	3,570,880	(7,375)			(7,375)		3,563,505		(15,211)	(15,211)	40,955	11/22/2019
002824-BC-3	ABBOTT LABORATORIES 2.350% 11/22/19		06/22/2018	Call 100.0000		10,738,000	10,738,000	10,727,477	10,749,678	(22,201)			(22,201)		10,727,477		10,523	10,523	118,277	11/22/2019
002824-BD-1	ABBOTT LABORATORIES 2.900% 11/30/21		11/08/2018	Various		11,433,493	11,600,000	11,587,665	11,734,292	(146,627)			(146,627)		11,587,665		(154,172)	(154,172)	269,158	11/30/2021
002824-BF-6	ABBOTT LABORATORIES 3.750% 11/30/26		10/31/2018	Various		9,017,114	8,924,000	8,868,322	9,163,753	(295,431)			(295,431)		8,868,322		148,792	148,792	91,190	11/30/2026
002824-BF-6	ABBOTT LABORATORIES 3.750% 11/30/26		10/28/2018	Call 103.0334		2,118,366	2,056,000	2,040,703	2,111,236	(70,533)			(70,533)		2,040,703		15,297	15,297	132,613	11/30/2026
002824-BH-2	ABBOTT LABORATORIES 4.900% 11/30/46		07/13/2018	BNY/SUNTRUST CAP MKT		7,275,632	6,575,000	6,523,781	7,538,218	(1,014,437)			(1,014,437)		6,523,781		751,851	751,851	203,149	11/30/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00287Y-AN-9	ABBVIE INC 1.800% 05/14/18		05/14/2018	Maturity		3,395,000	3,395,000	3,393,127	3,393,339	(212)			(212)		3,393,127		1,873	1,873	30,555	05/14/2018
00287Y-AW-9	ABBVIE INC 4.450% 05/14/46		04/13/2018	Bank of America Securities		794,392	800,000	794,624	869,600	(74,976)			(74,976)		794,624		(232)	(232)	15,130	05/14/2046
00287Y-AS-8	ABBVIE INC 4.700% 05/14/45		10/09/2018	Morgan Stanley CO Incorporated		140,669	150,000	149,044	168,192	(19,147)			(19,147)		149,045		(8,376)	(8,376)	6,404	05/14/2045
00400V-AB-3	ACADEMIC LOAN FUNDING TRUST SERIES 2012-1A CLASS A2 144A 3.415% 12/27/44		12/26/2018	Paydown		844,181	844,181	810,380	843,179	(32,799)			(32,799)		810,380		33,801	33,801	14,953	12/27/2044
00389V-AA-0	ACADEMIC LOAN FUNDING TRUST SERIES 2013-1A CLASS A 144A 3.306% 12/26/44		10/11/2018	JPMorgan Securities Inc		1,340,323	1,344,947	1,335,788	1,338,331	(2,543)			(2,543)		1,335,788		4,535	4,535	29,333	12/26/2044
00389V-AA-0	ACADEMIC LOAN FUNDING TRUST SERIES 2013-1A CLASS A 144A 3.306% 12/26/44		12/26/2018	Paydown		451,966	451,966	448,695	449,743	(1,048)			(1,048)		448,695		3,271	3,271	5,675	12/26/2044
00432C-AV-3	ACCESS GROUP INC SERIES 2003-A CLASS A3 3.590% 07/01/38		10/23/2018	JPMorgan Securities Inc		107,241	107,577	104,686	107,657	(2,971)			(2,971)		104,686		2,555	2,555	2,493	07/01/2038
00432C-AV-3	ACCESS GROUP INC SERIES 2003-A CLASS A3 3.590% 07/01/38		12/26/2018	Paydown		1,913,754	1,913,754	1,873,747	1,915,289	(41,543)			(41,543)		1,873,746		40,008	40,008	30,393	07/01/2038
00432C-BG-5	ACCESS GROUP INC SERIES 2004-A CLASS A2 2.750% 04/25/29		01/25/2018	Paydown		2,391	2,391	2,348	2,390	(42)			(42)		2,348		43	43	10	04/25/2029
00432C-CF-6	ACCESS GROUP INC SERIES 2005-1 CLASS A3 2.974% 06/22/22		12/24/2018	Paydown		669,179	669,179	659,664	668,876	(9,212)			(9,212)		659,664		9,515	9,515	9,072	06/22/2022
00432C-CM-1	ACCESS GROUP INC SERIES 2005-2 CLASS A3 2.833% 11/22/24		10/25/2018	Deutsche Bank		13,135	13,160	12,942	13,160	(218)			(218)		12,942		193	193	269	11/22/2024
00432C-CM-1	ACCESS GROUP INC SERIES 2005-2 CLASS A3 2.833% 11/22/24		11/23/2018	Paydown		644,595	644,595	633,919	644,592	(10,673)			(10,673)		633,919		10,676	10,676	8,075	11/22/2024
00432C-CW-9	ACCESS GROUP INC SERIES 2005-B CLASS A3 2.860% 07/25/35		10/03/2018	Bank of America Securities		172,650	176,624	160,949	165,055	(4,106)			(4,106)		160,949		11,701	11,701	3,893	07/25/2035
00432C-CW-9	ACCESS GROUP INC SERIES 2005-B CLASS A3 2.860% 07/25/35		10/25/2018	Paydown		143,547	143,547	130,807	134,144	(3,337)			(3,337)		130,807		12,740	12,740	1,817	07/25/2035
00435T-AA-9	ACCESS GROUP INC SERIES 2015-1 CLASS A 144A 3.206% 07/25/56		10/11/2018	Credit Suisse Securities USA		1,244,879	1,247,413	1,221,382	1,248,911	(27,529)			(27,529)		1,221,382		23,497	23,497	26,190	07/25/2056
00435T-AA-9	ACCESS GROUP INC SERIES 2015-1 CLASS A 144A 3.206% 07/25/56		12/26/2018	Paydown		785,867	785,867	768,513	786,810	(18,297)			(18,297)		768,513		17,354	17,354	10,027	07/25/2056
00432M-CU-1	ACCESS TO LOANS FOR LEARNING S SERIES 2010-1 CLASS A3 3.290% 04/25/37		10/31/2018	Transfer in Kind		1,643,613	1,632,419	1,632,419	1,633,045	(626)			(626)		1,632,419		11,194	11,194	46,590	04/25/2037
00432M-CU-1	ACCESS TO LOANS FOR LEARNING S SERIES 2010-1 CLASS A3 3.290% 04/25/37		10/25/2018	Paydown		296,422	296,422	296,422	296,536	(114)			(114)		296,422				4,675	04/25/2037
00434M-AA-5	ACCESS TO LOANS FOR LEARNING S SERIES 2012-1 CLASS A 3.206% 07/25/36		10/31/2018	Transfer in Kind		1,773,587	1,768,465	1,761,375	1,759,563	1,813			1,813		1,761,376		12,211	12,211	39,588	07/25/2036
00434M-AA-5	ACCESS TO LOANS FOR LEARNING S SERIES 2012-1 CLASS A 3.206% 07/25/36		10/25/2018	Paydown		274,828	274,828	273,727	273,444	282			282		273,726		1,102	1,102	3,002	07/25/2036
004375-CF-6	ACCREDITED MTG LOAN TRUST SERIES 2004-4 CLASS A2D 3.206% 01/25/35		10/17/2018	Amherst Sec Group Inc		192,924	196,611	189,801	197,226	(7,425)			(7,425)		189,801		3,123	3,123	4,192	01/25/2035
004375-CF-6	ACCREDITED MTG LOAN TRUST SERIES 2004-4 CLASS A2D 3.206% 01/25/35		12/26/2018	Paydown		82,695	82,695	80,837	82,953	(2,117)			(2,117)		80,836		1,859	1,859	1,014	01/25/2035
004375-DU-2	ACCREDITED MTG LOAN TRUST SERIES 2005-3 CLASS M1 2.990% 09/25/35		11/26/2018	Paydown		571,855	571,855	558,363	572,712	(14,349)			(14,349)		558,363		13,492	13,492	6,815	09/25/2035
00440E-AT-4	ACE INA HOLDINGS 2.300% 11/03/20		10/31/2018	Transfer in Kind		1,338,679	1,365,000	1,370,487	1,362,827	7,661			7,661		1,370,488		(31,809)	(31,809)	31,221	11/03/2020
00440E-AV-9	ACE INA HOLDINGS 3.350% 05/03/26		05/24/2018	Various		1,541,517	1,585,000	1,580,134	1,617,582	(37,448)			(37,448)		1,580,134		(38,617)	(38,617)	28,580	05/03/2026
004421-RF-2	ACE SECURITIES CORP SERIES 2005-HE5 CLASS M2 3.241% 08/25/35		10/25/2018	Paydown		704,878	704,878	693,864	710,221	(16,357)			(16,357)		693,864		11,014	11,014	7,247	08/25/2035
004421-UB-7	ACE SECURITIES CORP SERIES 2005-HE7 CLASS A2D 3.166% 11/25/35		08/27/2018	Paydown		505,621	505,621	486,061	505,367	(19,306)			(19,306)		486,061		19,560	19,560	4,054	11/25/2035
004421-UB-7	ACE SECURITIES CORP SERIES 2005-HE7 CLASS A2D 3.166% 11/25/35		09/25/2018	Redemption 100.0000		5,904	5,904	5,675	5,901	(225)			(225)		5,676		228	228	112	11/25/2035
00089K-AH-2	ACIS CLO LTD SERIES 2013-1A CLASS COMB 144A 4.920% 04/18/24	D	11/27/2018	Call 100.0000		156,371	156,371	151,679	156,230	(4,550)			(4,550)		151,680		4,691	4,691	6,718	04/18/2024
00089K-AH-2	ACIS CLO LTD SERIES 2013-1A CLASS COMB 144A 4.920% 04/18/24	D	10/18/2018	Paydown		667,723	667,723	647,692	667,122	(19,431)			(19,431)		647,691		20,032	20,032	12,255	04/18/2024
00507U-AM-3	ACTAVIS FUNDING SCS 2.350% 03/12/18	D	03/12/2018	Maturity		5,775,000	5,775,000	5,785,803	5,779,575	6,228			6,228		5,785,803		(10,803)	(10,803)	67,856	03/12/2018

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00507U-AP-6	ACTAVIS FUNDING SCS 3.000% 03/12/20	D	11/30/2018	Various		3,466,894	3,485,000	3,484,826	3,516,353	(31,527)			(31,527)		3,484,826		(17,932)	(17,932)	122,803	03/12/2020
00507U-AT-8	ACTAVIS FUNDING SCS 4.550% 03/15/35	D	11/06/2018	Various		788,740	775,000	782,492	820,078	(37,587)			(37,587)		782,491		6,249	6,249	15,145	03/15/2035
00507U-AU-5	ACTAVIS FUNDING SCS 4.750% 03/15/45	D	11/30/2018	Various		4,823,061	5,205,000	5,179,122	5,541,016	(361,894)			(361,894)		5,179,122		(356,061)	(356,061)	300,583	03/15/2045
00507U-AH-4	ACTAVIS FUNDING SCS SERIES WI 4.850% 06/15/44	D	03/19/2018	Deutsche Bank		1,180,296	1,200,000	1,327,200	1,284,510	42,690			42,690		1,327,200		(146,904)	(146,904)	15,520	06/15/2044
006278-AT-2	ADAMS MILL CLO LTD SERIES 2014-1A CLASS A2R 144A 3.536% 07/15/26	D	10/15/2018	Paydown		64,281	64,281	64,281	64,411	(130)			(130)		64,281				1,976	07/15/2026
00101J-AK-2	ADT CORP SERIES WI 6.250% 10/15/21		10/10/2018	MARKETAXESS CORP		376,954	365,000	399,523	399,676	(153)			(153)		399,523		(22,569)	(22,569)	22,622	10/15/2021
00764M-FR-3	AEGIS ASSET BACKED SECURITIES SERIES 2005-3 CLASS M1 2.976% 08/25/35		12/26/2018	Paydown		2,225,421	2,225,421	2,194,822	2,228,957	(34,136)			(34,136)		2,194,821		30,600	30,600	27,703	08/25/2035
00774M-AA-3	AERCAP IRELAND CAP GLOBA 3.500% 05/26/22	D	07/10/2018	Wells Fargo Securities		4,129,267	4,215,000	4,201,343	4,277,635	(76,291)			(76,291)		4,201,344		(72,077)	(72,077)	92,613	05/26/2022
00772B-AP-6	AERCAP IRELAND CAP LTD A 4.625% 07/01/22	D	09/28/2018	Barclays Capital Inc		4,685,698	4,600,000	4,485,375	4,873,190	(387,815)			(387,815)		4,485,375		200,323	200,323	266,528	07/01/2022
00772B-AD-3	AERCAP IRELAND CAP LTD A SERIES WI 3.750% 05/15/19	D	05/22/2018	Citibank, NA		7,843,751	7,790,000	7,822,600	7,913,289	(90,689)			(90,689)		7,822,600		21,151	21,151	153,366	05/15/2019
00772B-AF-8	AERCAP IRELAND CAP LTD A SERIES WI 4.500% 05/15/21	D	10/16/2018	Various		4,445,518	4,375,000	4,579,310	4,594,708	(15,398)			(15,398)		4,579,310		(133,792)	(133,792)	164,976	05/15/2021
00817Y-AM-0	AETNA INC 4.125% 11/15/42		11/27/2018	Various		132,381	150,000	149,667	151,917	(2,249)			(2,249)		149,668		(17,287)	(17,287)	6,428	11/15/2042
008252-AN-8	AFFILIATED MANAGERS GROU 3.500% 08/01/25		10/09/2018	Various		257,055	270,000	267,945	273,023	(5,078)			(5,078)		267,945		(10,890)	(10,890)	11,155	08/01/2025
008252-AM-0	AFFILIATED MANAGERS GROU 4.250% 02/15/24		10/16/2018	Various		1,776,185	1,757,000	1,762,753	1,852,572	(89,819)			(89,819)		1,762,753		13,432	13,432	83,284	02/15/2024
008916-AN-8	AGRIUM INC 5.250% 01/15/45	A	03/23/2018	Taxable Exchange		486,626	450,000	493,020	523,561	(30,541)			(30,541)		493,020		(6,394)	(6,394)	17,841	01/15/2045
00138C-AF-5	AIG GLOBAL FUNDING SERIES 144A 1.950% 10/18/19		10/31/2018	Transfer in Kind		212,695	215,000	214,802	213,141	1,661			1,661		214,802		(2,107)	(2,107)	4,344	10/18/2019
00138C-AD-0	AIG GLOBAL FUNDING SERIES 144A 2.150% 07/02/20		10/31/2018	Transfer in Kind		274,132	280,000	279,824	277,521	2,303			2,303		279,824		(5,692)	(5,692)	7,960	07/02/2020
00900A-AG-3	AIMCO CDO SERIES 2014-AA CLASS AR 144A 3.569% 07/20/26	D	05/15/2018	Morgan Stanley Bank, NA		15,531,553	15,530,000	15,530,000	15,555,904	(25,904)			(25,904)		15,530,000		1,553	1,553	248,136	07/20/2026
00912X-AP-9	AIR LEASE CORP 2.125% 01/15/18		01/15/2018	Maturity		6,805,000	6,805,000	6,781,183	6,804,547	(23,365)			(23,365)		6,781,182		23,818	23,818	72,303	01/15/2018
00912X-AR-5	AIR LEASE CORP 2.625% 09/04/18		03/20/2018	Morgan Stanley CO Incorporated		374,576	375,000	373,125	376,105	(2,980)			(2,980)		373,125		1,451	1,451	5,414	09/04/2018
00912X-AR-5	AIR LEASE CORP 2.625% 09/04/18		09/04/2018	Maturity		7,050,000	7,050,000	7,014,750	7,070,779	(56,029)			(56,029)		7,014,750		35,250	35,250	185,063	09/04/2018
00912X-AT-1	AIR LEASE CORP 3.000% 09/15/23		10/16/2018	Goldman Sachs		1,432,019	1,515,000	1,494,669	1,503,264	(8,595)			(8,595)		1,494,669		(62,650)	(62,650)	49,036	09/15/2023
00912X-AL-8	AIR LEASE CORP 3.375% 01/15/19		03/20/2018	Various		578,390	575,000	574,184	580,569	(6,386)			(6,386)		574,183		4,207	4,207	11,397	01/15/2019
00912X-AS-3	AIR LEASE CORP 3.375% 06/01/21		10/16/2018	Various		2,986,515	3,015,000	2,998,393	3,079,796	(81,403)			(81,403)		2,998,393		(11,878)	(11,878)	88,137	06/01/2021
00913R-AA-4	AIR LIQUIDE FINANCE SERIES 144A 1.375% 09/27/19	D	09/19/2018	Bony/Toronto Dominion Sec		1,448,303	1,470,000	1,452,581	1,447,024	5,557			5,557		1,452,581		(4,278)	(4,278)	19,876	09/27/2019
00913R-AB-2	AIR LIQUIDE FINANCE SERIES 144A 1.750% 09/27/21	D	04/02/2018	Goldman Sachs		654,860	685,000	681,322	664,296	17,026			17,026		681,322		(26,462)	(26,462)	6,227	09/27/2021
00928Q-AP-6	AIRCASTLE LTD 5.000% 04/01/23	D	10/09/2018	Various		711,307	685,000	735,940	721,819	14,121			14,121		735,940		(24,633)	(24,633)	19,004	04/01/2023
009363-AP-7	AIRGAS INC 2.375% 02/15/20		10/31/2018	Transfer in Kind		83,900	85,000	85,298	84,944	354			354		85,298		(1,398)	(1,398)	2,445	02/15/2020
01609W-AC-6	ALIBABA GROUP HOLDING LTD SERIES WI 2.500% 11/28/19	D	05/17/2018	Morgan Stanley CO Incorporated		525,882	530,000	527,975	531,545	(3,569)			(3,569)		527,976		(2,094)	(2,094)	6,367	11/28/2019
01626P-AG-1	ALIMENTATION COUCHE-TARD INC SERIES 144A 4.500% 07/26/47	A	02/13/2018	Bank of America Securities		196,218	200,000	199,902	208,159	(8,257)			(8,257)		199,902		(3,684)	(3,684)	4,925	07/26/2047
01877K-AB-9	ALLIANCE PIPELINE SERIES 144A 6.996% 12/31/19		12/31/2018	Redemption 100.0000		58,423	58,423	66,505	59,817	6,688			6,688		66,505		(8,082)	(8,082)	4,087	12/31/2019
02006T-AC-0	ALLY AUTO RECEIVABLES TRUST SERIES 2014-1 CLASS A4 1.530% 04/15/19		02/15/2018	Paydown		740,476	740,476	740,271	740,391	(119)			(119)		740,272		204	204	1,613	04/15/2019
02006Y-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2015-1 CLASS A3 1.390% 09/16/19		07/15/2018	Paydown		179,957	179,957	179,934	179,815	119			119		179,934		23	23	796	09/16/2019
02007D-AB-6	ALLY AUTO RECEIVABLES TRUST SERIES 2015-2 CLASS A3 1.490% 11/15/19		09/15/2018	Paydown		389,837	389,837	389,818	389,447	371			371		389,818		19	19	2,256	11/15/2019
02007L-AC-6	ALLY AUTO RECEIVABLES TRUST SERIES 2016-3 CLASS A3 1.440% 08/17/20		10/31/2018	Transfer in Kind		240,662	241,537	241,513	240,901	612			612		241,513		(851)	(851)	3,053	08/17/2020

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02007L-AC-6	ALLY AUTO RECEIVABLES TRUST SERIES 2016-3 CLASS A3 1.440% 08/17/20		10/15/2018	Paydown		434,237	434,237	434,195	433,094	1,101			1,101		434,195		42	42	2,706	08/17/2020
02007P-AC-7	ALLY AUTO RECEIVABLES TRUST SERIES 2017-1 CLASS A3 1.700% 06/15/21		10/09/2018	Pershing LLC		2,314,399	2,331,063	2,330,859	2,320,160	10,699			10,699		2,330,859		(16,460)	(16,460)	32,583	06/15/2021
02007P-AC-7	ALLY AUTO RECEIVABLES TRUST SERIES 2017-1 CLASS A3 1.700% 06/15/21		09/15/2018	Paydown		108,937	108,937	108,928	108,427	500			500		108,927		10	10	1,389	06/15/2021
02007H-AC-5	ALLY AUTO RECEIVABLES TRUST SERIES 2017-2 CLASS A3 1.780% 08/16/21		10/09/2018	Barclays Capital Inc		2,699,175	2,720,000	2,719,679	2,709,147	10,532			10,532		2,719,679		(20,504)	(20,504)	39,809	08/16/2021
02005N-BE-9	ALLY FINANCIAL INC 3.250% 11/05/18		10/15/2018	MARKETAXESS CORP		394,953	395,000	398,175	395,988	2,187			2,187		398,175		(3,222)	(3,222)	12,196	11/05/2018
02005N-BE-9	ALLY FINANCIAL INC 3.250% 11/05/18		11/05/2018	Maturity		11,745,000	11,745,000	11,839,772	11,774,362	65,410			65,410		11,839,772		(94,772)	(94,772)	381,713	11/05/2018
02005N-BB-5	ALLY FINANCIAL INC 3.600% 05/21/18		04/03/2018	Various		721,618	720,000	715,946	722,160	(6,214)			(6,214)		715,946		5,672	5,672	6,008	05/21/2018
02005N-BB-5	ALLY FINANCIAL INC 3.600% 05/21/18		05/21/2018	Maturity		3,965,000	3,965,000	3,956,061	3,976,895	(20,834)			(20,834)		3,956,061		8,939	8,939	71,370	05/21/2018
02005N-AR-1	ALLY FINANCIAL INC 4.750% 09/10/18		04/03/2018	Millennium Advisors Llc		151,103	150,000	153,750	151,876	1,875			1,875		153,751		(2,648)	(2,648)	4,057	09/10/2018
02005N-AR-1	ALLY FINANCIAL INC 4.750% 09/10/18		09/10/2018	Maturity		11,710,000	11,710,000	12,138,325	11,856,375	281,950			281,950		12,138,325		(428,325)	(428,325)	556,225	09/10/2018
00164K-AJ-6	ALM LOAN FUNDING SERIES 2014-14A CLASS A1R 1444 3.659% 07/28/26		01/29/2018	Paydown		19,695,000	19,695,000	19,695,000	19,735,217	(40,217)			(40,217)		19,695,000				125,853	07/28/2026
02155L-AA-0	ALTERNA FUNDING LLC SERIES 2015-1A CLASS A 144A 2.500% 02/15/24		10/23/2018	Pershing LLC		21,932	22,153	21,856	22,112	(256)			(256)		21,856		76	76	477	02/15/2024
02155L-AA-0	ALTERNA FUNDING LLC SERIES 2015-1A CLASS A 144A 2.500% 02/15/24		11/15/2018	Paydown		1,279,435	1,279,435	1,262,243	1,277,037	(14,794)			(14,794)		1,262,243		17,192	17,192	13,323	02/15/2024
02209S-AM-5	ALTRIA GROUP INC 4.250% 08/09/42		05/03/2018	Various		213,475	225,000	223,706	236,133	(12,427)			(12,427)		223,706		(10,231)	(10,231)	6,652	08/09/2042
02209S-AR-4	ALTRIA GROUP INC 5.375% 01/31/44		01/30/2018	DEUTSCHE BANK SECURITI		29,738	25,000	27,645	30,412	(2,767)			(2,767)		27,645		2,093	2,093	676	01/31/2044
023135-AP-1	AMAZON COM INC 4.800% 12/05/34		07/31/2018	Bank of America Securities		220,860	200,000	226,146	234,746	(8,600)			(8,600)		226,146		(5,286)	(5,286)	6,320	12/05/2034
023135-BD-7	AMAZON COM INC SERIES 144A 3.875% 08/22/37		06/06/2018	Tax Free Exchange		1,472,460	1,450,000	1,472,460	1,538,594	(66,134)			(66,134)		1,472,460				44,326	08/22/2037
023135-BG-0	AMAZON COM INC SERIES 144A 4.050% 08/22/47		06/06/2018	Tax Free Exchange		19,765,136	19,875,000	19,765,136	21,419,621	(1,654,485)			(1,654,485)		19,765,136				635,006	08/22/2047
02343U-AA-3	AMCOR FINANCE USA INC SERIES 144A 3.625% 04/28/26		10/17/2018	Salomon Brothers		356,771	380,000	382,512	374,446	8,066			8,066		382,512		(25,741)	(25,741)	13,431	04/28/2026
023608-AG-7	AMEREN CORP 3.650% 02/15/26		10/16/2018	Various		695,239	715,000	714,364	732,725	(18,361)			(18,361)		714,364		(19,125)	(19,125)	28,904	02/15/2026
02361D-AG-5	AMEREN ILLINOIS CO 9.750% 11/15/18		11/15/2018	Maturity		2,000,000	2,000,000	2,783,460	2,129,801	653,659			653,659		2,783,460		(783,460)	(783,460)	195,000	11/15/2018
02376R-AA-0	AMERICAN AIRLINES GROUP INC SERIES 144A 5.500% 10/01/19		11/02/2018	Various		978,534	968,000	1,007,131	994,620	12,511			12,511		1,007,131		(28,597)	(28,597)	56,421	10/01/2019
02377A-AA-6	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS A 3.700% 10/01/26		10/17/2018	Various		329,016	338,320	338,320	345,932	(7,612)			(7,612)		338,320		(9,304)	(9,304)	13,144	10/01/2026
02377A-AA-6	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS A 3.700% 10/01/26		10/01/2018	Redemption 100.0000		42,628	42,628	42,628	43,587	(959)			(959)		42,628				1,180	10/01/2026
02376X-AA-7	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS B 4.375% 10/01/22		10/17/2018	Various		149,387	150,499	150,499	153,715	(3,216)			(3,216)		150,499		(1,112)	(1,112)	6,557	10/01/2022
02376X-AA-7	AMERICAN AIRLINES PTT SERIES 2014-1 CLASS B 4.375% 10/01/22		10/01/2018	Redemption 100.0000		241,306	241,306	241,306	246,463	(5,157)			(5,157)		241,306				7,823	10/01/2022
02529T-AA-2	AMERICAN CREDIT ACCEPTANCE REC SERIES 2016-2 CLASS A 144A 2.220% 07/13/20		02/12/2018	Paydown		273,786	273,786	273,779	273,707	72			72		273,779		7	7	723	07/13/2020
02529G-AC-6	AMERICAN CREDIT ACCEPTANCE REC SERIES 2017-1 CLASS B 144A 2.390% 02/16/21		11/13/2018	Paydown		1,580,000	1,580,000	1,579,848	1,579,928	(80)			(80)		1,579,848		152	152	25,402	02/16/2021
02529J-AA-4	AMERICAN CREDIT ACCEPTANCE REC SERIES 2017-4 CLASS A 144A 2.000% 07/10/20		03/05/2018	Wells Fargo Securities		5,182,508	5,194,683	5,194,551	5,192,580	1,971			1,971		5,194,551		(12,043)	(12,043)	23,953	07/10/2020
02529J-AA-4	AMERICAN CREDIT ACCEPTANCE REC SERIES 2017-4 CLASS A 144A 2.000% 07/10/20		12/10/2018	Paydown		2,491,274	2,491,274	2,491,211	2,490,266	945			945		2,491,211		63	63	19,416	07/10/2020
025537-AH-4	AMERICAN ELECTRIC POWER 2.150% 11/13/20		10/31/2018	Transfer in Kind		506,865	520,000	519,308	517,578	1,731			1,731		519,309		(12,444)	(12,444)	10,807	11/13/2020
02587A-AJ-3	AMERICAN EXPRESS CREDIT ACCOUN SERIES 2017-1 CLASS A 1.930% 09/15/22		10/09/2018	HSBC Securities USA Inc FI		3,728,964	3,785,000	3,784,106	3,766,833	17,273			17,273		3,784,106		(55,142)	(55,142)	60,064	09/15/2022
0258M0-DV-8	AMERICAN EXPRESS CREDIT CO SERIES MTN 1.800% 07/31/18		07/02/2018	Call 100.0000		250,000	250,000	249,673	249,835	(163)			(163)		249,672		328	328	4,125	07/31/2018
0258M0-EK-1	AMERICAN EXPRESS CREDIT CO SERIES MTN 1.875% 05/03/19		09/17/2018	Various		428,074	430,000	429,824	428,272	1,552			1,552		429,824		(1,750)	(1,750)	7,015	05/03/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
0258M0-EE-5	AMERICAN EXPRESS CREDIT CO SERIES MTN 2.200% 03/03/20		10/31/2018	Transfer in Kind		532,891	540,000	539,438	538,365	1,073			1,073		539,438		(6,547)	(6,547)	13,794	03/03/2020
0258M0-EB-1	AMERICAN EXPRESS CREDIT CO SERIES MTN 2.250% 05/05/21		10/31/2018	Transfer in Kind		136,142	140,000	139,915	138,896	1,019			1,019		139,915		(3,773)	(3,773)	3,115	05/05/2021
0258M0-DT-3	AMERICAN EXPRESS CREDIT CO SERIES MTN 2.375% 05/26/20		10/31/2018	Transfer in Kind		927,273	940,000	947,257	938,911	8,346			8,346		947,257		(19,984)	(19,984)	20,775	05/26/2020
02665W-BK-6	AMERICAN HONDA FINANCE 1.500% 11/19/18		09/17/2018	Pershing LLC		589,044	590,000	589,758	587,617	2,141			2,141		589,758		(714)	(714)	7,375	11/19/2018
02665W-AW-1	AMERICAN HONDA FINANCE SERIES MTN 1.600% 07/13/18		03/28/2018	HILLTOP SECURITIES INC		69,941	70,000	69,949	69,932	17			17		69,949		(8)	(8)	806	07/13/2018
02665W-BA-8	AMERICAN HONDA FINANCE SERIES MTN 1.700% 02/22/19		05/24/2018	HILLTOP SECURITIES INC		119,484	120,000	119,976	119,507	469			469		119,976		(492)	(492)	1,570	02/22/2019
02665W-BT-7	AMERICAN HONDA FINANCE SERIES MTN 1.950% 07/20/20		10/31/2018	Transfer in Kind		166,443	170,000	169,828	168,662	1,166			1,166		169,828		(3,385)	(3,385)	4,245	07/20/2020
02665W-AH-4	AMERICAN HONDA FINANCE SERIES MTN 2.250% 08/15/19		09/17/2018	Baird, Robert, W & Co		1,225,535	1,230,000	1,256,420	1,231,839	24,581			24,581		1,256,420		(30,885)	(30,885)	30,289	08/15/2019
026874-DG-9	AMERICAN INTERNATIONAL GROUP 3.300% 03/01/21		10/10/2018	Various		1,959,223	1,970,000	2,014,016	2,008,268	5,747			5,747		2,014,015		(54,792)	(54,792)	68,923	03/01/2021
026874-DH-7	AMERICAN INTERNATIONAL GROUP 3.900% 04/01/26		11/15/2018	Various		4,048,052	4,200,000	4,235,555	4,355,433	(119,878)			(119,878)		4,235,555		(187,503)	(187,503)	173,480	04/01/2026
026874-DA-2	AMERICAN INTERNATIONAL GROUP 4.500% 07/16/44		10/09/2018	Various		515,386	525,000	555,209	565,479	(10,270)			(10,270)		555,209		(39,823)	(39,823)	18,825	07/16/2044
02687Q-DG-0	AMERICAN INTERNATIONAL GROUP 5.850% 01/16/18		01/16/2018	Maturity		100,000	100,000	116,707	100,125	16,582			16,582		116,707		(16,707)	(16,707)	2,925	01/16/2018
026874-CZ-8	AMERICAN INTERNATIONAL GROUP SERIES NOTE 2.300% 07/16/19		05/10/2018	Barclays Capital Inc		4,962,000	5,000,000	5,056,350	4,996,250	60,100			60,100		5,056,350		(94,350)	(94,350)	95,194	07/16/2019
03027X-AL-4	AMERICAN TOWER CORP 2.250% 01/15/22		08/28/2018	Chase Sec		287,304	300,000	299,574	292,189	7,385			7,385		299,574		(12,270)	(12,270)	7,594	01/15/2022
03027X-AC-4	AMERICAN TOWER CORP 3.400% 02/15/19		04/03/2018	Various		1,536,550	1,525,000	1,523,643	1,542,279	(18,636)			(18,636)		1,523,643		12,907	12,907	27,020	02/15/2019
03027X-AP-5	AMERICAN TOWER CORP 3.550% 07/15/27		11/16/2018	Various		6,130,713	6,635,000	6,619,939	6,586,501	33,437			33,437		6,619,938		(489,225)	(489,225)	313,791	07/15/2027
03027X-AJ-9	AMERICAN TOWER CORP 4.400% 02/15/26		11/15/2018	Various		4,736,205	4,790,000	4,776,253	5,037,091	(260,838)			(260,838)		4,776,253		(40,048)	(40,048)	251,715	02/15/2026
03027X-AH-3	AMERICAN TOWER CORP SERIES 5YR 3.300% 02/15/21		12/03/2018	Various		2,932,304	2,950,000	3,019,289	3,004,091	15,198			15,198		3,019,289		(86,985)	(86,985)	114,432	02/15/2021
03027W-AJ-1	AMERICAN TOWER TRUST SERIES 2013-1-2 CLASS 2A 144A 3.070% 03/15/48		10/25/2018	BNP Paribas Securities Bond		1,070,828	1,100,000	1,108,563	1,109,346	(783)			(783)		1,108,563		(37,735)	(37,735)	29,455	03/15/2048
03065F-AB-8	AMERICREDIT AUTOMOBILE RECEIV SERIES 2017-1 CLASS A2A 1.510% 05/18/20		10/31/2018	Transfer in Kind		166,671	166,774	166,760	166,521	239			239		166,760		(89)	(89)	2,176	05/18/2020
03065F-AB-8	AMERICREDIT AUTOMOBILE RECEIV SERIES 2017-1 CLASS A2A 1.510% 05/18/20		10/20/2018	Paydown		2,323,948	2,323,948	2,323,756	2,320,420	3,337			3,337		2,323,757		191	191	15,637	05/18/2020
03064V-AF-5	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2 CLASS D 2.570% 07/08/20		10/31/2018	Wells Fargo Securities		369,711	370,000	371,445	371,236	209			209		371,445		(1,734)	(1,734)	8,558	07/08/2020
03064V-AF-5	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2014-2 CLASS D 2.570% 07/08/20		12/08/2018	Paydown		583,419	583,419	585,698	585,368	330			330		585,698		(2,279)	(2,279)	14,734	07/08/2020
03065L-AD-1	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2015-2 CLASS A3 1.270% 01/08/20		03/08/2018	Paydown		70,522	70,522	70,508	70,502	6			6		70,508		14	14	135	01/08/2020
03065L-AF-6	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2015-2 CLASS C 2.400% 01/08/21		02/16/2018	Credit Suisse Securities USA		399,063	400,000	401,563	400,848	715			715		401,563		(2,500)	(2,500)	1,947	01/08/2021
03065M-AD-9	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2015-4 CLASS A3 1.700% 07/08/20		10/08/2018	Paydown		260,473	260,473	260,425	260,295	129			129		260,424		49	49	1,928	07/08/2020
03065H-AA-6	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2017-3 CLASS A1 1.400% 08/20/18		02/20/2018	Paydown		137,056	137,056	137,056	137,032	24			24		137,056				244	08/20/2018
03072S-UP-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2004-R9 CLASS M2 3.481% 10/25/34		12/26/2018	Paydown		79,737	79,737	75,052	80,085	(5,033)			(5,033)		75,052		4,685	4,685	1,159	10/25/2034
03072S-SX-4	AMERIQUEST MORTGAGE SECURITIES SERIES 2004-X2 CLASS M2 144A 4.606% 06/25/34		12/26/2018	Paydown		141,438	141,438	139,317	140,968	(1,652)			(1,652)		139,316		2,122	2,122	3,037	06/25/2034
031162-BE-9	AMGEN INC 4.950% 10/01/41		01/30/2018	Pershing LLC		28,346	25,000	24,796	28,977	(4,181)			(4,181)		24,796		3,550	3,550	413	10/01/2041
031162-BK-5	AMGEN INC 5.150% 11/15/41		10/09/2018	Various		1,714,316	1,490,000	1,512,584	1,788,159	(275,575)			(275,575)		1,512,584		201,732	201,732	18,524	11/15/2041
031162-BP-4	AMGEN INC 5.375% 05/15/43		01/30/2018	KeyBanc Capital Markets Inc		1,026,387	900,000	1,059,210	1,058,326	884			884		1,059,210		(32,823)	(32,823)	10,213	05/15/2043
032095-AF-8	AMPHENOL CORP 2.200% 04/01/20		10/31/2018	Various		1,261,917	1,280,000	1,277,527	1,273,674	3,854			3,854		1,277,528		(15,611)	(15,611)	24,530	04/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
032511-BN-6	ANADARKO PETROLEUM CORP 5.550% 03/15/26		10/31/2018	Various		8,298,959	7,490,000	7,730,536	8,403,659	(673,123)			(673,123)		7,730,536		568,423	568,423	184,285	03/15/2026
032511-BP-1	ANADARKO PETROLEUM CORP 6.600% 03/15/46		10/09/2018	Millennium Advisors Llc		372,339	320,000	324,792	411,609	(86,817)			(86,817)		324,792		47,547	47,547	22,645	03/15/2046
03349M-AA-3	ANDEAVOR 3.800% 04/01/28		04/20/2018	Barclays Capital Inc		7,192,760	7,535,000	7,523,924	7,553,011	(29,088)			(29,088)		7,523,923		(331,163)	(331,163)	97,829	04/01/2028
03349M-AA-3	ANDEAVOR 3.800% 04/01/28		09/12/2018	Tax Free Exchange		2,201,759	2,205,000	2,201,759	2,210,271	(8,512)			(8,512)		2,201,759				67,608	04/01/2028
03349M-AB-1	ANDEAVOR 4.500% 04/01/48		09/12/2018	Tax Free Exchange		4,948,415	5,020,000	4,948,415	5,076,887	(128,472)			(128,472)		4,948,415				181,348	04/01/2048
03350W-AA-7	ANDEAVOR LOGIS LP CORP 3.500% 12/01/22		12/04/2018	Bony/Toronto Dominion Sec		4,420,366	4,510,000	4,496,019	4,501,444	(5,425)			(5,425)		4,496,019		(75,653)	(75,653)	129,394	12/01/2022
034863-AS-9	ANGLO AMERICAN CAPITAL SERIES 144A 3.625% 09/11/24	D	10/17/2018	Various		9,570,675	9,795,000	9,782,610	9,748,080	34,529			34,529		9,782,609		(211,934)	(211,934)	205,372	09/11/2024
034863-AQ-3	ANGLO AMERICAN CAPITAL SERIES 144A 3.750% 04/10/22	D	10/02/2018	Credit Suisse Securities		426,199	430,000	443,889	436,949	6,940			6,940		443,889		(17,690)	(17,690)	15,856	04/10/2022
035242-AG-1	ANHEUSER BUSCH INBEV FIN 1.900% 02/01/19		04/23/2018	Call 100.0000		260,000	260,000	259,295	259,461	(166)			(166)		259,295		705	705	3,595	02/01/2019
035242-AJ-5	ANHEUSER BUSCH INBEV FIN 2.650% 02/01/21		10/31/2018	Various		16,773,982	17,020,000	17,017,609	17,105,402	(87,793)			(87,793)		17,017,609		(243,627)	(243,627)	428,141	02/01/2021
035242-AM-8	ANHEUSER BUSCH INBEV FIN 4.700% 02/01/36		11/08/2018	Taxable Exchange		6,168,954	6,400,000	6,813,893	7,156,156	(342,263)			(342,263)		6,813,893		(644,939)	(644,939)	388,249	02/01/2036
035242-AN-6	ANHEUSER BUSCH INBEV FIN 4.900% 02/01/46		10/09/2018	Barclays Capital LE		335,016	345,000	383,990	399,851	(15,861)			(15,861)		383,990		(48,974)	(48,974)	20,192	02/01/2046
035242-AN-6	ANHEUSER BUSCH INBEV FIN 4.900% 02/01/46		11/08/2018	Taxable Exchange		23,234,048	24,405,000	27,071,285	28,285,127	(1,213,842)			(1,213,842)		27,071,285		(3,837,237)	(3,837,237)	1,559,073	02/01/2046
03523T-AN-8	ANHEUSER BUSCH INBEV WORLDWIDE 5.375% 01/15/20		03/09/2018	Goldman Sachs		26,136	25,000	28,048	26,520	1,528			1,528		28,048		(1,912)	(1,912)	888	01/15/2020
03523T-BE-7	ANHEUSER BUSCH INBEV WORLDWIDE 7.750% 01/15/19		03/19/2018	Call 103.9360		926,070	891,000	1,036,583	940,997	95,587			95,587		1,036,584		(145,583)	(145,583)	81,872	01/15/2019
03523T-BF-4	ANHEUSER BUSCH INBEV WORLDWIDE 8.200% 01/15/39		10/09/2018	JP Morgan Securities PLC		137,088	100,000	160,468	159,038	1,430			1,430		160,468		(23,380)	(23,380)	10,159	01/15/2039
035240-AB-6	ANHEUSER-BUSCH INBEV WOR 2.200% 08/01/18		08/01/2018	Maturity		350,000	350,000	353,248	350,368	2,880			2,880		353,248		(3,248)	(3,248)	7,700	08/01/2018
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SERIES WI 5.375% 11/01/21		10/10/2018	JP Morgan Securities PLC		376,208	375,000	382,781	384,376	(1,594)			(1,594)		382,782		(6,574)	(6,574)	19,092	11/01/2021
94973V-BC-0	ANTHEM INC 1.875% 01/15/18		01/15/2018	Maturity		3,930,000	3,930,000	3,921,040	3,929,734	(8,694)			(8,694)		3,921,040		8,960	8,960	36,844	01/15/2018
94973V-BK-2	ANTHEM INC 4.650% 08/15/44		02/13/2018	J.P. Morgan Clearing Corp		386,606	375,000	414,941	411,837	3,104			3,104		414,941		(28,335)	(28,335)	8,622	08/15/2044
00182E-BE-8	ANZ NATIONAL INTL SERIES 144A 2.200% 07/17/20	D	08/28/2018	Various		891,484	910,000	908,717	904,791	3,926			3,926		908,717		(17,233)	(17,233)	16,467	07/17/2020
00182E-AY-5	ANZ NATIONAL INTL SERIES 144A 2.250% 02/01/19	D	09/13/2018	Various		20,577,782	20,605,000	20,603,146	20,602,152	994			994		20,603,146		(25,364)	(25,364)	503,214	02/01/2019
037411-AR-6	APACHE CORP 6.000% 01/15/37		08/22/2018	Corporate Action		146,302	126,000	143,497	149,030	(5,533)			(5,533)		143,497		2,805	2,805	8,379	01/15/2037
03764U-AN-3	APIDOS CLO SERIES 2013-16A CLASS A1R 144A 3.430% 01/19/25	D	10/19/2018	Paydown		438,353	438,353	438,353	438,659	(306)			(306)		438,353				8,484	01/19/2025
03762Y-AA-5	APIDOS CLO SERIES 2016-25A CLASS A1 144A 3.929% 10/20/28	D	11/07/2018	Call 100.0000		8,300,000	8,300,000	8,300,000	8,325,556	(25,556)			(25,556)		8,300,000				303,320	10/20/2028
037735-CU-9	APPALACHIAN POWER CO 3.400% 06/01/25		10/16/2018	DEUTSCHE BANK SECURITI		1,579,844	1,620,000	1,614,249	1,652,964	(38,715)			(38,715)		1,614,249		(34,405)	(34,405)	44,865	06/01/2025
037833-CC-2	APPLE INC 1.550% 08/04/21		05/10/2018	Chase Sec		1,243,736	1,300,000	1,298,193	1,262,978	35,215			35,215		1,298,193		(54,457)	(54,457)	15,672	08/04/2021
037833-CK-4	APPLE INC 1.900% 02/07/20		04/09/2018	SG Americas Securities LLC		292,198	295,000	294,855	294,113	743			743		294,856		(2,658)	(2,658)	3,799	02/07/2020
037833-DE-7	APPLE INC 2.400% 01/13/23		10/04/2018	Pershing LLC		1,224,587	1,275,000	1,264,226	1,264,045	182			182		1,264,227		(39,640)	(39,640)	27,710	01/13/2023
038522-AN-8	ARAMARK SERVICES INC SERIES WI 4.750% 06/01/26		08/01/2018	Various		12,412,005	12,750,000	12,672,813	12,941,251	(268,438)			(268,438)		12,672,813		(260,808)	(260,808)	406,448	06/01/2026
038779-AA-2	ARBYS FUNDING LLC SERIES 2015-1A CLASS A2 144A 4.969% 10/30/45		10/30/2018	Paydown		130,900	130,900	130,900	133,692	(2,792)			(2,792)		130,900				4,065	10/30/2045
03938L-AY-0	ARCELORMITTAL 5.125% 06/01/20	D	10/15/2018	Pershing LLC		225,012	220,000	220,000	229,900	(9,900)			(9,900)		220,000		5,012	5,012	9,897	06/01/2020
03938L-AQ-7	ARCELORMITTAL 5.250% 08/05/20	C	10/16/2018	Salomon Brothers		191,102	186,000	201,435	196,230	5,205			5,205		201,435		(10,333)	(10,333)	11,978	08/05/2020
03938L-AX-2	ARCELORMITTAL 6.250% 02/25/22	D	10/16/2018	Various		457,768	426,000	483,510	473,925	9,585			9,585		483,510		(25,742)	(25,742)	26,175	02/25/2022
03938L-AP-9	ARCELORMITTAL 7.000% 10/15/39	C	08/20/2018	Corporate Action		169,650	145,000	152,930	185,600	(32,670)			(32,670)		152,930		16,720	16,720	8,837	10/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% 12/15/46		10/18/2018	First Tennessee Sec Corp		10,272	10,000	10,000	11,623	(1,623)			(1,623)		10,000		272	272	429	12/15/2046
03938J-AA-7	ARCH CAPITAL GRP US INC 5.144% 11/01/43		10/18/2018	First Tennessee Sec Corp		123,702	120,000	120,000	139,970	(19,970)			(19,970)		120,000		3,702	3,702	6,018	11/01/2043
039483-AX-0	ARCHER DANIELS MIDLAND 6.450% 01/15/38		09/14/2018	Baird, Robert, W & Co		12,399	10,000	12,160	13,480	(1,320)			(1,320)		12,160		239	239	758	01/15/2038
04010L-AU-7	ARES CAPITAL CORP 3.500% 02/10/23		10/12/2018	Millennium Advisors Llc		371,713	390,000	389,692	384,217	5,475			5,475		389,692		(17,979)	(17,979)	16,153	02/10/2023
04010L-AR-4	ARES CAPITAL CORP 3.625% 01/19/22		10/16/2018	Various		1,250,463	1,280,000	1,283,008	1,285,292	(2,284)			(2,284)		1,283,008		(32,545)	(32,545)	57,629	01/19/2022
04010L-AP-8	ARES CAPITAL CORP 3.875% 01/15/20		10/16/2018	Various		2,983,170	2,970,000	2,980,259	3,022,473	(42,213)			(42,213)		2,980,260		2,910	2,910	144,257	01/15/2020
04015C-AA-6	ARES FINANCE CO LLC SERIES 144A 4.000% 10/08/24		10/22/2018	Various		2,572,725	2,735,000	2,687,630	2,630,934	56,696			56,696		2,687,630		(114,905)	(114,905)	89,167	10/08/2024
040104-LN-9	ARGENT SECURITIES INC SERIES 2004-W10 CLASS M1 3.406% 10/25/34		12/26/2018	Paydown		617,849	617,849	558,381	597,554	(39,173)			(39,173)		558,381		59,468	59,468	9,996	10/25/2034
00192C-AC-5	ARI FLEET LEASE TRUST SERIES 2016-A CLASS A3 144A 2.110% 07/15/24		09/20/2018	Various		2,158,280	2,170,000	2,169,637	2,170,478	(841)			(841)		2,169,637		(11,357)	(11,357)	13,794	07/15/2024
00192M-AB-5	ARI FLEET LEASE TRUST SERIES 2017-A CLASS A2 144A 1.910% 04/15/26		10/31/2018	Transfer in Kind		1,027,701	1,035,543	1,035,421	1,033,058	2,363			2,363		1,035,421		(7,720)	(7,720)	17,361	04/15/2026
00192M-AB-5	ARI FLEET LEASE TRUST SERIES 2017-A CLASS A2 144A 1.910% 04/15/26		10/15/2018	Paydown		479,457	479,457	479,401	478,307	1,094			1,094		479,401		56	56	5,275	04/15/2026
00213R-AA-1	ARL FIRST LLC SERIES 2012-1A CLASS A1 144A 4.205% 12/15/42		06/15/2018	Paydown		3,670,736	3,670,736	3,716,378	3,698,201	18,177			18,177		3,716,378		(45,642)	(45,642)	61,330	12/15/2042
00214M-AA-1	ARL FIRST LLC SERIES 2014-1A CLASS A1 144A 2.920% 06/15/44		06/15/2018	Credit Suisse Securities USA		2,707,822	2,782,605	2,781,489	2,743,297	38,192			38,192		2,781,489		(73,667)	(73,667)	41,303	06/15/2044
00214M-AA-1	ARL FIRST LLC SERIES 2014-1A CLASS A1 144A 2.920% 06/15/44		06/15/2018	Paydown		246,585	246,585	246,487	243,102	3,384			3,384		246,486		99	99	2,099	06/15/2044
042735-BB-5	ARROW ELECTRONICS INC 3.000% 03/01/18		03/01/2018	Maturity		1,530,000	1,530,000	1,522,513	1,531,939	(9,426)			(9,426)		1,522,513		7,487	7,487	22,950	03/01/2018
042735-BG-4	ARROW ELECTRONICS INC 3.250% 09/08/24		10/16/2018	Various		1,444,973	1,540,000	1,530,560	1,509,022	21,538			21,538		1,530,560		(85,587)	(85,587)	55,366	09/08/2024
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		10/16/2018	Various		7,986,652	8,098,000	8,054,436	8,206,470	(152,034)			(152,034)		8,054,436		(67,784)	(67,784)	219,586	04/01/2022
042735-BF-6	ARROW ELECTRONICS INC 3.875% 01/12/28		10/09/2018	Chase Sec		114,781	125,000	124,469	124,626	(157)			(157)		124,469		(9,688)	(9,688)	6,445	01/12/2028
042735-BC-3	ARROW ELECTRONICS INC 4.500% 03/01/23		10/09/2018	Goldman Sachs		55,266	55,000	54,561	57,851	(3,290)			(3,290)		54,561		705	705	2,750	03/01/2023
04273W-AB-7	ARROW ELECTRONICS INC 5.125% 03/01/21		01/09/2018	HILLTOP SECURITIES INC		1,536,406	1,450,000	1,445,273	1,542,369	(97,096)			(97,096)		1,445,273		91,133	91,133	26,835	03/01/2021
04390A-AC-1	ASCENTIUM EQUIPMENT RECEIVABLE SERIES 2015-2A CLASS A3 144A 1.930% 03/11/19		04/10/2018	Paydown		1,487,550	1,487,550	1,487,307	1,487,426	(118)			(118)		1,487,308		242	242	5,504	03/11/2019
04363U-AB-2	ASCIANO FINANCE SERIES 144A 4.625% 09/23/20	D	10/15/2018	Various		242,694	240,000	260,155	248,069	12,087			12,087		260,156		(17,462)	(17,462)	8,083	09/23/2020
04363U-AC-0	ASCIANO FINANCE SERIES 144A 5.000% 04/07/18	D	04/07/2018	Maturity		7,025,000	7,025,000	7,430,797	7,069,687	361,110			361,110		7,430,797		(405,797)	(405,797)	175,625	04/07/2018
044209-AM-6	ASHLAND INC 6.875% 05/15/43		10/12/2018	Millennium Advisors Llc		38,375	38,000	40,850	42,180	(1,330)			(1,330)		40,850		(2,475)	(2,475)	2,402	05/15/2043
04542B-LL-4	ASSET BACKED FUNDING SERIES 2005-CB2 CLASS M1 3.166% 04/25/36		08/27/2018	Paydown		9,212	9,212	8,959	9,257	(298)			(298)		8,959		253	253	60	04/25/2036
045487-AA-3	ASSOCIATED BANC-CORP 2.750% 11/15/19		12/04/2018	Various		7,956,582	7,990,000	7,982,602	8,017,145	(34,544)			(34,544)		7,982,601		(26,019)	(26,019)	181,058	11/15/2019
045487-AB-1	ASSOCIATED BANC-CORP 4.250% 01/15/25		10/16/2018	Various		2,573,407	2,588,000	2,596,770	2,664,737	(67,967)			(67,967)		2,596,770		(23,363)	(23,363)	131,218	01/15/2025
00206R-CW-0	AT&T INC 1.750% 01/15/18		01/15/2018	Maturity		1,855,000	1,855,000	1,854,659	1,854,475	184			184		1,854,659		341	341	16,231	01/15/2018
00206R-CC-4	AT&T INC 2.300% 03/11/19		10/31/2018	Transfer in Kind		229,495	230,000	234,179	230,246	3,933			3,933		234,179		(4,684)	(4,684)	6,039	03/11/2019
00206R-CL-4	AT&T INC 2.450% 06/30/20		10/31/2018	Transfer in Kind		642,010	652,000	654,249	651,286	2,963			2,963		654,249		(12,239)	(12,239)	21,343	06/30/2020
00206R-EK-4	AT&T INC 2.850% 02/14/23		04/20/2018	Call 100.1052		2,362,483	2,360,000	2,359,622	2,369,357	(9,735)			(9,735)		2,359,622		378	378	49,752	02/14/2023
00206R-CM-2	AT&T INC 3.000% 06/30/22		12/20/2018	Various		12,133,978	12,475,000	12,546,482	12,497,161	49,321			49,321		12,546,482		(412,504)	(412,504)	458,400	06/30/2022
00206R-CN-0	AT&T INC 3.400% 05/15/25		02/05/2018	JPMorgan Securities Inc		292,482	300,000	297,000	294,945	2,055			2,055		297,000		(4,518)	(4,518)	2,323	05/15/2025
00206R-EL-2	AT&T INC 3.400% 08/14/24		02/14/2018	Wells Fargo Securities		18,123,623	18,205,000	18,174,416	18,298,471	(124,055)			(124,055)		18,174,416		(50,793)	(50,793)	324,266	08/14/2024
00206R-DP-4	AT&T INC 3.800% 03/01/24		09/20/2018	Various		15,031,407	15,110,000	15,117,970	15,474,308	(356,338)			(356,338)		15,117,970		(86,563)	(86,563)	518,405	03/01/2024
00206R-EM-0	AT&T INC 3.900% 08/14/27		03/23/2018	Various		19,170,235	19,145,000	19,097,404	19,272,922	(175,518)			(175,518)		19,097,404		72,831	72,831	467,171	08/14/2027
00206R-DD-1	AT&T INC 3.950% 01/15/25		02/05/2018	JP Morgan Chase		354,099	350,000	358,530	358,353	177			177		358,530		(4,431)	(4,431)	7,757	01/15/2025
00206R-CT-7	AT&T INC 4.125% 02/17/26		03/14/2018	Various		896,012	900,000	925,511	920,570	4,941			4,941		925,511		(29,499)	(29,499)	20,608	02/17/2026
00206R-DQ-2	AT&T INC 4.250% 03/01/27		03/05/2018	Various		1,154,210	1,150,000	1,186,123	1,172,328	13,794			13,794		1,186,122		(31,912)	(31,912)	23,889	03/01/2027
00206R-BK-7	AT&T INC 4.350% 06/15/45		07/10/2018	Various		3,799,707	4,374,000	3,923,925	4,035,456	(111,530)			(111,530)		3,923,926		(124,219)	(124,219)	106,243	06/15/2045
00206R-CQ-3	AT&T INC 4.750% 05/15/46		10/09/2018	Various		4,564,829	4,665,000	4,541,802	4,562,589	(20,787)			(20,787)		4,541,802		23,027	23,027	54,273	05/15/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00206R-EN-8	AT&T INC 4.900% 08/14/37		05/23/2018	Call 101.0000		9,090,000	9,000,000	9,057,116	9,113,352	(56,236)			(56,236)		9,057,116		(57,116)	(57,116)	440,350	08/14/2037
00206R-EN-8	AT&T INC 4.900% 08/14/37		04/05/2018	Tax Free Exchange		250,623	250,000	249,998	253,149	(3,151)			(3,151)		249,998		625	625	8,269	08/14/2037
00206R-EP-3	AT&T INC 5.150% 02/14/50		05/23/2018	Call 101.0000		2,525,000	2,500,000	2,494,475	2,531,161	(36,686)			(36,686)		2,494,475		30,525	30,525	102,285	02/14/2050
00206R-EP-3	AT&T INC 5.150% 02/14/50		04/05/2018	Tax Free Exchange		426,721	425,000	425,659	430,297	(4,639)			(4,639)		425,658		1,063	1,063	14,774	02/14/2050
00206R-DR-0	AT&T INC 5.250% 03/01/37		10/09/2018	Various		6,450,232	6,187,000	6,169,791	6,543,519	(373,727)			(373,727)		6,169,792		280,440	280,440	135,500	03/01/2037
04650N-AB-0	AT&T INC 5.350% 09/01/40		05/21/2018	Morgan Stanley CO Incorporated		19,931	20,000	19,898	21,106	(1,208)			(1,208)		19,898		33	33	779	09/01/2040
00206R-DS-8	AT&T INC 5.450% 03/01/47		06/29/2018	Bank of America Securities		501,851	500,000	501,440	534,386	(32,946)			(32,946)		501,440		411	411	21,679	03/01/2047
00206R-FM-9	AT&T INC SERIES 144A 5.150% 11/15/46		05/15/2018	Credit Suisse Securities USA		72,770	75,000	74,900	76,652	(1,753)			(1,753)		74,899		(2,129)	(2,129)	1,781	11/15/2046
00206R-FM-9	AT&T INC SERIES 144A 5.150% 11/15/46		11/23/2018	Tax Free Exchange		2,357,357	2,323,000	2,357,357	2,374,181	(16,824)			(16,824)		2,357,357				116,976	11/15/2046
00206R-FA-5	AT&T INC SERIES 144A 6.375% 06/01/28		11/23/2018	Tax Free Exchange		300,024	300,000	300,024	343,708	(43,684)			(43,684)		300,024				18,700	06/01/2028
00206R-FB-3	AT&T INC SERIES 144A 6.500% 03/15/29		11/23/2018	Tax Free Exchange		467,200	390,000	467,200	456,470	10,730			10,730		467,200				30,138	03/15/2029
00206R-FE-7	AT&T INC SERIES 144A 6.875% 10/15/31		11/23/2018	Tax Free Exchange		377,829	300,000	377,829	362,425	15,404			15,404		377,829				22,802	10/15/2031
00206R-EV-0	AT&T INC SERIES 144A 7.125% 03/15/26		11/23/2018	Tax Free Exchange		413,744	330,000	413,744	398,622	15,122			15,122		413,744				27,954	03/15/2026
00206R-DJ-8	AT&T INC SERIES WI 4.500% 03/09/48		06/27/2018	Wells Fargo Securities		21,592	25,000	23,352	23,425	(73)			(73)		23,352		(1,760)	(1,760)	906	03/09/2048
00206R-CY-6	AT&T INC SERIES WI 5.200% 03/15/20		05/10/2018	Goldman Sachs		181,442	175,000	191,442	184,979	6,463			6,463		191,442		(10,000)	(10,000)	6,041	03/15/2020
04685A-2E-0	ATHENE GLOBAL FUNDING SERIES 144A 3.000% 07/01/22		02/22/2018	Various		12,365,914	12,665,000	12,621,686	12,535,481	86,205			86,205		12,621,686		(255,772)	(255,772)	239,580	07/01/2022
04685A-2B-6	ATHENE GLOBAL FUNDING SERIES 144A 4.000% 01/25/22		10/17/2018	Various		26,637,838	26,280,000	26,306,029	27,118,386	(812,356)			(812,356)		26,306,030		331,808	331,808	703,582	01/25/2022
04964R-AM-8	ATRIUM CDO CORP SERIES 10A CLASS AR 144A 3.386% 07/16/25	D	08/16/2018	Paydown		978,778	978,778	978,778	979,431	(653)			(653)		978,778				20,797	07/16/2025
05253J-AM-3	AUST & NZ BANKING GRP NY SERIES MTN 2.300% 06/01/21	D	02/26/2018	Pershing LLC		312,720	320,000	319,699	317,260	2,439			2,439		319,699		(6,979)	(6,979)	1,779	06/01/2021
05329W-AL-6	AUTONATION INC 3.350% 01/15/21		12/03/2018	US Bancorp Investments Inc		6,607,836	6,690,000	6,689,866	6,787,422	(97,556)			(97,556)		6,689,866		(82,030)	(82,030)	301,164	01/15/2021
05329W-AM-4	AUTONATION INC 4.500% 10/01/25		10/16/2018	Various		580,299	590,000	588,012	617,467	(29,455)			(29,455)		588,012		(7,713)	(7,713)	27,358	10/01/2025
05348E-AS-8	AVALON BAY COMMUNITIES 3.625% 10/01/20		10/18/2018	Deutsche Bank		181,174	180,000	191,354	185,295	6,060			6,060		191,355		(10,181)	(10,181)	6,906	10/01/2020
05353W-AA-9	AVANT LOANS FUNDING TRUST SERIES 2017-B CLASS A 144A 2.290% 06/15/20		02/02/2018	Credit Suisse Securities USA		872,749	873,158	873,331	872,935	397			397		873,332		(583)	(583)	2,833	06/15/2020
05353W-AA-9	AVANT LOANS FUNDING TRUST SERIES 2017-B CLASS A 144A 2.290% 06/15/20		11/15/2018	Paydown		1,418,129	1,418,129	1,418,324	1,417,766	558			558		1,418,324		(195)	(195)	13,756	06/15/2020
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A 3.867% 12/05/32		10/31/2018	Transfer in Kind		728,439	720,000	777,656	741,844	35,812			35,812		777,656		(49,217)	(49,217)	25,001	12/05/2032
053611-AG-4	AVERY DENNISON CORP 3.350% 04/15/23		04/10/2018	Mitsubishi Sec, USA		796,854	810,000	809,174	811,882	(2,708)			(2,708)		809,174		(12,320)	(12,320)	13,341	04/15/2023
053633-AG-8	AVERY POINT CLO LTD SERIES 2013-3A CLASS AR 144A 3.565% 01/18/25	D	10/18/2018	Paydown		3,762,283	3,762,283	3,762,283	3,772,020	(9,737)			(9,737)		3,762,283				81,992	01/18/2025
05363L-AC-7	AVERY POINT CLO LTD SERIES 2015-6A CLASS A 144A 4.032% 08/05/27	D	09/11/2018	Paydown		16,795,000	16,795,000	16,795,000	16,845,503	(50,503)			(50,503)		16,795,000				483,595	08/05/2027
05367A-AG-8	AVIATION CAPITAL GROUP CORP SERIES 144A 2.875% 09/17/18		02/26/2018	JP Morgan Securities PLC		380,399	380,000	378,301	381,275	(2,974)			(2,974)		378,301		2,098	2,098	4,886	09/17/2018
05367A-AG-8	AVIATION CAPITAL GROUP CORP SERIES 144A 2.875% 09/17/18		08/17/2018	Call 100.0000		16,794,000	16,794,000	16,742,667	16,850,353	(107,686)			(107,686)		16,742,667		51,333	51,333	442,592	09/17/2018
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2012-3A CLASS A 144A 2.100% 03/20/19		01/22/2018	Bank of America Securities		291,667	291,667	295,634	291,635	3,999			3,999		295,634		(3,967)	(3,967)	578	03/20/2019
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING SERIES 2012-3A CLASS A 144A 2.100% 03/20/19		03/20/2018	Paydown		6,528,333	6,528,333	6,594,450	6,527,623	66,827			66,827		6,594,450		(66,117)	(66,117)	22,594	03/20/2019
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2013-1A CLASS A 144A 1.920% 09/20/19		04/17/2018	Bank of America Securities		2,465,851	2,470,000	2,467,241	2,466,523	718			718		2,467,241		(1,390)	(1,390)	15,676	09/20/2019
05377R-BF-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2013-2A CLASS A 144A 2.970% 02/20/20		03/23/2018	Various		3,222,650	3,220,000	3,312,147	3,241,614	70,533			70,533		3,312,147		(89,497)	(89,497)	24,804	02/20/2020
05377R-CU-6	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-2A CLASS A 144A 2.970% 03/20/24		09/20/2018	Bank of America Securities		639,169	660,000	659,860	658,887	973			973		659,860		(20,691)	(20,691)	15,300	03/20/2024
05379B-AN-7	AVISTA CORP 5.950% 06/01/18		06/01/2018	Maturity		250,000	250,000	284,198	254,139	30,059			30,059		284,198		(34,198)	(34,198)	7,438	06/01/2018
053807-AT-0	AVNET INC 3.750% 12/01/21		06/22/2018	SG Americas Securities LLC		2,068,768	2,080,000	2,075,403	2,109,918	(34,515)			(34,515)		2,075,403		(6,635)	(6,635)	44,417	12/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
053807-AR-4	AVNET INC 4.875% 12/01/22		03/12/2018	Various		4,154,583	4,002,000	4,022,059	4,254,441	(232,382)			(232,382)		4,022,059		132,524	132,524	50,581	12/01/2022
05464H-AA-8	AXIS SPECIALTY FINANCE PLC 2.650% 04/01/19	D	10/16/2018	Various		3,980,255	3,995,000	3,990,812	3,981,654	9,158			9,158		3,990,812		(10,557)	(10,557)	77,206	04/01/2019
05464H-AC-4	AXIS SPECIALTY FINANCE PLC 4.000% 12/06/27	D	11/15/2018	Various		4,232,484	4,500,000	4,490,100	4,520,292	(30,192)			(30,192)		4,490,100		(257,616)	(257,616)	157,506	12/06/2027
056752-AC-2	BAIDU INC 3.250% 08/06/18	D	08/06/2018	Maturity		4,675,000	4,675,000	4,827,078	4,695,640	131,438			131,438		4,827,078		(152,078)	(152,078)	151,938	08/06/2018
05723K-AC-4	BAKER HUGHES A GE CO LLC SERIES 144A 4.080% 12/15/47		01/31/2018	Tax Free Exchange		505,843	500,000	505,843	508,533	(2,690)			(2,690)		505,843				2,833	12/15/2047
05952A-AG-9	BANC OF AMERICA COMM MTG INC SERIES 2008-1 CLASS AM 6.087% 02/10/51		03/01/2018	Paydown		3,413,564	3,413,564	3,873,760	3,412,155	461,604			461,604		3,873,759		(460,195)	(460,195)	29,571	02/10/2051
05949A-LH-1	BANC OF AMERICA MTG SEC SERIES 2004-G CLASS 2A7 4.641% 08/25/34		12/01/2018	Paydown		27,911	27,911	27,871	28,094	(223)			(223)		27,871		40	40	563	08/25/2034
05949A-UW-8	BANC OF AMERICA MTG SEC SERIES 2004-J CLASS 2A1 4.612% 11/25/34		12/01/2018	Paydown		1,791	1,791	1,779	1,767	13			13		1,780		11	11	37	11/25/2034
05949A-6J-4	BANC OF AMERICA MTG SEC SERIES 2005-E CLASS 2A7 4.379% 06/25/35		12/01/2018	Paydown		10,534	11,082	10,883	10,926	(44)			(44)		10,882		(348)	(348)	260	06/25/2035
05964H-AE-5	BANCO SANTANDER SA 3.125% 02/23/23	D	11/02/2018	Various		5,936,166	6,000,000	5,988,480	5,969,467	19,013			19,013		5,988,480		(52,314)	(52,314)	49,271	02/23/2023
05964H-AB-1	BANCO SANTANDER SA 4.250% 04/11/27	D	10/18/2018	SUMRIDGE PARTNERS LLC		185,828	200,000	198,216	207,338	(9,122)			(9,122)		198,216		(12,388)	(12,388)	8,760	04/11/2027
05968L-AG-7	BANCOLOMBIA SA 5.950% 06/03/21	D	04/03/2018	Various		804,842	755,000	833,143	816,533	16,610			16,610		833,143		(28,301)	(28,301)	13,297	06/03/2021
06051G-ET-2	BANK OF AMERICA CORP 2.000% 01/11/18		01/11/2018	Maturity		1,010,000	1,010,000	1,012,983	1,010,020	2,963			2,963		1,012,983		(2,983)	(2,983)	10,100	01/11/2018
06051G-EX-3	BANK OF AMERICA CORP 2.600% 01/15/19		10/31/2018	Transfer in Kind		145,928	146,000	148,174	146,499	1,674			1,674		148,173		(2,245)	(2,245)	4,914	01/15/2019
06051G-GJ-2	BANK OF AMERICA CORP 3.487% 04/24/23		10/31/2018	Transfer in Kind		1,827,882	1,810,000	1,810,000	1,839,106	(29,106)			(29,106)		1,810,000		17,882	17,882	55,571	04/24/2023
06051G-FP-9	BANK OF AMERICA CORP 3.950% 04/21/25		11/15/2018	SUMRIDGE PARTNERS LLC		484,010	500,000	498,525	517,059	(18,534)			(18,534)		498,525		(14,515)	(14,515)	21,286	04/21/2025
06051G-GM-5	BANK OF AMERICA CORP 4.244% 04/24/38		10/09/2018	Various		2,975,489	2,980,000	2,980,000	3,231,901	(251,901)			(251,901)		2,980,000		(4,511)	(4,511)	57,514	04/24/2038
06051G-EC-9	BANK OF AMERICA CORP 5.625% 07/01/20		04/03/2018	Salomon Brothers		501,633	475,000	552,493	513,315	39,178			39,178		552,493		(50,860)	(50,860)	20,336	07/01/2020
06051G-DX-4	BANK OF AMERICA CORP 5.650% 05/01/18		05/01/2018	Maturity		11,105,000	11,105,000	12,562,876	11,237,520	1,325,356			1,325,356		12,562,876		(1,457,876)	(1,457,876)	313,716	05/01/2018
06051G-EN-5	BANK OF AMERICA CORP 5.875% 02/07/42		03/26/2018	Bank of America Securities		2,734,649	2,230,000	2,221,808	2,952,876	(731,068)			(731,068)		2,221,808		512,841	512,841	84,066	02/07/2042
06051G-FH-7	BANK OF AMERICA CORP MTN 4.200% 08/26/24		10/17/2018	Bank of America Securities		3,635,948	3,650,000	3,719,618	3,843,709	(124,090)			(124,090)		3,719,619		(83,671)	(83,671)	175,869	08/26/2024
06051G-GV-5	BANK OF AMERICA CORP SERIES 144A 3.004% 12/20/23		04/24/2018	Various		8,655,261	8,822,000	9,103,132	8,844,650	258,482			258,482		9,103,132		(447,871)	(447,871)	59,800	12/20/2023
06051G-GV-5	BANK OF AMERICA CORP SERIES 144A 3.004% 12/20/23		05/22/2018	Tax Free Exchange		6,209,139	5,826,000	6,209,139	5,840,958	368,181			368,181		6,209,139				73,894	12/20/2023
06051G-GW-3	BANK OF AMERICA CORP SERIES 144A 3.419% 12/20/28		03/26/2018	Bank of America Securities		4,015,633	4,241,000	4,327,434	4,241,911	85,523			85,523		4,327,434		(311,801)	(311,801)	39,472	12/20/2028
06051G-GW-3	BANK OF AMERICA CORP SERIES 144A 3.419% 12/20/28		05/22/2018	Tax Free Exchange		3,043,441	3,064,000	3,043,441	3,064,659	(21,218)			(21,218)		3,043,441				44,231	12/20/2028
06051G-FU-8	BANK OF AMERICA CORP SERIES GMTN 4.450% 03/03/26		03/26/2018	SUMRIDGE PARTNERS LLC		1,221,051	1,205,000	1,205,000	1,286,222	(81,222)			(81,222)		1,205,000		16,051	16,051	30,535	03/03/2026
06051G-FN-4	BANK OF AMERICA CORP SERIES L 2.250% 04/21/20		01/09/2018	Mizuho Securities USA/Fixed I		3,994,560	4,000,000	3,991,560	4,002,795	(11,235)			(11,235)		3,991,560		3,000	3,000	20,000	04/21/2020
06051G-GC-7	BANK OF AMERICA CORP SERIES L 4.183% 11/25/27		12/10/2018	Various		3,854,389	3,945,000	3,970,168	4,119,631	(149,463)			(149,463)		3,970,168		(115,779)	(115,779)	87,385	11/25/2027
06051G-GB-9	BANK OF AMERICA CORP SERIES MTN 2.151% 11/09/20		10/31/2018	Various		41,661,162	41,990,000	41,790,836	41,797,687	(6,851)			(6,851)		41,790,836		(129,674)	(129,674)	161,838	11/09/2020
06051G-FQ-7	BANK OF AMERICA CORP SERIES MTN 4.750% 04/21/45		07/10/2018	Bank Of America INTL NY US		922,428	900,000	890,037	1,020,594	(130,557)			(130,557)		890,037		32,391	32,391	30,756	04/21/2045
05522R-CU-0	BANK OF AMERICA CREDIT CARD SERIES 2015-A2 CLASS A 1.360% 09/15/20		04/15/2018	Paydown		380,000	380,000	379,954	379,587	367			367		379,954		46	46	1,723	09/15/2020
05522R-CV-8	BANK OF AMERICA CREDIT CARD SERIES 2016-A1 CLASS A 2.845% 10/15/21		10/31/2018	Transfer in Kind		721,116	720,000	720,000	722,522	(2,522)			(2,522)		720,000		1,116	1,116	14,574	10/15/2021
05522R-CW-6	BANK OF AMERICA CREDIT CARD SERIES 2017-A1 CLASS A1 1.950% 08/15/22		10/09/2018	BMO Capital Markets Corp Bonds		4,017,366	4,080,000	4,078,827	4,062,104	16,723			16,723		4,078,827		(61,461)	(61,461)	65,416	08/15/2022
06050T-JZ-6	BANK OF AMERICA NA BKNT 6.000% 10/15/36		03/26/2018	Mitsubishi Sec, USA		1,012,696	825,000	1,026,556	1,075,862	(49,306)			(49,306)		1,026,556		(13,860)	(13,860)	22,413	10/15/2036
06050T-ME-9	BANK OF AMERICA NA SERIES MTN 2.050% 12/07/18		07/10/2018	HILLTOP SECURITIES INC		289,797	290,000	290,000	289,917	83			83		290,000		(203)	(203)	3,550	12/07/2018
06366R-E7-6	BANK OF MONTREAL 1.400% 04/10/18	A	04/10/2018	Maturity		90,000	90,000	89,942	89,884	58			58		89,942		58	58	630	04/10/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06368B-GS-1	BANK OF MONTREAL 3.803% 12/15/32	A	10/16/2018	Various		2,105,910	2,285,000	2,285,000	2,259,020	25,980			25,980		2,285,000		(179,090)	(179,090)	73,660	12/15/2032
06367X-F3-0	BANK OF MONTREAL SERIES 144A 1.750% 06/15/21	A	10/31/2018	Transfer in Kind		432,433	450,000	447,647	439,044	8,602			8,602		447,646		(15,213)	(15,213)	6,913	06/15/2021
06367T-JW-1	BANK OF MONTREAL SERIES MTN 1.350% 08/28/18	A	08/28/2018	Maturity		140,000	140,000	139,994	139,552	442			442		139,994		6	6	1,890	08/28/2018
06367T-PX-2	BANK OF MONTREAL SERIES MTN 2.100% 12/12/19	A	09/18/2018	Various		1,652,494	1,670,000	1,669,282	1,665,372	3,910			3,910		1,669,282		(16,788)	(16,788)	21,300	12/12/2019
06406H-CU-1	BANK OF NEW YORK MELLON 2.200% 05/15/19		09/12/2018	BMO Capital Markets Corp Bonds		720,152	722,000	728,852	722,962	5,890			5,890		728,852		(8,700)	(8,700)	13,193	05/15/2019
06406H-CZ-0	BANK OF NEW YORK MELLON SERIES G 2.150% 02/24/20		09/18/2018	Morgan Stanley CO Incorporated		503,972	510,000	508,669	509,271	(602)			(602)		508,669		(4,697)	(4,697)	11,757	02/24/2020
06406H-DE-6	BANK OF NEW YORK MELLON SERIES MTN 3.510% 08/17/20		10/31/2018	Transfer in Kind		303,515	300,000	298,380	304,510	(6,130)			(6,130)		298,380		5,135	5,135	8,250	08/17/2020
064159-GM-2	BANK OF NOVA SCOTIA 1.700% 06/11/18	A	06/11/2018	Maturity		250,000	250,000	249,883	249,870	12			12		249,882		118	118	2,125	06/11/2018
06416C-AC-2	BANK OF NOVA SCOTIA 1.875% 04/26/21	A	10/31/2018	Transfer in Kind		174,077	180,000	179,037	176,497	2,540			2,540		179,037		(4,960)	(4,960)	3,422	04/26/2021
06416C-AA-6	BANK OF NOVA SCOTIA 2.125% 09/11/19	A	10/31/2018	Transfer in Kind		2,621,693	2,640,000	2,663,390	2,637,157	26,233			26,233		2,663,390		(41,697)	(41,697)	63,892	09/11/2019
064159-FL-5	BANK OF NOVA SCOTIA 2.800% 07/21/21	A	02/26/2018	Pershing LLC		401,329	400,000	407,394	403,609	3,785			3,785		407,394		(6,065)	(6,065)	5,701	07/21/2021
064159-HB-5	BANK OF NOVA SCOTIA 4.500% 12/16/25	A	10/16/2018	Various		1,322,753	1,333,000	1,333,086	1,402,258	(69,172)			(69,172)		1,333,086		(10,333)	(10,333)	50,028	12/16/2025
06406R-AA-5	BANK OF NY MELLON CORP SERIES MTN 2.600% 02/07/22		02/26/2018	Pershing LLC		496,236	500,000	502,400	501,143	1,257			1,257		502,400		(6,164)	(6,164)	6,088	02/07/2022
065607-AC-7	BANK OF THE WEST AUTO TRUST SERIES 2015-1 CLASS A3 144A 1.310% 10/15/19		05/15/2018	Paydown		152,305	152,305	152,287	152,191	96			96		152,287		18	18	431	10/15/2019
06540R-AE-4	BANK SERIES 2017-BNK9 CLASS A4 3.538% 11/15/54		03/01/2018	SG Americas Securities LLC		1,352,426	1,350,000	1,390,493	1,391,180	(687)			(687)		1,390,493		(38,067)	(38,067)	12,471	11/15/2054
06738E-AU-9	BARCLAYS PLC 4.337% 01/10/28	D	10/09/2018	Deutsche Bank		209,945	225,000	225,000	232,867	(7,867)			(7,867)		225,000		(15,055)	(15,055)	12,225	01/10/2028
06738E-AW-5	BARCLAYS PLC 4.836% 05/09/28	D	04/17/2018	JPMorgan Securities Inc		223,967	225,000	231,593	234,188	(2,596)			(2,596)		231,592		(7,625)	(7,625)	4,836	05/09/2028
06738E-AV-7	BARCLAYS PLC 4.950% 01/10/47	D	08/02/2018	Barclays Capital Inc		191,432	200,000	199,814	221,933	(22,119)			(22,119)		199,814		(8,382)	(8,382)	10,615	01/10/2047
05526D-BC-8	BAT CAPITAL CORP SERIES 144A 4.390% 08/15/37		11/14/2018	Various		532,162	525,000	525,000	551,304	(26,304)			(26,304)		525,000		7,162	7,162	11,914	08/15/2037
05526D-BC-8	BAT CAPITAL CORP SERIES 144A 4.390% 08/15/37		11/20/2018	Tax Free Exchange		350,000	350,000	350,000	367,536	(17,536)			(17,536)		350,000				19,420	08/15/2037
05526D-BE-4	BAT CAPITAL CORP SERIES 144A 4.540% 08/15/47		04/23/2018	Various		543,269	575,000	575,000	605,423	(30,422)			(30,422)		575,001		(31,732)	(31,732)	18,084	08/15/2047
05526D-BE-4	BAT CAPITAL CORP SERIES 144A 4.540% 08/15/47		11/20/2018	Tax Free Exchange		1,807,680	1,800,000	1,807,680	1,895,234	(87,554)			(87,554)		1,807,680				103,285	08/15/2047
07177M-AG-8	BAXALTA INC SERIES WI 2.000% 06/22/18		02/26/2018	JP Morgan Securities PLC		344,586	345,000	344,790	344,921	(131)			(131)		344,790		(204)	(204)	1,265	06/22/2018
07177M-AG-8	BAXALTA INC SERIES WI 2.000% 06/22/18		06/22/2018	Maturity		1,125,000	1,125,000	1,124,314	1,124,740	(426)			(426)		1,124,314		686	686	11,250	06/22/2018
07177M-AD-5	BAXALTA INC SERIES WI 2.875% 06/23/20		09/07/2018	Corporate Action		5,133,527	5,145,000	5,143,354	5,178,232	(34,878)			(34,878)		5,143,354		(9,827)	(9,827)	106,008	06/23/2020
07177M-AL-7	BAXALTA INC SERIES WI 3.600% 06/23/22		10/16/2018	Various		353,115	352,000	351,697	360,005	(8,308)			(8,308)		351,697		1,418	1,418	9,167	06/23/2022
07177M-AB-9	BAXALTA INC SERIES WI 4.000% 06/23/25		10/17/2018	MARKETAXESS CORP		1,303,134	1,330,000	1,321,009	1,374,658	(53,649)			(53,649)		1,321,009		(17,875)	(17,875)	43,742	06/23/2025
07177M-AN-3	BAXALTA INC SERIES WI 5.250% 06/23/45		04/26/2018	Goldman Sachs		4,180,026	3,985,000	3,970,022	4,644,239	(674,216)			(674,216)		3,970,023		210,003	210,003	73,806	06/23/2045
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A 3.000% 10/08/21		10/09/2018	JPMorgan Securities Inc		354,509	363,000	374,852	366,726	8,126			8,126		374,852		(20,343)	(20,343)	10,981	10/08/2021
07325N-BP-6	BAYVIEW FINANCIAL ACQUISITION SERIES 2005-C CLASS M1 3.006% 06/28/44		08/28/2018	Paydown		226,148	226,148	219,807	226,479	(6,672)			(6,672)		219,807		6,341	6,341	1,941	06/28/2044
07331Y-AA-8	BAYVIEW OPPORTUNITY MASTER FUN SERIES 2017-SPL4 CLASS A 144A 3.500% 01/28/55		12/28/2018	Paydown		44,004	44,004	45,129	44,889	240			240		45,129		(1,125)	(1,125)	831	01/28/2055
05531F-AZ-6	BB&T CORPORATION SERIES MTN 2.150% 02/01/21		10/31/2018	Transfer in Kind		345,824	355,000	354,837	351,642	3,195			3,195		354,837		(9,013)	(9,013)	7,739	02/01/2021
05531F-AQ-6	BB&T CORPORATION SERIES MTN 2.250% 02/01/19		09/18/2018	Bony/Toronto Dominion Sec		179,825	180,000	182,349	180,310	2,039			2,039		182,349		(2,524)	(2,524)	4,601	02/01/2019
05531F-AS-2	BB&T CORPORATION SERIES MTN 2.450% 01/15/20		10/31/2018	Transfer in Kind		862,249	870,000	877,352	872,879	4,472			4,472		877,351		(15,102)	(15,102)	27,591	01/15/2020
05490P-AB-6	BCC FUNDING CORP SERIES 2015-1 CLASS A2 144A 2.224% 10/20/20		06/20/2018	Paydown		156,589	156,589	156,587	156,348	239			239		156,587		2	2	864	10/20/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07384M-V3-3	BEAR STEARNS ADJ RATE MTG SERIES 2004-4 CLASS B2 4.146% 06/25/34		06/01/2018	Paydown		44,257	44,257	42,591	42,048	542			542		42,590		1,667	1,667	774	06/25/2034
07384M-S7-8	BEAR STEARNS ADJ RATE MTG SERIES 2004-5 CLASS 2A 4.378% 07/25/34		12/01/2018	Paydown		57,665	57,665	57,132	58,336	(1,204)			(1,204)		57,132		533	533	971	07/25/2034
07387A-DG-7	BEAR STEARNS ADJ SERIES 2005-6 CLASS 1A1 4.443% 08/25/35		12/01/2018	Paydown		8,250	7,151	7,036	7,015	21			21		7,036		1,214	1,214	269	08/25/2035
07386H-EN-7	BEAR STEARNS ALT-A TRUST SERIES 2003-6 CLASS B2 3.545% 01/25/34		05/01/2018	Paydown		6,104	6,553	7,072	629	5,491			5,491		6,120		(16)	(16)	109	01/25/2034
073879-5Q-7	BEAR STEARNS ASSET BACKED SEC SERIES 2005-HE12 CLASS M1 2.986% 12/25/35		01/25/2018	Paydown		1,585,896	1,585,896	1,550,461	1,589,889	(39,428)			(39,428)		1,550,461		35,435	35,435	3,003	12/25/2035
07388V-AG-3	BEAR STEARNS COMM MTG SEC SERIES 2007-T26 CLASS AM 5.465% 01/12/45		10/04/2018	JPMorgan Securities Inc		59,593	59,572	66,295	59,469	6,826			6,826		66,295		(6,702)	(6,702)	2,810	01/12/2045
07388V-AG-3	BEAR STEARNS COMM MTG SEC SERIES 2007-T26 CLASS AM 5.465% 01/12/45		12/01/2018	Paydown		1,183,568	1,183,568	1,315,692	1,181,518	134,174			134,174		1,315,692		(132,124)	(132,124)	41,611	01/12/2045
075887-BE-8	BECTON DICKINSON 2.675% 12/15/19		10/31/2018	Transfer in Kind		190,671	192,000	195,195	192,694	2,501			2,501		195,195		(4,524)	(4,524)	4,508	12/15/2019
075887-BT-5	BECTON DICKINSON 2.894% 06/06/22		10/31/2018	Various		1,596,348	1,650,000	1,650,000	1,639,679	10,321			10,321		1,650,000		(53,652)	(53,652)	41,662	06/06/2022
075887-BV-0	BECTON DICKINSON 3.363% 06/06/24		07/25/2018	HSBC Securities Inc		14,047,313	14,530,000	14,530,000	14,570,593	(40,593)			(40,593)		14,530,000		(482,687)	(482,687)	313,547	06/06/2024
075887-BW-8	BECTON DICKINSON 3.700% 06/06/27		10/31/2018	Various		3,568,387	3,755,000	3,755,000	3,783,952	(28,952)			(28,952)		3,755,000		(186,613)	(186,613)	100,799	06/06/2027
075887-BX-6	BECTON DICKINSON 4.669% 06/06/47		08/13/2018	Various		1,409,521	1,450,000	1,488,077	1,569,927	(81,850)			(81,850)		1,488,077		(78,556)	(78,556)	33,001	06/06/2047
075887-BG-3	BECTON DICKINSON 4.685% 12/15/44		10/09/2018	Morgan Stanley CO Incorporated		95,930	100,000	103,834	109,350	(5,516)			(5,516)		103,834		(7,904)	(7,904)	3,852	12/15/2044
084664-BV-2	BERKSHIRE HATHAWAY FIN 4.300% 05/15/43		04/02/2018	Morgan Stanley CO Incorporated		78,417	75,000	68,274	83,849	(15,575)			(15,575)		68,274		10,143	10,143	1,245	05/15/2043
084664-BE-0	BERKSHIRE HATHAWAY FIN 5.400% 05/15/18		05/15/2018	Maturity		10,000	10,000	11,346	10,124	1,222			1,222		11,346		(1,346)	(1,346)	270	05/15/2018
084670-BS-6	BERKSHIRE HATHAWAY INC 3.125% 03/15/26		05/24/2018	Wachovia Securities, LLC		6,383,254	6,625,000	6,834,880	6,699,943	134,937			134,937		6,834,880		(451,626)	(451,626)	146,072	03/15/2026
09073V-AQ-7	BIRCHWOOD PARK CLO LTD SERIES 2014-1A CLASS AR 144A 3.616% 07/15/26	D	09/20/2018	Call 100.0000		10,145,000	10,145,000	10,145,000	10,178,823	(33,823)			(33,823)		10,145,000				295,337	07/15/2026
06538P-AA-0	BK TOKYO-MITSUBISHI UFJ SERIES 144A 2.150% 09/14/18	D	09/14/2018	Maturity		200,000	200,000	199,942	200,201	(259)			(259)		199,942		58	58	4,300	09/14/2018
09202L-AL-4	BLACK DIAMOND CLO LTD SERIES 2013-1A CLASS A1R 144A 3.499% 02/06/26	D	10/17/2018	Paydown		363,493	363,493	363,493	363,753	(260)			(260)		363,493				8,017	02/06/2026
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS A 144A 4.213% 12/16/41		10/16/2018	Salomon Brothers		348,863	347,344	351,251	359,847	(8,596)			(8,596)		351,251		(2,388)	(2,388)	12,317	12/16/2041
09228Y-AB-8	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS A 144A 4.213% 12/16/41		12/15/2018	Paydown		372,813	372,813	374,446	386,233	(11,786)			(11,786)		374,447		(1,634)	(1,634)	8,436	12/16/2041
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS AA 144A 2.487% 12/16/41		06/20/2018	Bank of America Securities		6,522,335	6,706,771	6,706,722	6,644,542	62,180			62,180		6,706,722		(184,387)	(184,387)	86,642	12/16/2041
09228Y-AA-0	BLACKBIRD CAPITAL AIRCRAFT SERIES 2016-1A CLASS AA 144A 2.487% 12/16/41		06/15/2018	Paydown		509,375	509,375	509,371	504,649	4,722			4,722		509,371		4	4	3,695	12/16/2041
09628E-AA-0	BLUE VIRGO SERIES 2015-1A CLASS NOTE 144A 3.000% 12/15/22		10/17/2018	Wells Fargo Securities		64,174	64,415	64,126	64,559	(432)			(432)		64,127		47	47	1,632	12/15/2022
09628E-AA-0	BLUE VIRGO SERIES 2015-1A CLASS NOTE 144A 3.000% 12/15/22		12/15/2018	Paydown		5,198,457	5,198,457	5,175,135	5,209,997	(34,862)			(34,862)		5,175,135		23,322	23,322	79,519	12/15/2022
09625J-AN-4	BLUEMOUNTAIN CLO LTD SERIES 2013-3A CLASS AR 144A 3.410% 10/29/25	D	10/29/2018	Paydown		700,000	700,000	700,000	700,296	(296)			(296)		700,000				14,134	10/29/2025
09628B-AA-6	BLUEMOUNTAIN CLO LTD SERIES 2015-2A CLASS A1 144A 3.880% 07/18/27	D	07/18/2018	Paydown		12,790,000	12,790,000	12,790,000	12,850,241	(60,241)			(60,241)		12,790,000				314,533	07/18/2027
05565E-AK-1	BMW US CAPITAL LLC SERIES 144A 1.450% 09/13/19		09/17/2018	Bony/Toronto Dominion Sec		59,116	60,000	59,925	59,354	571			571		59,925		(809)	(809)	880	09/13/2019
05565E-AD-7	BMW US CAPITAL LLC SERIES 144A 1.500% 04/11/19		09/17/2018	Various		934,226	940,000	934,567	933,507	1,060			1,060		934,567		(341)	(341)	13,155	04/11/2019
05565E-AP-0	BMW US CAPITAL LLC SERIES 144A 2.150% 04/06/20		10/31/2018	Transfer in Kind		1,279,922	1,300,000	1,299,207	1,295,541	3,666			3,666		1,299,207		(19,285)	(19,285)	29,891	04/06/2020
055657-AB-6	BMW VEHICLE LEASE TRUST SERIES 2017-1 CLASS A2 1.640% 07/22/19		10/31/2018	Transfer in Kind		390,759	391,009	390,968	390,642	326			326		390,968		(209)	(209)	5,540	07/22/2019
055657-AB-6	BMW VEHICLE LEASE TRUST SERIES 2017-1 CLASS A2 1.640% 07/22/19		10/20/2018	Paydown		3,129,182	3,129,182	3,128,855	3,126,245	2,610			2,610		3,128,855		327	327	24,586	07/22/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
097023-BT-1	BOEING CO 2.125% 03/01/22		07/09/2018	Raymond James & Assoc		833,331	860,000	849,594	852,703	(3,109)			(3,109)		849,594		(16,263)	(16,263)	15,737	03/01/2022
10112R-AR-5	BOSTON PROPERTIES INC 5.625% 11/15/20		10/31/2018	Transfer in Kind		259,492	250,000	287,540	270,385	17,155			17,155		287,540		(28,048)	(28,048)	13,516	11/15/2020
10112R-AQ-7	BOSTON PROPERTIES INC 5.875% 10/15/19		10/31/2018	Various		610,961	595,000	648,461	627,195	21,265			21,265		648,460		(37,499)	(37,499)	30,390	10/15/2019
101137-AM-9	BOSTON SCIENTIFIC 2.650% 10/01/18		03/13/2018	Call 100.2920		250,730	250,000	253,675	250,987	2,688			2,688		253,675		(3,675)	(3,675)	3,711	10/01/2018
101137-AP-2	BOSTON SCIENTIFIC 2.850% 05/15/20		10/02/2018	Various		5,770,120	5,810,000	5,810,000	5,856,063	(46,063)			(46,063)		5,810,000		(39,880)	(39,880)	144,674	05/15/2020
05565Q-DC-9	BP CAPITAL MARKETS PLC 1.676% 05/03/19	D	09/17/2018	Morgan Stanley CO Incorporated		228,671	230,000	230,000	228,789	1,211			1,211		230,000		(1,329)	(1,329)	3,384	05/03/2019
05565Q-CX-4	BP CAPITAL MARKETS PLC 2.315% 02/13/20	D	09/18/2018	Pershing LLC		569,641	575,000	579,640	576,398	3,242			3,242		579,640		(9,999)	(9,999)	14,679	02/13/2020
05583J-AC-6	BPCE SA SERIES 144A 3.500% 10/23/27	D	01/26/2018	BNP Paribas Securities Bond		5,380,841	5,520,000	5,499,686	5,431,631	68,056			68,056		5,499,687		(118,846)	(118,846)	52,057	10/23/2027
10510K-AC-1	BRAMBLES USA INC SERIES 144A 4.125% 10/23/25		10/18/2018	Various		5,911,210	5,967,000	5,952,500	6,188,204	(235,703)			(235,703)		5,952,501		(41,291)	(41,291)	163,684	10/23/2025
10510K-AA-5	BRAMBLES USA INC SERIES 144A 5.350% 04/01/20		10/17/2018	Various		6,281,639	6,085,000	6,907,821	6,402,852	504,969			504,969		6,907,821		(626,182)	(626,182)	233,818	04/01/2020
07330N-AN-5	BRANCH BANKING & TRUST 2.100% 01/15/20		10/31/2018	Transfer in Kind		602,428	610,000	609,951	608,626	1,325			1,325		609,951		(7,523)	(7,523)	16,582	01/15/2020
07330N-AL-9	BRANCH BANKING & TRUST SERIES MTN 1.450% 05/10/19		09/17/2018	First Tennessee Sec Corp		248,143	250,000	249,773	247,633	2,140			2,140		249,773		(1,630)	(1,630)	3,111	05/10/2019
10620W-AA-6	BRAZOS EDUCATION LOAN AUTHORIT SERIES 2012-1 CLASS A1 3.206% 12/26/35		12/26/2018	Paydown		98,150	98,150	96,972	98,150	(1,178)			(1,178)		96,972		1,178	1,178	1,403	12/26/2035
10620N-CG-1	BRAZOS HIGHER EDUCATION SERIES 2011-1 CLASS A2 3.477% 02/25/30		11/26/2018	Paydown		315,442	315,442	311,191	316,995	(5,804)			(5,804)		311,191		4,251	4,251	5,235	02/25/2030
10623P-CK-4	BRAZOS STUDENT LOAN FINANCE SERIES 2003-A CLASS A-3 3.100% 07/01/38		12/18/2018	Redemption 100.0000		1,800,000	1,800,000	1,769,854	1,793,250	(23,396)			(23,396)		1,769,854		30,146	30,146	28,318	07/01/2038
10623P-DR-8	BRAZOS STUDENT LOAN FINANCE SERIES 2009-1 CLASS A 3.072% 06/25/27		12/25/2018	Paydown		28,720	28,720	27,035	28,676	(1,641)			(1,641)		27,035		1,685	1,685	411	06/25/2027
05584A-AA-8	BRE GRAND ISLANDER TIMESHARE I SERIES 2017-1A CLASS A 144A 2.940% 05/25/29		10/05/2018	Bank of America Securities		118,341	121,375	121,344	120,072	1,273			1,273		121,345		(3,004)	(3,004)	2,815	05/25/2029
05584A-AA-8	BRE GRAND ISLANDER TIMESHARE I SERIES 2017-1A CLASS A 144A 2.940% 05/25/29		12/25/2018	Paydown		2,524,862	2,524,862	2,524,222	2,497,746	26,476			26,476		2,524,222		640	640	41,245	05/25/2029
05584A-AB-6	BRE GRAND ISLANDER TIMESHARE I SERIES 2017-1A CLASS B 144A 3.240% 05/25/29		12/25/2018	Paydown		536,394	536,394	536,317	529,320	6,997			6,997		536,317		77	77	9,680	05/25/2029
11134L-AC-3	BROADCOM CRP CAYMN FI SERIES 144A 3.000% 01/15/22		02/14/2018	Tax Free Exchange		7,006,297	7,035,000	7,006,297	6,975,411	30,886			30,886		7,006,297				122,526	01/15/2022
11134L-AN-9	BROADCOM CRP CAYMN FI SERIES 144A 3.125% 01/15/25		02/14/2018	Tax Free Exchange		374,895	375,000	374,895	358,487	16,408			16,408		374,895				3,809	01/15/2025
11133T-AC-7	BROADRIDGE FINANCIAL SOLUTIONS 3.400% 06/27/26		10/18/2018	Millennium Advisors Llc		852,725	910,000	906,260	902,553	3,707			3,707		906,260		(53,535)	(53,535)	25,354	06/27/2026
11133T-AB-9	BROADRIDGE FINANCIAL SOLUTIONS 3.950% 09/01/20		01/30/2018	Pershing LLC		118,245	115,000	114,852	119,179	(4,328)			(4,328)		114,851		3,394	3,394	1,893	09/01/2020
11271R-AA-7	BROOKFIELD FINANCE LLC 4.000% 04/01/24		05/10/2018	Various		26,972,127	26,655,000	26,586,230	27,593,968	(1,007,738)			(1,007,738)		26,586,230		385,897	385,897	473,294	04/01/2024
115236-AA-9	BROWN & BROWN INC 4.200% 09/15/24		10/18/2018	Various		5,920,755	5,715,000	5,781,821	5,990,837	(209,016)			(209,016)		5,781,821		138,934	138,934	96,724	09/15/2024
115637-AN-0	BROWN-FORMAN CORPORATION 1.000% 01/15/18		01/15/2018	Maturity		845,000	845,000	842,727	844,725	(1,998)			(1,998)		842,727		2,273	2,273	4,225	01/15/2018
115637-AP-5	BROWN-FORMAN CORPORATION 4.500% 07/15/45		03/06/2018	Bank Of America INTL NY US		1,334,275	1,250,000	1,226,525	1,414,998	(188,473)			(188,473)		1,226,525		107,750	107,750	36,406	07/15/2045
118230-AP-6	BUCKEYE PARTNERS SERIES 30YR 5.600% 10/15/44		01/10/2018	National Financial Services Co		258,200	250,000	248,833	262,685	(13,853)			(13,853)		248,832		9,368	9,368	3,383	10/15/2044
120111-BM-0	BUILDING MATLS CORP AMER SERIES 144A 5.375% 11/15/24		10/11/2018	Wachovia Capital Markets		345,438	348,000	368,229	363,765	4,465			4,465		368,230		(22,792)	(22,792)	13,760	11/15/2024
120568-AX-8	BUNGE LIMITED FINANCE CO 3.250% 08/15/26		10/18/2018	Millennium Advisors Llc		946,124	1,060,000	1,059,014	1,013,009	46,005			46,005		1,059,014		(112,890)	(112,890)	40,862	08/15/2026
120568-AW-0	BUNGE LIMITED FINANCE CO 3.500% 11/24/20		10/16/2018	Various		12,851,394	12,880,000	13,068,811	13,148,697	(79,886)			(79,886)		13,068,811		(217,417)	(217,417)	285,028	11/24/2020
120568-AT-7	BUNGE LIMITED FINANCE CO 8.500% 06/15/19		08/20/2018	US Bancorp Investments Inc		7,514,887	7,205,000	8,493,914	7,805,003	688,911			688,911		8,493,914		(979,027)	(979,027)	420,192	06/15/2019
120568-AT-7	BUNGE LIMITED FINANCE CO 8.500% 06/15/19		10/11/2018	Call 103.6533		414,613	400,000	495,164	433,310	61,854			61,854		495,164		(95,164)	(95,164)	42,569	06/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12189P-AF-9	BURLINGTN NO SF 99-1 TR SERIES 99-2 7.570% 01/02/21		07/02/2018	Redemption 100.0000		25,641	25,641	28,514	26,805	1,709			1,709		28,514		(2,873)	(2,873)	1,030	01/02/2021
12189T-BA-1	BURLINGTON NORTHERN SANTA FE 5.750% 03/15/18		03/15/2018	Maturity		140,000	140,000	153,891	141,052	12,839			12,839		153,891		(13,891)	(13,891)	4,025	03/15/2018
12189L-AA-9	BURLINGTON NORTHERN SANTA FE 5.750% 05/01/40		10/22/2018	MARKETAXESS CORP		150,388	130,000	153,161	169,395	(16,234)			(16,234)		153,161		(2,773)	(2,773)	7,330	05/01/2040
12189T-AH-7	BURLINGTON NORTHERN SANTA FE ETC 6.600% 01/02/19		07/02/2018	Redemption 100.0000		249,074	249,074	290,415	253,184	37,230			37,230		290,414		(41,340)	(41,340)	8,954	01/02/2019
12673P-AD-7	CA INC 2.875% 08/15/18		02/12/2018	Pershing LLC		541,469	540,000	538,979	542,631	(3,651)			(3,651)		538,980		2,489	2,489	7,719	08/15/2018
50248W-AE-6	CAISSE CENTRALE DESJARDINS SERIES 144A 1.750% 01/29/18	A	01/29/2018	Maturity		14,060,000	14,060,000	14,058,735	14,058,348	387			387		14,058,735		1,265	1,265	123,025	01/29/2018
12479L-AA-8	CAL FUNDING II LTD SERIES 2012-1A CLASS A 144A 3.470% 10/25/27	C	12/25/2018	Paydown		417,000	417,000	416,806	417,000	(194)			(194)		416,806		194	194	7,838	10/25/2027
12479L-AC-4	CAL FUNDING II LTD SERIES 2013-1A CLASS A 144A 3.350% 03/27/28	C	12/25/2018	Paydown		25,000	25,000	23,917	24,695	(778)			(778)		23,917		1,083	1,083	454	03/27/2028
129268-AA-6	CALEDONIA GENERATING SERIES 144A 1.950% 02/28/22		12/31/2018	Redemption 100.0000		57,164	57,164	57,268	56,366	903			903		57,269		(105)	(105)	652	02/28/2022
13056J-AD-6	CALIFORNIA REPUBLIC AUTO RECEI SERIES 2015-3 CLASS A4 2.130% 05/17/21		12/15/2018	Paydown		167,749	167,749	167,741	167,738	3			3		167,741		8	8	2,365	05/17/2021
136375-BR-2	CANADIAN NATL RAILWAY CO 5.550% 05/15/18	A	05/15/2018	Maturity		784,000	784,000	834,512	794,622	39,890			39,890		834,512		(50,512)	(50,512)	21,756	05/15/2018
136385-AX-9	CANADIAN NATURAL RESOURCES LTD 3.850% 06/01/27	A	02/22/2018	Various		539,414	550,000	558,940	561,368	(2,428)			(2,428)		558,940		(19,526)	(19,526)	4,927	06/01/2027
13976A-AC-4	CAPITAL AUTO REC ASSET SERIES 2016-3 CLASS A2B 2.890% 04/22/19		02/20/2018	Paydown		72,823	72,823	72,823	72,835	(12)			(12)		72,823				169	04/22/2019
139738-AD-0	CAPITAL AUTO RECEIVABLES ASSET SERIES 2015-2 CLASS A3 1.730% 09/20/19		06/20/2018	Paydown		196,693	196,693	196,689	196,676	13			13		196,689		4	4	915	09/20/2019
13974H-AD-9	CAPITAL AUTO RECEIVABLES ASSET SERIES 2015-3 CLASS A3 1.940% 01/21/20		09/20/2018	Paydown		506,474	506,474	506,404	506,661	(257)			(257)		506,404		70	70	3,744	01/21/2020
13974L-AC-2	CAPITAL AUTO RECEIVABLES ASSET SERIES 2015-4 CLASS A3 1.830% 03/20/20		10/31/2018	Transfer in Kind		3,605	3,606	3,621	3,606	16			16		3,622		(17)	(17)	57	03/20/2020
13974L-AC-2	CAPITAL AUTO RECEIVABLES ASSET SERIES 2015-4 CLASS A3 1.830% 03/20/20		10/20/2018	Paydown		336,394	336,394	337,813	336,343	1,470			1,470		337,813		(1,419)	(1,419)	2,868	03/20/2020
13975W-AC-7	CAPITAL AUTO RECEIVABLES ASSET SERIES 2017-1 CLASS A3 144A 2.020% 08/20/21		10/09/2018	BNP Paribas Securities Bond		3,127,887	3,155,000	3,154,687	3,145,935	8,753			8,753		3,154,688		(26,801)	(26,801)	51,516	08/20/2021
12479R-AB-3	CAPITAL AUTOMOTIVE REIT SERIES 2014-1A CLASS A 3.660% 10/15/44		11/15/2018	Credit Suisse Securities USA		1,527,922	1,550,000	1,541,595	1,550,695	(9,100)			(9,100)		1,541,595		(13,673)	(13,673)	51,916	10/15/2044
12479R-AD-9	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A1 144A 3.870% 04/15/47		10/18/2018	Credit Suisse Securities USA		320,987	325,050	324,956	329,690	(4,734)			(4,734)		324,956		(3,969)	(3,969)	10,727	04/15/2047
12479R-AD-9	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A1 144A 3.870% 04/15/47		12/17/2018	Paydown		79,650	79,650	79,627	80,787	(1,160)			(1,160)		79,627		23	23	1,666	04/15/2047
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A2 144A 4.180% 04/15/47		02/02/2018	Cantor Fitzgerald & Co		238,070	238,200	238,167	242,007	(3,840)			(3,840)		238,167		(97)	(97)	1,438	04/15/2047
12479R-AE-7	CAPITAL AUTOMOTIVE REIT SERIES 2017-1A CLASS A2 144A 4.180% 04/15/47		12/17/2018	Paydown		82,400	82,400	82,856	83,717	(861)			(861)		82,856		(456)	(456)	1,868	04/15/2047
14042E-4L-1	CAPITAL ONE BANK USA NA 1.650% 02/05/18		01/05/2018	Call 100.0000		320,000	320,000	317,962	319,992	(2,030)			(2,030)		317,962		2,038	2,038	2,200	02/05/2018
14040H-BP-9	CAPITAL ONE FINANCIAL CORP 2.500% 05/12/20		12/06/2018	Various		9,913,220	10,035,000	10,019,145	10,022,433	(3,289)			(3,289)		10,019,144		(105,924)	(105,924)	114,292	05/12/2020
14041N-EU-1	CAPITAL ONE MULTI-ASSET EXEC SERIES 2015-A1 CLASS A 1.390% 01/15/21		03/15/2018	Paydown		400,000	400,000	399,943	399,756	187			187		399,943		57	57	1,390	01/15/2021
14041N-FE-6	CAPITAL ONE MULTI-ASSET EXEC SERIES 2016-A3 CLASS A3 1.340% 04/15/22		10/31/2018	Transfer in Kind		435,829	440,000	439,997	435,549	4,448			4,448		439,997		(4,168)	(4,168)	5,175	04/15/2022
14041N-FH-9	CAPITAL ONE MULTI-ASSET EXEC SERIES 2016-A6 CLASS A 1.820% 09/15/22		10/31/2018	Transfer in Kind		1,106,309	1,120,000	1,119,838	1,114,002	5,836			5,836		1,119,838		(13,529)	(13,529)	17,893	09/15/2022
14041N-FK-2	CAPITAL ONE MULTI-ASSET EXEC SERIES 2017-A1 CLASS A1 2.000% 01/17/23		10/09/2018	Bony/Toronto Dominion Sec		3,477,326	3,530,000	3,529,225	3,515,607	13,618			13,618		3,529,225		(51,899)	(51,899)	58,049	01/17/2023
14042R-BS-9	CAPITAL ONE NA 1.850% 09/13/19		10/09/2018	Morgan Stanley CO Incorporated		449,909	455,000	453,722	450,613	3,109			3,109		453,722		(3,813)	(3,813)	9,072	09/13/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14042R-BT-7	CAPITAL ONE NA 2.250% 09/13/21		10/09/2018	Goldman Sachs		340,899	355,000	349,740	348,235	1,505			1,505		349,740		(8,841)	(8,841)	8,609	09/13/2021
14042R-FH-9	CAPITAL ONE NA 2.350% 01/31/20		08/10/2018	Pershing LLC		782,179	790,000	789,526	787,621	1,905			1,905		789,526		(7,347)	(7,347)	19,287	01/31/2020
14042R-HB-0	CAPITAL ONE NA 3.183% 08/08/22		10/31/2018	Transfer in Kind		1,008,723	1,010,000	1,010,000	1,009,286	714			714		1,010,000		(1,277)	(1,277)	28,001	08/08/2022
14149Y-BL-1	CARDINAL HEALTH INC 1.948% 06/14/19		10/31/2018	Transfer in Kind		685,582	690,000	690,000	685,757	4,243			4,243		690,000		(4,418)	(4,418)	11,836	06/14/2019
14149Y-BM-9	CARDINAL HEALTH INC SERIES 30YR 4.368% 06/15/47		01/30/2018	Morgan Stanley CO Incorporated		196,054	200,000	211,378	198,770	12,608			12,608		211,378		(15,324)	(15,324)	1,116	06/15/2047
14161T-AA-0	CARDTRONICS INC USA SERIES 144A 5.500% 05/01/25		12/18/2018	Stifel, Nicolaus & Co, Inc		1,877,500	2,000,000	2,040,000	1,805,000	235,000			235,000		2,040,000		(162,500)	(162,500)	124,972	05/01/2025
14310U-AL-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2014-4A CLASS A1R 144A 3.636% 10/15/26	D	06/29/2018	Call 100.0000		9,000,000	9,000,000	9,000,000	9,017,469	(17,469)			(17,469)		9,000,000				190,227	10/15/2026
14310K-AC-5	CARLYLE GLOBAL MKT STRAT CLO SERIES 2013-4A CLASS A1 144A 3.906% 10/15/25	D	03/01/2018	Paydown		9,680,000	9,680,000	9,660,610	9,694,626	(34,016)			(34,016)		9,660,610		19,390	19,390	107,352	10/15/2025
14313R-AD-5	CARMAX AUTO OWNER TRUST SERIES 2014-2 CLASS A4 1.610% 10/15/19		06/16/2018	Paydown		1,583,847	1,583,847	1,583,583	1,582,812	771			771		1,583,583		264	264	9,278	10/15/2019
14312T-AC-2	CARMAX AUTO OWNER TRUST SERIES 2015-2 CLASS A3 1.370% 03/16/20		10/31/2018	Transfer in Kind		18,330	18,341	18,341	18,305	36			36		18,341		(11)	(11)	221	03/16/2020
14312T-AC-2	CARMAX AUTO OWNER TRUST SERIES 2015-2 CLASS A3 1.370% 03/16/20		10/15/2018	Paydown		176,582	176,582	176,577	176,230	347			347		176,577		5	5	1,065	03/16/2020
14313V-AC-8	CARMAX AUTO OWNER TRUST SERIES 2015-3 CLASS A3 1.630% 05/15/20		10/31/2018	Transfer in Kind		103,629	103,802	103,796	103,625	170			170		103,795		(166)	(166)	1,485	05/15/2020
14313V-AC-8	CARMAX AUTO OWNER TRUST SERIES 2015-3 CLASS A3 1.630% 05/15/20		10/15/2018	Paydown		291,313	291,313	291,294	290,818	477			477		291,295		18	18	2,116	05/15/2020
14313X-AC-4	CARMAX AUTO OWNER TRUST SERIES 2015-4 CLASS A3 1.560% 11/16/20		10/31/2018	Transfer in Kind		190,958	191,915	191,906	191,358	548			548		191,906		(948)	(948)	2,628	11/16/2020
14313X-AC-4	CARMAX AUTO OWNER TRUST SERIES 2015-4 CLASS A3 1.560% 11/16/20		10/15/2018	Paydown		296,261	296,261	296,247	295,401	846			846		296,247		14	14	2,056	11/16/2020
14314J-AC-4	CARMAX AUTO OWNER TRUST SERIES 2017-1 CLASS A3 1.980% 11/15/21		10/09/2018	HSBC Securities USA Inc FI		2,418,841	2,440,000	2,439,534	2,434,951	4,584			4,584		2,439,535		(20,694)	(20,694)	39,723	11/15/2021
14314P-AC-0	CARMAX AUTO OWNER TRUST SERIES 2017-2 CLASS A3 1.930% 03/15/22		10/09/2018	HSBC Securities USA Inc FI		2,621,087	2,655,000	2,654,649	2,638,127	16,523			16,523		2,654,650		(33,563)	(33,563)	42,132	03/15/2022
14314W-AD-3	CARMAX AUTO OWNER TRUST SERIES 2017-3 CLASS A3 1.970% 04/15/22		10/31/2018	Transfer in Kind		1,160,770	1,180,000	1,179,770	1,173,607	6,163			6,163		1,179,770		(19,000)	(19,000)	20,405	04/15/2022
14912L-6L-0	CATERPILLAR FIN SERV CORP 1.700% 06/16/18		06/16/2018	Maturity		170,000	170,000	169,985	169,903	82			82		169,985		15	15	1,445	06/16/2018
14912L-6U-0	CATERPILLAR FIN SERV CORP 1.700% 08/09/21		09/19/2018	BMO Capital Markets Corp Bonds		1,391,609	1,450,000	1,420,072	1,414,122	5,951			5,951		1,420,073		(28,464)	(28,464)	27,526	08/09/2021
14912L-6R-7	CATERPILLAR FIN SERV CORP SERIES MTN 1.350% 05/18/19		08/22/2018	MARKETAXESS CORP		530,014	535,000	537,044	529,764	7,280			7,280		537,044		(7,030)	(7,030)	5,537	05/18/2019
14912L-6N-6	CATERPILLAR FIN SERV CORP SERIES MTN 2.500% 11/13/20		08/22/2018	MARKETAXESS CORP		281,611	285,000	295,784	286,451	9,333			9,333		295,784		(14,173)	(14,173)	5,561	11/13/2020
149806-AA-9	CAZENOVIA CREEK FUNDING LLC SERIES 2015-1A CLASS A 144A 2.000% 12/10/23		10/23/2018	Pershing LLC		26,640	26,943	26,757	26,842	(85)			(85)		26,757		(117)	(117)	472	12/10/2023
149806-AA-9	CAZENOVIA CREEK FUNDING LLC SERIES 2015-1A CLASS A 144A 2.000% 12/10/23		12/10/2018	Paydown		682,010	682,010	680,737	679,453	1,285			1,285		680,738		1,272	1,272	7,543	12/10/2023
12481H-AC-9	CBAM CLO MANAGEMENT SERIES 2017-3A CLASS A 144A 3.679% 10/17/29		11/20/2018	Barclays Capital Inc		9,801,846	9,790,000	9,790,000	9,799,868	(9,868)			(9,868)		9,790,000		11,846	11,846	365,118	10/17/2029
124857-AF-0	CBS CORP 5.900% 10/15/40		01/31/2018	Stifel, Nicolaus & Co, Inc		353,268	300,000	296,618	354,338	(57,720)			(57,720)		296,618		56,650	56,650	5,261	10/15/2040
151020-AN-4	CELGENE CORP 2.250% 05/15/19		04/03/2018	Wachovia Capital Markets		188,626	190,000	190,369	189,741	627			627		190,368		(1,742)	(1,742)	1,663	05/15/2019
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		06/12/2018	Various		15,125,768	15,240,000	15,718,536	15,382,038	336,498			336,498		15,718,536		(592,768)	(592,768)	341,586	08/15/2020
151020-AY-0	CELGENE CORP 3.450% 11/15/27		10/09/2018	Various		4,504,666	4,635,000	4,627,955	4,631,546	(3,591)			(3,591)		4,627,955		(123,289)	(123,289)	43,622	11/15/2027
151020-AR-5	CELGENE CORP 3.550% 08/15/22		08/28/2018	Various		653,533	650,000	668,434	669,520	(1,085)			(1,085)		668,435		(14,902)	(14,902)	15,960	08/15/2022
151020-AW-4	CELGENE CORP 4.350% 11/15/47		10/09/2018	Various		3,114,198	3,135,000	3,126,630	3,256,417	(129,787)			(129,787)		3,126,630		(12,432)	(12,432)	37,037	11/15/2047
151020-AM-6	CELGENE CORP 4.625% 05/15/44		06/12/2018	Various		216,292	225,000	240,376	240,059	318			318		240,377		(24,085)	(24,085)	5,177	05/15/2044
15135U-AG-4	CENOVUS ENERGY 3.000% 08/15/22	A	10/16/2018	Various		4,359,560	4,550,000	4,517,060	4,521,619	(4,559)			(4,559)		4,517,060		(157,500)	(157,500)	160,071	08/15/2022
15135U-AM-1	CENOVUS ENERGY INC SERIES WI 4.250% 04/15/27	A	10/09/2018	Goldman Sachs		238,783	250,000	249,166	249,399	(232)			(232)		249,167		(10,384)	(10,384)	10,507	04/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15189X-AP-3	CENTERPOINT ENERGY 1.850% 06/01/21		10/31/2018	Transfer in Kind		337,192	350,000	349,563	343,509	6,053			6,053		349,562		(12,370)	(12,370)	5,935	06/01/2021
15200N-AC-9	CENTERPOINT ENERGY TRANSITION SERIES 2009-1 CLASS A3 4.243% 08/15/23		08/15/2018	Paydown		23,872	23,872	26,262	25,011	1,251			1,251		26,262		(2,390)	(2,390)	1,013	08/15/2023
15231A-AD-8	CENTEX HOME EQUITY SERIES 2006-A CLASS AV4 2.756% 06/25/36		12/26/2018	Paydown		718,788	718,788	701,268	720,787	(19,519)			(19,519)		701,268		17,520	17,520	8,119	06/25/2036
12527G-AB-9	CF INDUSTRIES INC 7.125% 05/01/20		06/22/2018	Pershing LLC		75,136	71,000	78,457	77,411	1,046			1,046		78,457		(3,321)	(3,321)	3,302	05/01/2020
14179C-AA-7	CFC LLC SERIES 2014-2A CLASS A 144A 1.440% 11/16/20		04/15/2018	Paydown		545,269	545,269	545,230	544,854	376			376		545,230		39	39	1,578	11/16/2020
14179G-AA-8	CFC LLC SERIES 2015-1A CLASS A 144A 1.750% 06/15/21		11/15/2018	Paydown		759,744	759,744	759,726	758,467	1,259			1,259		759,726		18	18	6,096	06/15/2021
161175-AX-2	CHARTER COMM OPT LLC CAP SERIES WI 3.579% 07/23/20		10/31/2018	Various		2,651,206	2,648,000	2,649,205	2,697,362	(48,157)			(48,157)		2,649,205		2,001	2,001	101,305	07/23/2020
161175-BJ-2	CHARTER COMM OPT LLC CAP SERIES WI 3.750% 02/15/28		10/31/2018	Various		1,908,670	2,100,000	2,055,648	2,012,237	43,411			43,411		2,055,648		(146,978)	(146,978)	101,442	02/15/2028
161175-BB-9	CHARTER COMM OPT LLC CAP SERIES WI 4.464% 07/23/22		07/26/2018	Various		12,422,762	12,225,000	12,859,234	12,754,943	104,291			104,291		12,859,234		(436,472)	(436,472)	551,985	07/23/2022
161175-BL-7	CHARTER COMM OPT LLC CAP SERIES WI 5.375% 05/01/47		04/27/2018	Various		11,884,544	12,026,000	12,811,178	12,330,851	480,326			480,326		12,811,177		(926,633)	(926,633)	230,237	05/01/2047
161175-AZ-7	CHARTER COMM OPT LLC CAP SERIES WI 6.384% 10/23/35		07/31/2018	Wells Fargo Securities		135,383	125,000	140,743	145,954	(5,211)			(5,211)		140,743		(5,360)	(5,360)	6,185	10/23/2035
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI 6.484% 10/23/45		11/02/2018	Various		382,628	365,000	367,189	425,565	(58,375)			(58,375)		367,190		15,438	15,438	22,103	10/23/2045
16151U-AC-0	CHASE EDUCATION LOAN TRUST SERIES 2007-A CLASS A3 2.883% 12/28/23		12/28/2018	Paydown		142,858	142,858	139,554	142,519	(2,965)			(2,965)		139,554		3,304	3,304	1,873	12/28/2023
161546-HZ-2	CHASE FUNDING MORTGAGE LOAN SERIES 2004-1 CLASS 2A2 5.371% 12/25/33		10/25/2018	Paydown		94	94	94	92	2			2		94				2	12/25/2033
161571-GT-5	CHASE ISSUANCE TRUST SERIES 2015-A2 CLASS A 1.590% 02/18/20		02/15/2018	Paydown		360,000	360,000	362,278	359,918	2,360			2,360		362,278		(2,278)	(2,278)	954	02/18/2020
161571-GY-4	CHASE ISSUANCE TRUST SERIES 2015-A5 CLASS A 1.360% 04/15/20		04/15/2018	Paydown		380,000	380,000	379,933	379,616	317			317		379,933		67	67	1,723	04/15/2020
161571-HA-5	CHASE ISSUANCE TRUST SERIES 2015-A7 CLASS A7 1.620% 07/15/20		07/15/2018	Paydown		100,000	100,000	99,973	99,912	61			61		99,973		27	27	945	07/15/2020
161571-HC-1	CHASE ISSUANCE TRUST SERIES 2016-A2 CLASS A 1.370% 06/15/21		10/31/2018	Transfer in Kind		584,593	590,000	589,999	584,325	5,673			5,673		589,998		(5,405)	(5,405)	7,095	06/15/2021
165183-AF-1	CHESAPEAKE FUNDING II LLC SERIES 2016-2A CLASS A1 144A 1.880% 06/15/28		10/04/2018	Barclays Capital Inc		2,667,736	2,680,528	2,680,178	2,675,554	4,624			4,624		2,680,178		(12,442)	(12,442)	40,506	06/15/2028
165183-AF-1	CHESAPEAKE FUNDING II LLC SERIES 2016-2A CLASS A1 144A 1.880% 06/15/28		09/15/2018	Paydown		1,874,402	1,874,402	1,874,158	1,870,925	3,233			3,233		1,874,158		244	244	14,446	06/15/2028
165183-BB-9	CHESAPEAKE FUNDING II LLC SERIES 2017-4A CLASS A1 144A 2.120% 11/15/29		10/09/2018	Bony/Toronto Dominion Sec		2,176,571	2,204,559	2,204,404	2,195,327	9,077			9,077		2,204,404		(27,833)	(27,833)	38,428	11/15/2029
165183-BB-9	CHESAPEAKE FUNDING II LLC SERIES 2017-4A CLASS A1 144A 2.120% 11/15/29		09/15/2018	Paydown		235,441	235,441	235,424	234,455	969			969		235,424		17	17	3,324	11/15/2029
166764-AV-2	CHEVRON CORP 1.365% 03/02/18		03/02/2018	Maturity		980,000	980,000	978,411	979,343	(932)			(932)		978,411		1,589	1,589	6,689	03/02/2018
166764-BH-2	CHEVRON CORP 1.561% 05/16/19		07/23/2018	Pershing LLC		129,132	130,000	130,000	129,257	743			743		130,000		(868)	(868)	1,404	05/16/2019
166764-BG-4	CHEVRON CORP 2.100% 05/16/21		08/30/2018	Various		26,855,795	27,475,000	27,469,788	27,250,079	219,709			219,709		27,469,788		(613,993)	(613,993)	451,849	05/16/2021
166754-AK-7	CHEVRON PHILLIPS SERIES 144A 1.700% 05/01/18		03/29/2018	Call 100.0000		80,000	80,000	79,991	79,948	43			43		79,991		9	9	559	05/01/2018
166754-AM-3	CHEVRON PHILLIPS SERIES 144A 2.450% 05/01/20		05/17/2018	Toronto Dominion Securities		246,860	250,000	249,920	250,017	(97)			(97)		249,920		(3,060)	(3,060)	3,403	05/01/2020
171340-AN-2	CHURCH & DWIGHT CO INC 3.150% 08/01/27		11/30/2018	US Bancorp Investments Inc		5,317,087	5,775,000	5,769,052	5,689,699	79,353			79,353		5,769,052		(451,965)	(451,965)	243,200	08/01/2027
125509-BW-8	CIGNA CORP 3.875% 10/15/47		01/10/2018	JPMorgan Securities Inc		217,006	225,000	222,743	225,270	(2,526)			(2,526)		222,744		(5,738)	(5,738)	2,858	10/15/2047
125509-BP-3	CIGNA CORP 4.500% 03/15/21		04/03/2018	Various		1,860,105	1,790,000	1,941,541	1,881,394	60,147			60,147		1,941,541		(81,436)	(81,436)	35,599	03/15/2021
17275R-AU-6	CISCO SYSTEMS INC 1.650% 06/15/18		02/09/2018	Pershing LLC		249,900	250,000	249,958	249,787	171			171		249,958		(58)	(58)	665	06/15/2018
17275R-AF-9	CISCO SYSTEMS INC 5.500% 01/15/40		11/29/2018	Bank of America Securities		143,993	125,000	157,843	165,401	(7,558)			(7,558)		157,843		(13,850)	(13,850)	9,510	01/15/2040
17275R-AD-4	CISCO SYSTEMS INC 5.900% 02/15/39		10/09/2018	Pershing LLC		61,158	50,000	62,709	68,360	(5,651)			(5,651)		62,709		(1,551)	(1,551)	3,409	02/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12556P-AC-1	CIT EDUCATION LOAN TRUST SERIES 2005-1 CLASS A3 2.908% 03/15/26		09/17/2018	Paydown		1,109,644	1,109,644	1,102,410	1,103,390	(981)			(981)		1,102,409		7,235	7,235	10,775	03/15/2026
12556P-AE-7	CIT EDUCATION LOAN TRUST SERIES 2005-1 CLASS B 2.998% 06/15/43		10/25/2018	Bank of America Securities		324,096	344,783	318,763	318,701	62			62		318,763		5,333	5,333	6,927	06/15/2043
12556P-AE-7	CIT EDUCATION LOAN TRUST SERIES 2005-1 CLASS B 2.998% 06/15/43		12/17/2018	Paydown		367,117	367,117	339,411	339,345	66			66		339,411		27,706	27,706	4,844	06/15/2043
17284L-AB-0	CIT EDUCATION LOAN TRUST SERIES 2007-1 CLASS B 144A 3.122% 06/25/42		10/11/2018	Cantor Fitzgerald & Co		116,283	125,712	104,027	112,416	(8,390)			(8,390)		104,026		12,257	12,257	2,475	06/25/2042
17284L-AB-0	CIT EDUCATION LOAN TRUST SERIES 2007-1 CLASS B 144A 3.122% 06/25/42		12/26/2018	Paydown		61,308	61,308	50,732	54,824	(4,092)			(4,092)		50,732		10,576	10,576	858	06/25/2042
12558G-AC-9	CIT EQUIPMENT COLLATERAL SERIES 2014-VT1 CLASS A3 144A 1.500% 10/21/19		03/20/2018	Paydown		140,552	140,552	140,541	140,494	47			47		140,541		11	11	296	10/21/2019
17305E-FW-0	CITIBANK CREDIT CARD ISSUANCE SERIES 2016-A1 CLASS A 1.750% 11/19/21		10/09/2018	Mitsubishi Sec, USA		2,891,544	2,930,000	2,929,843	2,908,637	21,206			21,206		2,929,843		(38,299)	(38,299)	45,863	11/19/2021
17325F-AE-8	CITIBANK NA SERIES BKNT 2.100% 06/12/20		10/31/2018	Various		3,372,460	3,430,000	3,428,915	3,407,567	21,348			21,348		3,428,915		(56,455)	(56,455)	41,864	06/12/2020
17326D-AD-4	CITIGROUP COMM MTG TR SERIES 2017-P8 CLASS A4 3.465% 09/15/50		03/01/2018	Salomon Brothers		1,366,040	1,370,000	1,410,991	1,403,362	7,629			7,629		1,410,991		(44,951)	(44,951)	12,395	09/15/2050
17320D-AG-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC11 CLASS A4 3.093% 04/10/46		10/11/2018	Salomon Brothers		2,229,388	2,270,000	2,319,390	2,302,969	16,421			16,421		2,319,390		(90,002)	(90,002)	61,240	04/10/2046
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB 3.942% 09/10/46		12/01/2018	Paydown		14,002	14,002	15,043	14,677	366			366		15,043		(1,041)	(1,041)	506	09/10/2046
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC21 CLASS A4 3.575% 05/10/47		08/06/2018	Morgan Stanley CO Incorporated		266,096	263,594	275,240	271,734	3,505			3,505		275,239		(9,143)	(9,143)	7,952	05/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC21 CLASS A4 3.575% 05/10/47		08/01/2018	Paydown		31,406	31,406	32,793	32,375	418			418		32,793		(1,387)	(1,387)	711	05/10/2047
17322M-AW-6	CITIGROUP COMMERCIAL MORTGAGE SERIES 2014-GC21 CLASS A5 3.855% 05/10/47		11/01/2018	Goldman Sachs		1,337,215	1,325,000	1,405,173	1,391,482	13,691			13,691		1,405,173		(67,958)	(67,958)	46,822	05/10/2047
172967-JN-2	CITIGROUP INC 1.700% 04/27/18		02/15/2018	Various		7,469,593	7,475,000	7,451,304	7,467,559	(16,255)			(16,255)		7,451,304		18,289	18,289	39,604	04/27/2018
172967-JN-2	CITIGROUP INC 1.700% 04/27/18		04/27/2018	Maturity		1,050,000	1,050,000	1,049,160	1,048,955	205			205		1,049,160		840	840	8,925	04/27/2018
172967-JH-5	CITIGROUP INC 1.800% 02/05/18		02/05/2018	Maturity		4,650,000	4,650,000	4,669,112	4,649,514	19,598			19,598		4,669,112		(19,112)	(19,112)	41,850	02/05/2018
172967-KS-9	CITIGROUP INC 2.050% 06/07/19		10/31/2018	Transfer in Kind		357,876	360,000	359,083	358,956	127			127		359,083		(1,207)	(1,207)	6,642	06/07/2019
172967-KE-0	CITIGROUP INC 2.050% 12/07/18		08/20/2018	Southwest Securities Inc		229,885	230,000	229,968	229,760	208			208		229,968		(83)	(83)	3,340	12/07/2018
172967-KV-2	CITIGROUP INC 2.350% 08/02/21		10/31/2018	Various		23,192,335	23,835,000	23,765,326	23,575,172	190,154			190,154		23,765,326		(572,991)	(572,991)	315,783	08/02/2021
172967-JJ-1	CITIGROUP INC 2.400% 02/18/20		04/30/2018	Pershing LLC		929,746	940,000	946,871	938,901	7,971			7,971		946,872		(17,126)	(17,126)	15,917	02/18/2020
172967-LF-6	CITIGROUP INC 2.450% 01/10/20		04/30/2018	Various		7,580,303	7,640,000	7,637,141	7,643,522	(6,381)			(6,381)		7,637,141		(56,838)	(56,838)	114,804	01/10/2020
172967-HC-8	CITIGROUP INC 2.500% 09/26/18		04/30/2018	Pershing LLC		1,501,885	1,500,000	1,496,721	1,504,300	(7,580)			(7,580)		1,496,720		5,165	5,165	16,250	09/26/2018
172967-HC-8	CITIGROUP INC 2.500% 09/26/18		09/26/2018	Maturity		245,000	245,000	243,927	245,702	(1,775)			(1,775)		243,927		1,073	1,073	6,125	09/26/2018
172967-KK-6	CITIGROUP INC 2.700% 03/30/21		10/31/2018	Transfer in Kind		421,108	430,000	435,375	431,306	4,069			4,069		435,375		(14,267)	(14,267)	12,610	03/30/2021
172967-JL-6	CITIGROUP INC 3.875% 03/26/25		10/18/2018	Wachovia Capital Markets		500,276	520,000	519,230	532,297	(13,067)			(13,067)		519,230		(18,954)	(18,954)	21,605	03/26/2025
172967-FT-3	CITIGROUP INC 4.500% 01/14/22		10/31/2018	Various		6,705,054	6,560,000	7,018,048	6,978,280	39,768			39,768		7,018,048		(312,994)	(312,994)	373,543	01/14/2022
172967-KJ-9	CITIGROUP INC 4.600% 03/09/26		12/10/2018	Goldman Sachs		395,372	400,000	399,208	425,689	(26,481)			(26,481)		399,208		(3,836)	(3,836)	23,153	03/09/2026
172967-JU-6	CITIGROUP INC 4.650% 07/30/45		02/02/2018	Salomon Brothers		212,705	193,000	211,955	219,666	(7,712)			(7,712)		211,954		751	751	4,637	07/30/2045
172967-EW-7	CITIGROUP INC 8.125% 07/15/39		01/18/2018	Stifel, Nicolaus & Co, Inc		1,579,550	1,000,000	1,461,640	1,598,927	(137,287)			(137,287)		1,461,640		117,910	117,910	42,205	07/15/2039
17307G-SK-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2005-OPT3 CLASS M2 3.181% 05/25/35		10/25/2018	Paydown		273,855	273,855	273,171	274,377	(1,207)			(1,207)		273,170		685	685	3,416	05/25/2035
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST SERIES 2006-WFH2 CLASS A2A 2.656% 08/25/36		12/26/2018	Paydown		759,730	759,730	726,492	756,955	(30,463)			(30,463)		726,492		33,238	33,238	7,392	08/25/2036
17401Q-AJ-0	CITIZENS BANK NA/RI 2.200% 05/26/20		10/09/2018	Morgan Stanley CO Incorporated		284,441	290,000	289,733	287,977	1,757			1,757		289,734		(5,293)	(5,293)	5,583	05/26/2020
17401Q-AN-1	CITIZENS BANK NA/RI 2.250% 10/30/20		10/09/2018	Pershing LLC		243,358	250,000	249,655	247,688	1,968			1,968		249,656		(6,298)	(6,298)	5,313	10/30/2020
17401Q-AC-5	CITIZENS BANK NA/RI SERIES BKNT 2.300% 12/03/18		09/18/2018	Various		719,895	720,000	723,593	720,493	3,100			3,100		723,593		(3,698)	(3,698)	12,755	12/03/2018
17401Q-AE-1	CITIZENS BANK NA/RI SERIES MTN 2.550% 05/13/21		10/09/2018	Morgan Stanley CO Incorporated		243,248	250,000	249,768	249,075	693			693		249,768		(6,520)	(6,520)	5,808	05/13/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
186108-CK-0	CLEVELAND ELECTRIC ILLUM SERIES 144A 3.500% 04/01/28		10/22/2018	DEUTSCHE BANK SECURITI		111,854	120,000	119,645	120,130	(486)			(486)		119,644		(7,790)	(7,790)	4,422	04/01/2028
125634-AJ-4	CLI FUNDING LLC SERIES 2013-2A CLASS NOTE 144A 3.220% 06/18/28		12/18/2018	Paydown		76,461	76,461	75,105	75,956	(851)			(851)		75,105		1,356	1,356	1,097	06/18/2028
125634-AL-9	CLI FUNDING LLC SERIES 2013-3A CLASS A 144A 3.670% 11/18/28		12/18/2018	Paydown		171,650	171,650	174,091	170,132	3,959			3,959		174,091		(2,441)	(2,441)	3,891	11/18/2028
125634-AN-5	CLI FUNDING LLC SERIES 2014-1A CLASS A 144A 3.290% 06/18/29		10/18/2018	Credit Suisse Securities USA		265,900	272,707	272,594	271,347	1,248			1,248		272,595		(6,695)	(6,695)	7,168	06/18/2029
125634-AN-5	CLI FUNDING LLC SERIES 2014-1A CLASS A 144A 3.290% 06/18/29		12/18/2018	Paydown		280,634	280,634	280,519	279,234	1,284			1,284		280,518		116	116	5,963	06/18/2029
125634-AQ-8	CLI FUNDING LLC SERIES 2014-2A CLASS A 3.380% 10/18/29		10/18/2018	Bank of America Securities		56,440	57,843	57,820	57,731	89			89		57,820		(1,380)	(1,380)	1,725	10/18/2029
125634-AQ-8	CLI FUNDING LLC SERIES 2014-2A CLASS A 3.380% 10/18/29		12/18/2018	Paydown		328,496	328,496	326,824	327,856	(1,032)			(1,032)		326,824		1,672	1,672	6,178	10/18/2029
12563L-AA-5	CLI FUNDING LLC SERIES 2016-1A CLASS A 144A 4.210% 02/18/41		12/18/2018	Paydown		1,500,192	1,500,192	1,500,038	1,492,709	7,329			7,329		1,500,038		154	154	33,713	02/18/2041
12563L-AE-7	CLI FUNDING LLC SERIES 2017-1A CLASS A 144A 3.620% 05/18/42		10/18/2018	Various		1,854,422	1,855,593	1,855,384	1,856,863	(1,479)			(1,479)		1,855,384		(962)	(962)	9,916	05/18/2042
12563L-AE-7	CLI FUNDING LLC SERIES 2017-1A CLASS A 144A 3.620% 05/18/42		12/18/2018	Paydown		1,444,865	1,444,865	1,444,702	1,445,853	(1,151)			(1,151)		1,444,702		163	163	27,463	05/18/2042
126117-AU-4	CNA FINANCIAL CORP 3.450% 08/15/27		10/19/2018	US Bancorp Investments Inc		1,806,098	1,975,000	1,970,517	1,946,278	24,239			24,239		1,970,517		(164,419)	(164,419)	81,954	08/15/2027
126117-AS-9	CNA FINANCIAL CORP 3.950% 05/15/24		10/16/2018	Morgan Stanley CO Incorporated		192,481	195,000	194,977	202,949	(7,972)			(7,972)		194,977		(2,496)	(2,496)	7,125	05/15/2024
126117-AR-1	CNA FINANCIAL CORP 5.750% 08/15/21		02/26/2018	Wells Fargo Securities		433,968	400,000	448,700	437,975	10,725			10,725		448,700		(14,732)	(14,732)	12,331	08/15/2021
126117-AQ-3	CNA FINANCIAL CORP 5.875% 08/15/20		07/09/2018	Mitsubishi Sec, USA		577,412	550,000	628,286	594,920	33,366			33,366		628,286		(50,874)	(50,874)	29,261	08/15/2020
12623E-AF-8	CNH CAPITAL LLC 3.625% 04/15/18		04/15/2018	Maturity		2,097,000	2,097,000	2,098,650	2,107,862	(9,212)			(9,212)		2,098,650		(1,650)	(1,650)	38,008	04/15/2018
12623P-AD-8	CNH EQUIPMENT TRUST SERIES 2014-B CLASS A4 1.610% 05/17/21		07/15/2018	Paydown		1,728,325	1,728,325	1,727,728	1,727,709	19			19		1,727,728		597	597	10,830	05/17/2021
12592Y-AD-6	CNH EQUIPMENT TRUST SERIES 2015-B CLASS A3 1.370% 07/15/20		10/31/2018	Transfer in Kind		27,258	27,288	27,286	27,244	42			42		27,286		(28)	(28)	328	07/15/2020
12592Y-AD-6	CNH EQUIPMENT TRUST SERIES 2015-B CLASS A3 1.370% 07/15/20		10/15/2018	Paydown		163,284	163,284	163,272	163,022	250			250		163,272		12	12	665	07/15/2020
12593N-AD-9	CNH EQUIPMENT TRUST SERIES 2015-C CLASS A3 1.660% 11/16/20		10/31/2018	Transfer in Kind		90,569	90,907	90,898	90,765	133			133		90,898		(329)	(329)	1,325	11/16/2020
12593N-AD-9	CNH EQUIPMENT TRUST SERIES 2015-C CLASS A3 1.660% 11/16/20		10/15/2018	Paydown		192,645	192,645	192,624	192,343	282			282		192,625		20	20	1,449	11/16/2020
12594D-AD-0	CNH EQUIPMENT TRUST SERIES 2016-B CLASS A3 1.630% 08/15/21		10/31/2018	Transfer in Kind		391,141	394,095	393,996	392,016	1,980			1,980		393,996		(2,855)	(2,855)	5,639	08/15/2021
12594D-AD-0	CNH EQUIPMENT TRUST SERIES 2016-B CLASS A3 1.630% 08/15/21		10/15/2018	Paydown		115,905	115,905	115,876	115,294	582			582		115,876		29	29	1,121	08/15/2021
12637B-AD-3	CNH EQUIPMENT TRUST SERIES 2017-B CLASS A3 1.860% 09/15/22		10/31/2018	Transfer in Kind		916,902	935,000	934,769	928,092	6,677			6,677		934,769		(17,867)	(17,867)	15,265	09/15/2022
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC 3.875% 10/15/21		10/15/2018	Stifel, Nicolaus & Co, Inc		459,425	460,000	457,429	468,069	(10,640)			(10,640)		457,429		1,996	1,996	17,924	10/15/2021
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC SERIES WI 3.375% 07/15/19		06/12/2018	Stifel, Nicolaus & Co, Inc		4,620,000	4,620,000	4,601,692	4,654,650	(52,958)			(52,958)		4,601,692		18,308	18,308	142,498	07/15/2019
12621E-AJ-2	CNO FINANCIAL GROUP INC 4.500% 05/30/20		10/18/2018	Barclays Capital Inc		167,403	166,000	166,000	170,980	(4,980)			(4,980)		166,000		1,403	1,403	6,682	05/30/2020
12621E-AK-9	CNO FINANCIAL GROUP INC 5.250% 05/30/25		10/18/2018	Barclays Capital Inc		320,969	317,000	320,000	334,435	(14,435)			(14,435)		320,000		969	969	14,886	05/30/2025
191241-AG-3	COCA-COLA FEMSA SAB CV 2.375% 11/26/18	D	02/15/2018	Stifel, Nicolaus & Co, Inc		8,297,849	8,302,000	8,408,634	8,322,072	86,562			86,562		8,408,634		(110,785)	(110,785)	46,007	11/26/2018
21987B-AW-8	CODELCO INC SERIES 144A 3.625% 08/01/27	D	02/07/2018	Tax Free Exchange		982,370	1,000,000	982,370	1,001,090	(18,720)			(18,720)		982,370				18,729	08/01/2027
194204-AA-1	COLLEGE AVE STUDENT LOANS SERIES 2017-A CLASS A1 144A 4.156% 11/26/46		12/26/2018	Paydown		1,250,186	1,250,186	1,250,186	1,280,797	(30,611)			(30,611)		1,250,186				25,539	11/26/2046
194262-CF-6	COLLEGE LOAN CORP TR SERIES 2004-1 CLASS B 1.656% 05/01/44		10/26/2018	RBC Capital Markets		129,000	150,000	120,000	126,000	(6,000)			(6,000)		120,000		9,000	9,000	2,127	05/01/2044
194266-AE-2	COLLEGE LOAN CORP TR SERIES 2005-2 CLASS B 2.926% 01/15/37		10/15/2018	Paydown		182,910	182,910	141,897	166,922	(25,024)			(25,024)		141,898		41,012	41,012	2,540	01/15/2037

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19458L-BD-1	COLLEGIATE FUNDING SERVICES SERIES 2005-A CLASS B 3.113% 12/28/37		12/28/2018	Paydown		279,380	279,380	248,471	257,072	(8,601)			(8,601)		248,471		30,909	30,909	4,065	12/28/2037
19458L-BH-2	COLLEGIATE FUNDING SERVICES SERIES 2005-B CLASS A4 2.973% 03/28/35		09/18/2018	Goldman Sachs		914,442	930,730	886,925	915,426	(28,502)			(28,502)		886,924		27,518	27,518	15,554	03/28/2035
19458L-BH-2	COLLEGIATE FUNDING SERVICES SERIES 2005-B CLASS A4 2.973% 03/28/35		12/28/2018	Paydown		452,408	452,408	430,932	444,970	(14,038)			(14,038)		430,932		21,476	21,476	5,825	03/28/2035
19458L-BJ-8	COLLEGIATE FUNDING SERVICES SERIES 2005-B CLASS B 3.133% 03/28/35		12/28/2018	Paydown		260,917	260,917	235,641	237,988	(2,347)			(2,347)		235,641		25,276	25,276	3,834	03/28/2035
20030N-BU-4	COMCAST CORP 3.400% 07/15/46		10/09/2018	Credit Suisse Securities USA		152,361	190,000	188,339	179,769	8,570			8,570		188,339		(35,978)	(35,978)	8,003	07/15/2046
20030N-AW-1	COMCAST CORP 5.700% 05/15/18		05/15/2018	Maturity		940,000	940,000	997,500	953,338	44,162			44,162		997,500		(57,500)	(57,500)	26,790	05/15/2018
20030N-BB-6	COMCAST CORP 6.400% 03/01/40		06/07/2018	Morgan Stanley CO Incorporated		238,822	200,000	266,336	272,491	(6,155)			(6,155)		266,336		(27,514)	(27,514)	9,956	03/01/2040
20030N-CG-4	COMCAST CORP SERIES 144A 4.049% 11/01/52		01/30/2018	Salomon Brothers		178,921	180,000	176,900	184,181	(7,281)			(7,281)		176,900		2,021	2,021	1,905	11/01/2052
20030N-CE-9	COMCAST CORP SERIES WI 3.999% 11/01/49		01/17/2018	Credit Suisse Securities USA		203,074	200,000	205,082	204,804	278			278		205,082		(2,008)	(2,008)	2,000	11/01/2049
12626B-AA-2	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A1 1.278% 08/10/46		05/01/2018	Paydown		54,358	54,358	54,309	54,230	79			79		54,309		49	49	241	08/10/2046
12630B-BA-5	COMM MORTGAGE TRUST SERIES 2013-CR13 CLASS A4 4.194% 11/10/46		11/27/2018	Various		261,801	255,000	274,763	272,093	2,670			2,670		274,763		(12,962)	(12,962)	10,496	11/10/2046
12625F-AE-6	COMM MORTGAGE TRUST SERIES 2013-CR7 CLASS A4 3.213% 03/10/46		10/11/2018	Salomon Brothers		1,346,833	1,366,152	1,399,025	1,391,358	7,666			7,666		1,399,024		(52,191)	(52,191)	40,154	03/10/2046
12625F-AE-6	COMM MORTGAGE TRUST SERIES 2013-CR7 CLASS A4 3.213% 03/10/46		09/01/2018	Paydown		83,848	83,848	85,866	85,396	470			470		85,866		(2,018)	(2,018)	2,021	03/10/2046
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5 3.612% 06/10/46		11/15/2018	DEUTSCHE BANK SECURITI		215,109	215,000	224,927	223,249	1,678			1,678		224,927		(9,818)	(9,818)	7,507	06/10/2046
12624U-AA-2	COMM MORTGAGE TRUST SERIES 2013-GAM CLASS A1 1.705% 02/10/28		09/20/2018	Salomon Brothers		594,561	605,826	605,824	596,123	9,701			9,701		605,824		(11,263)	(11,263)	8,407	02/10/2028
12624U-AA-2	COMM MORTGAGE TRUST SERIES 2013-GAM CLASS A1 1.705% 02/10/28		12/01/2018	Paydown		907,511	907,511	907,508	892,977	14,531			14,531		907,508		3	3	8,027	02/10/2028
12630D-AV-6	COMM MORTGAGE TRUST SERIES 2014-CR14 CLASS A2 3.147% 02/10/47		09/18/2018	Morgan Stanley CO Incorporated		869,015	868,914	893,901	874,262	19,639			19,639		893,901		(24,886)	(24,886)	21,952	02/10/2047
12630D-AV-6	COMM MORTGAGE TRUST SERIES 2014-CR14 CLASS A2 3.147% 02/10/47		12/01/2018	Paydown		4,668,062	4,668,062	4,807,853	4,696,795	111,058			111,058		4,807,853		(139,791)	(139,791)	119,303	02/10/2047
12630D-AY-0	COMM MORTGAGE TRUST SERIES 2014-CR14 CLASS A4 4.236% 02/10/47		09/18/2018	SG Americas Securities LLC		894,565	865,000	890,895	925,127	(34,233)			(34,233)		890,894		3,671	3,671	29,415	02/10/2047
12593A-BD-6	COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS B 4.183% 05/10/48		10/04/2018	Deutsche Bank		99,602	100,000	102,997	101,197	1,801			1,801		102,998		(3,396)	(3,396)	3,579	05/10/2048
12593A-BE-4	COMM MORTGAGE TRUST SERIES 2015-CR23 CLASS C 4.252% 05/10/48		10/04/2018	DEUTSCHE BANK SECURITI		97,902	100,000	99,118	98,518	599			599		99,117		(1,215)	(1,215)	3,686	05/10/2048
12593P-AV-4	COMM MORTGAGE TRUST SERIES 2015-CR25 CLASS A3 3.505% 08/10/48		03/01/2018	Deutsche Bank		804,844	800,000	826,188	817,380	8,808			8,808		826,188		(21,344)	(21,344)	7,322	08/10/2048
12624B-AD-8	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR1 CLASS ASB 3.053% 05/15/45		10/31/2018	Transfer in Kind		362,086	363,078	381,871	366,634	15,236			15,236		381,870		(19,784)	(19,784)	10,265	05/15/2045
12624B-AD-8	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR1 CLASS ASB 3.053% 05/15/45		10/01/2018	Paydown		84,709	84,709	89,093	85,538	3,555			3,555		89,093		(4,384)	(4,384)	1,196	05/15/2045
12624K-AC-0	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR2 CLASS ASB 2.752% 08/15/45		10/31/2018	Transfer in Kind		326,478	329,290	341,536	330,620	10,916			10,916		341,536		(15,058)	(15,058)	8,307	08/15/2045
12624K-AC-0	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR2 CLASS ASB 2.752% 08/15/45		10/01/2018	Paydown		93,906	93,906	97,398	94,285	3,113			3,113		97,398		(3,492)	(3,492)	1,182	08/15/2045
12624Q-BA-0	COMMERCIAL MORTGAGE PASS-THR SERIES 2012-CR4 CLASS B 144A 3.703% 10/15/45		10/22/2018	Salomon Brothers		192,336	200,000	204,986	200,262	4,724			4,724		204,986		(12,650)	(12,650)	6,645	10/15/2045
20267V-AB-3	COMMONBOND STUDENT LOAN TRUST SERIES 2017-AGS CLASS A2 144A 3.356% 05/25/41		12/26/2018	Paydown		233,549	233,549	233,549	235,026	(1,477)			(1,477)		233,549				2,982	05/25/2041
20271A-AD-9	COMMONWEALTH BANK AUST SERIES 144A 1.875% 12/11/18	C	10/31/2018	Transfer in Kind		549,584	550,000	550,292	548,765	1,526			1,526		550,291		(707)	(707)	9,167	12/11/2018
202795-JC-5	COMMONWEALTH EDISON 2.150% 01/15/19		09/17/2018	Pershing LLC		404,571	405,000	411,030	405,080	5,950			5,950		411,030		(6,459)	(6,459)	10,256	01/15/2019
202795-HZ-6	COMMONWEALTH EDISON 3.400% 09/01/21		10/31/2018	Transfer in Kind		1,000,185	1,000,000	1,037,990	1,029,119	8,871			8,871		1,037,990		(37,805)	(37,805)	39,667	09/01/2021

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
202795-HV-5	COMMONWEALTH EDISON 4.000% 08/01/20		01/24/2018	Pershing LLC		398,202	385,000	427,077	399,375	27,702			27,702		427,077		(28,875)	(28,875)	7,486	08/01/2020
20605P-AH-4	CONCHO RESOURCES INC 3.750% 10/01/27		11/16/2018	Various		6,234,519	6,645,000	6,664,128	6,731,761	(67,633)			(67,633)		6,664,128		(429,609)	(429,609)	277,208	10/01/2027
20605P-AJ-0	CONCHO RESOURCES INC 4.875% 10/01/47		07/10/2018	Bank Of America INTL NY US		1,237,836	1,200,000	1,234,512	1,304,914	(70,402)			(70,402)		1,234,512		3,324	3,324	46,150	10/01/2047
207597-EE-1	CONNECTICUT LIGHT & PWR SERIES 09-A 5.500% 02/01/19		06/11/2018	Pershing LLC		1,050,703	1,030,000	1,106,828	1,063,960	42,868			42,868		1,106,828		(56,125)	(56,125)	49,097	02/01/2019
20825C-AQ-7	CONOCO PHILLIPS 6.500% 02/01/39		03/09/2018	Various		97,472	75,000	91,649	104,957	(13,309)			(13,309)		91,648		5,824	5,824	2,785	02/01/2039
20826F-AA-4	CONOCOPHILLIPS COMPANY 2.400% 12/15/22		05/24/2018	KeyBanc Capital Markets Inc		1,839,846	1,900,000	1,836,692	1,877,910	(41,218)			(41,218)		1,836,692		3,154	3,154	20,773	12/15/2022
20826F-AE-6	CONOCOPHILLIPS COMPANY 2.875% 11/15/21		01/22/2018	Call 102.4030		5,720,232	5,586,000	5,592,412	5,650,932	(58,520)			(58,520)		5,592,412		(6,412)	(6,412)	164,121	11/15/2021
20826F-AS-5	CONOCOPHILLIPS COMPANY 4.200% 03/15/21		01/02/2018	JP Morgan Securities PLC		210,884	200,000	213,880	210,314	3,566			3,566		213,880		(2,996)	(2,996)	1,913	03/15/2021
20826F-AS-5	CONOCOPHILLIPS COMPANY 4.200% 03/15/21		01/22/2018	Call 104.8680		17,634,602	16,816,000	17,976,406	17,683,163	293,243			293,243		17,976,406		(1,160,406)	(1,160,406)	1,067,759	03/15/2021
20846Q-JL-3	CONSECO FINANCE SECURITIZATION SERIES 2002-A CLASS M1 4.305% 04/15/32		07/16/2018	Paydown		488,183	488,183	486,352	489,758	(3,406)			(3,406)		486,352		1,831	1,831	5,771	04/15/2032
20847T-AZ-4	CONSECO FINANCE SERIES 2001-C CLASS M1 3.155% 08/15/33		08/15/2018	Paydown		139,961	139,961	135,062	140,156	(5,094)			(5,094)		135,062		4,899	4,899	1,183	08/15/2033
21050X-AA-0	CONSUMER INSTALLMENT LOAN TRUS SERIES 2016-LD1 CLASS A 144A 3.960% 07/15/22		11/15/2018	Paydown		1,837,064	1,837,064	1,836,920	1,841,460	(4,539)			(4,539)		1,836,921		143	143	32,729	07/15/2022
210717-AB-0	CONSUMERS 2014 SECURITIZATION SERIES 2014-A CLASS A2 2.962% 11/01/25		10/18/2018	Salomon Brothers		4,489,116	4,580,000	4,579,908	4,632,689	(52,780)			(52,780)		4,579,909		(90,793)	(90,793)	132,268	11/01/2025
210518-CS-3	CONSUMERS ENERGY CO 6.700% 09/15/19		10/31/2018	Various		1,709,761	1,650,000	1,944,174	1,768,158	176,016			176,016		1,944,174		(234,413)	(234,413)	109,683	09/15/2019
212015-AR-2	CONTINENTAL RESOURCES SERIES 144A 4.375% 01/15/28		05/23/2018	Tax Free Exchange		6,439,000	6,439,000	6,439,000	6,356,581	82,419			82,419		6,439,000				129,115	01/15/2028
216831-AE-7	COOPER TIRE & RUBBER CO 8.000% 12/15/19		03/26/2018	Baird, Robert, W & Co		1,566,000	1,450,000	1,508,050	1,585,938	(77,888)			(77,888)		1,508,050		57,950	57,950	33,189	12/15/2019
21685W-CJ-4	COOPERATIEVE CENTRALE RAIFFEI SERIES MTN 5.250% 05/24/41	D	04/13/2018	JP Morgan Chase		596,265	500,000	607,040	630,545	(23,505)			(23,505)		607,040		(10,775)	(10,775)	10,427	05/24/2041
21688A-AK-8	COOPERATIEVE CNT RAIFFEISEN NY 3.244% 01/10/22	D	10/31/2018	Transfer in Kind		617,653	610,000	610,000	618,755	(8,755)			(8,755)		610,000		7,653	7,653	18,291	01/10/2022
219350-BA-2	CORNING INC 1.500% 05/08/18		05/08/2018	Maturity		90,000	90,000	89,916	89,858	58			58		89,916		84	84	675	05/08/2018
126671-6D-3	COUNTRYWIDE HOME EQUITY LOAN SERIES 2004-5 CLASS 3A 2.906% 09/25/34		06/25/2018	Paydown		387,128	387,128	358,464	385,723	(27,259)			(27,259)		358,464		28,664	28,664	2,444	09/25/2034
12669E-H3-3	COUNTRYWIDE HOME LOANS SERIES 2003-42 CLASS 1A1 3.991% 09/25/33		01/19/2018	Transfer in Kind		(7)	(8)	(8)	(7)	(1)			(1)		(8)		1	1	4	09/25/2033
12669E-H3-3	COUNTRYWIDE HOME LOANS SERIES 2003-42 CLASS 1A1 3.991% 09/25/33		12/01/2018	Paydown		4,898	4,898	4,903	4,562	341			341		4,903		(5)	(5)	65	09/25/2033
12669F-KR-3	COUNTRYWIDE HOME LOANS SERIES 2004-2 CLASS 1A1 3.714% 02/25/34		12/01/2018	Paydown		214	214	218	219	(9)			(9)		210		4	4	14	02/25/2034
12625J-AA-6	CPS AUTO TRUST SERIES 2013-B CLASS A 144A 1.820% 09/15/20		04/15/2018	Paydown		229,795	229,795	229,790	229,690	101			101		229,791		4	4	1,283	09/15/2020
12633B-AA-3	CPS AUTO TRUST SERIES 2015-A CLASS A 144A 1.530% 07/15/19		02/15/2018	Paydown		45,152	45,152	45,151	45,141	9			9		45,150		2	2	86	07/15/2019
12635J-AB-2	CPS AUTO TRUST SERIES 2015-C CLASS B 144A 2.550% 02/18/20		09/15/2018	Paydown		882,935	882,935	882,774	882,864	(90)			(90)		882,774		161	161	8,437	02/18/2020
12593X-AA-3	CPS AUTO TRUST SERIES 2016-A CLASS A 144A 2.250% 10/15/19		04/15/2018	Paydown		569,995	569,995	570,031	570,255	(224)			(224)		570,031		(36)	(36)	2,403	10/15/2019
12590Y-AA-4	CPS AUTO TRUST SERIES 2016-B CLASS A 144A 2.070% 11/15/19		06/15/2018	Paydown		583,625	583,625	583,605	583,487	118			118		583,605		20	20	3,250	11/15/2019
12636A-AA-2	CPS AUTO TRUST SERIES 2016-C CLASS A 144A 1.620% 01/15/20		08/15/2018	Paydown		3,434,699	3,434,699	3,434,661	3,429,729	4,932			4,932		3,434,661		38	38	20,003	01/15/2020
12636A-AB-0	CPS AUTO TRUST SERIES 2016-C CLASS B 144A 2.480% 09/15/20		10/11/2018	Various		4,410,267	4,415,228	4,414,787	4,405,449	9,338			9,338		4,414,787		(4,520)	(4,520)	80,278	09/15/2020
12636A-AB-0	CPS AUTO TRUST SERIES 2016-C CLASS B 144A 2.480% 09/15/20		12/15/2018	Paydown		2,462,593	2,462,593	2,462,347	2,457,139	5,208			5,208		2,462,347		246	246	56,499	09/15/2020
12594T-AB-9	CPS AUTO TRUST SERIES 2017-A CLASS B 144A 2.680% 05/17/21		02/16/2018	Bank of America Securities		4,293,313	4,300,000	4,299,384	4,302,854	(3,470)			(3,470)		4,299,384		(6,071)	(6,071)	19,787	05/17/2021
225433-AF-8	CRED SUIS GP FUN LTD SERIES WI 4.875% 05/15/45	D	07/10/2018	Barclays Capital Inc		1,713,634	1,700,000	1,907,168	1,956,769	(49,601)			(49,601)		1,907,168		(193,534)	(193,534)	54,099	05/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22530G-AA-5	CREDIT ACCEPTANCE AUTO LOAN TR SERIES 2015-2A CLASS A 144A 2.400% 02/15/23		07/15/2018	Paydown		1,518,337	1,518,337	1,518,266	1,520,035	(1,769)			(1,769)		1,518,266		71	71	11,829	02/15/2023
22541L-AE-3	CREDIT SUISSE 7.125% 07/15/32		11/07/2018	Various		120,209	95,000	117,632	131,174	(13,542)			(13,542)		117,632		2,577	2,577	8,855	07/15/2032
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING SERIES 2013-A CLASS B 144A 2.500% 01/25/30		10/25/2018	Paydown		1,267,565	1,267,565	1,213,623	1,196,472	17,151			17,151		1,213,623		53,942	53,942	14,747	01/25/2030
12648M-BN-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-5R CLASS 7A1 144A 2.756% 05/27/37		02/28/2018	Call 100.0000		2,356,104	2,356,104	2,302,007	2,331,199	(29,192)			(29,192)		2,302,007		54,097	54,097	7,332	05/27/2037
12648M-BN-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-5R CLASS 7A1 144A 2.756% 05/27/37		02/26/2018	Paydown		216,147	217,753	212,755	215,451	(2,696)			(2,696)		212,755		3,392	3,392	548	05/27/2037
12648X-AH-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2014-WIN1 CLASS 1A1 144 3.000% 08/25/29		12/01/2018	Paydown		39,402	39,402	40,370	39,195	1,174			1,174		40,369		(967)	(967)	602	08/25/2029
225460-AN-7	CREDIT SUISSE NY SERIES GMTN 2.300% 05/28/19	D	09/18/2018	Credit Suisse Securities USA		349,024	350,000	351,670	350,339	1,331			1,331		351,670		(2,646)	(2,646)	6,529	05/28/2019
22545U-AA-7	CREDIT SUISSE SEASONED LOAN TR SERIES 2006-1 CLASS A 144A 2.746% 10/25/34		12/26/2018	Paydown		201,449	199,967	194,468	199,540	(5,072)			(5,072)		194,468		6,981	6,981	1,838	10/25/2034
12626P-AJ-2	CRH AMERICA INC 8.125% 07/15/18		04/27/2018	Call 101.2423		2,085,591	2,060,000	2,519,462	2,125,206	394,256			394,256		2,519,462		(459,462)	(459,462)	156,702	07/15/2018
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD SERIES 2013-1 CLASS ABS 144A 3.080% 04/18/28	D	12/18/2018	Paydown		25,000	25,000	23,648	24,921	(1,273)			(1,273)		23,648		1,352	1,352	418	04/18/2028
227170-AG-2	CRONOS CONTAINERS PROGRAM LTD SERIES 2014-2A CLASS A 144A 3.270% 11/18/29	D	12/18/2018	Paydown		700,000	700,000	699,783	695,354	4,429			4,429		699,783		217	217	12,457	11/18/2029
22822V-AG-6	CROWN CASTLE INTL CORP 3.200% 09/01/24		09/11/2018	Various		13,831,481	14,550,000	14,509,406	14,399,133	110,273			110,273		14,509,406		(677,925)	(677,925)	517,231	09/01/2024
22822V-AA-9	CROWN CASTLE INTL CORP 3.400% 02/15/21		02/26/2018	Various		1,213,114	1,200,000	1,233,027	1,225,486	7,541			7,541		1,233,027		(19,913)	(19,913)	20,551	02/15/2021
22822V-AH-4	CROWN CASTLE INTL CORP 3.650% 09/01/27		10/19/2018	Various		2,018,487	2,175,000	2,173,478	2,169,675	3,803			3,803		2,173,478		(154,991)	(154,991)	97,470	09/01/2027
22822V-AE-1	CROWN CASTLE INTL CORP 4.000% 03/01/27		11/06/2018	Various		5,948,432	6,255,000	6,228,604	6,395,277	(166,673)			(166,673)		6,228,604		(280,172)	(280,172)	294,312	03/01/2027
22822R-AR-1	CROWN CASTLE TOWERS LLC SERIES 144A 6.113% 01/15/20		01/16/2018	Call 100.0000		2,595,000	2,595,000	3,063,150	2,735,500	327,650			327,650		3,063,150		(468,150)	(468,150)	153,694	01/15/2020
22541S-PE-2	CS FIRST BOSTON MTG SEC SERIES 2004-AR6 CLASS 9A4 3.365% 10/25/34		06/25/2018	Paydown		13,776	13,776	12,846	13,407	(561)			(561)		12,846		930	930	135	10/25/2034
225458-M5-4	CS FIRST BOSTON MTG SEC SERIES 2005-CF1 CLASS M1 144A 3.206% 03/25/45		12/25/2018	Paydown		28,227	28,227	27,380	28,060	(680)			(680)		27,380		847	847	248	03/25/2045
12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017-CX9 CLASS A5 3.446% 09/15/50		03/01/2018	KGS Alpha Capital Markets, LLC		608,689	610,000	628,296	623,884	4,411			4,411		628,295		(19,606)	(19,606)	5,488	09/15/2050
12595B-AD-3	CSAIL SERIES 2017-C8 CLASS A4 3.391% 06/15/50		03/01/2018	Bank of America Securities		1,597,047	1,610,700	1,659,020	1,639,091	19,930			19,930		1,659,021		(61,974)	(61,974)	14,262	06/15/2050
126650-CT-5	CVS CAREMARK CORP 2.125% 06/01/21		10/31/2018	Various		1,198,224	1,240,000	1,227,374	1,210,127	17,247			17,247		1,227,374		(29,150)	(29,150)	14,482	06/01/2021
126650-CJ-7	CVS CAREMARK CORP 2.800% 07/20/20		10/31/2018	Various		2,520,065	2,542,000	2,629,887	2,552,588	77,298			77,298		2,629,886		(109,821)	(109,821)	58,976	07/20/2020
126650-CU-2	CVS CAREMARK CORP 2.875% 06/01/26		01/25/2018	Credit Suisse Securities USA		118,572	125,000	119,896	119,846	51			51		119,897		(1,325)	(1,325)	461	06/01/2026
126650-CN-8	CVS CAREMARK CORP 5.125% 07/20/45		04/26/2018	Various		1,093,159	1,050,000	1,177,078	1,203,399	(26,321)			(26,321)		1,177,078		(83,919)	(83,919)	41,263	07/20/2045
126650-BP-4	CVS CAREMARK CORP 6.036% 12/10/28		12/10/2018	Redemption 100.0000		106,636	106,636	119,672	118,546	1,126			1,126		119,672		(13,036)	(13,036)	3,519	12/10/2028
126650-BR-0	CVS CAREMARK CORP 6.125% 09/15/39		10/22/2018	Millennium Advisors Llc		141,986	130,000	158,159	163,380	(5,221)			(5,221)		158,159		(16,173)	(16,173)	8,825	09/15/2039
126650-BQ-2	CVS CAREMARK CORP 6.943% 01/10/30		12/10/2018	Redemption 100.0000		7,553	7,553	9,671	8,833	838			838		9,671		(2,118)	(2,118)	287	01/10/2030
126650-BY-5	CVS CAREMARK CORP SERIES 144A 5.926% 01/10/34		12/10/2018	Redemption 100.0000		232,730	232,730	240,785	265,300	(24,514)			(24,514)		240,786		(8,056)	(8,056)	7,538	01/10/2034
126650-BS-8	CVS CAREMARK CORP SERIES 144A 7.507% 01/10/32		12/10/2018	Redemption 100.0026		32,918	32,917	40,388	40,343	45			45		40,388		(7,470)	(7,470)	1,354	01/10/2032
23371D-AC-8	DAE FUNDING LLC SERIES 144A 4.000% 08/01/20		10/19/2018	Goldman Sachs		130,893	133,000	133,000	134,330	(1,330)			(1,330)		133,000		(2,107)	(2,107)	6,487	08/01/2020
233851-CF-9	DAIMLER FINANCE NA LLC SERIES 144A 1.500% 07/05/19		10/31/2018	Transfer in Kind		1,444,819	1,460,000	1,438,776	1,442,921	(4,144)			(4,144)		1,438,777		6,042	6,042	28,957	07/05/2019
233851-CY-8	DAIMLER FINANCE NA LLC SERIES 144A 2.200% 05/05/20		10/09/2018	Bony/Toronto Dominion Sec		245,638	250,000	249,668	248,581	1,087			1,087		249,668		(4,030)	(4,030)	5,133	05/05/2020
233851-CZ-5	DAIMLER FINANCE NA LLC SERIES 144A 2.300% 02/12/21		10/31/2018	Transfer in Kind		495,704	510,000	508,934	505,675	3,259			3,259		508,934		(13,230)	(13,230)	11,306	02/12/2021
235851-AR-3	DANAHER CORP 4.375% 09/15/45		05/08/2018	Various		129,371	125,000	124,730	141,642	(16,912)			(16,912)		124,730		4,641	4,641	3,567	09/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A 3.980% 02/20/45		11/14/2018	Various		443,305	443,900	452,945	454,523	(1,578)			(1,578)		452,945		(9,640)	(9,640)	17,290	02/20/2045
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A 3.980% 02/20/45		11/20/2018	Paydown		152,350	152,350	155,772	155,996	(224)			(224)		155,772		(3,422)	(3,422)	3,772	02/20/2045
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARCP CLASS A 4.238% 01/10/34		09/20/2018	Chase Sec		628,138	620,000	638,599	637,929	671			671		638,600		(10,462)	(10,462)	21,385	01/10/2034
233150-AC-5	DCT INDUSTRIAL TRUST INC 4.500% 10/15/23		06/22/2018	US Bancorp Investments Inc		1,725,678	1,670,000	1,653,935	1,750,219	(96,284)			(96,284)		1,653,935		71,743	71,743	52,396	10/15/2023
23317H-AC-6	DDR CORP 3.500% 01/15/21		02/12/2018	Corporate Action		4,414,939	4,300,000	4,354,481	4,365,058	(10,577)			(10,577)		4,354,481		60,458	60,458	88,210	01/15/2021
23317H-AA-0	DDR CORP 4.625% 07/15/22		02/12/2018	Suntrust Robinson Humphrey		468,567	450,000	491,504	474,451	17,053			17,053		491,504		(22,937)	(22,937)	12,083	07/15/2022
25159N-AW-5	DDR CORP MTN 7.500% 07/15/18		02/12/2018	Corporate Action		1,943,719	1,900,000	2,273,027	1,951,852	321,175			321,175		2,273,027		(329,308)	(329,308)	36,021	07/15/2018
24422E-SX-8	DEERE JOHN CAPITAL CORP SERIES MTN 1.600% 07/13/18		03/02/2018	Southwest Securities Inc		119,893	120,000	119,954	119,853	101			101		119,954		(61)	(61)	1,243	07/13/2018
24422E-TS-8	DEERE JOHN CAPITAL CORP SERIES MTN 1.950% 06/22/20		09/13/2018	Various		176,918	180,000	179,890	178,724	1,167			1,167		179,891		(2,973)	(2,973)	2,191	06/22/2020
24703C-AD-5	DELL EQUIPMENT FINANCE TRUST SERIES 2015-2 CLASS A3 144A 1.720% 09/22/20		02/22/2018	Paydown		611,056	611,056	611,023	610,987	36			36		611,023		33	33	987	09/22/2020
24703E-AB-5	DELL EQUIPMENT FINANCE TRUST SERIES 2016-1 CLASS A2 144A 1.430% 09/24/18		03/22/2018	Paydown		107,763	107,763	107,757	107,714	43			43		107,757		6	6	219	09/24/2018
24703F-AB-2	DELL EQUIPMENT FINANCE TRUST SERIES 2017-1 CLASS A2 144A 1.860% 06/24/19		10/31/2018	Transfer in Kind		54,718	54,744	54,739	54,722	17			17		54,739		(21)	(21)	874	06/24/2019
24703F-AB-2	DELL EQUIPMENT FINANCE TRUST SERIES 2017-1 CLASS A2 144A 1.860% 06/24/19		10/22/2018	Paydown		2,295,256	2,295,256	2,295,037	2,294,308	729			729		2,295,037		219	219	21,505	06/24/2019
24702J-AD-1	DELL EQUIPMENT FINANCE TRUST SERIES 2017-2 CLASS A3 144A 2.190% 10/24/22		10/31/2018	Transfer in Kind		989,939	1,000,000	999,959	996,550	3,409			3,409		999,959		(10,020)	(10,020)	18,798	10/24/2022
247361-ZJ-0	DELTA AIR LINES INC 3.625% 03/15/22		10/16/2018	Various		10,032,761	9,995,000	9,993,601	10,167,694	(174,093)			(174,093)		9,993,601		39,160	39,160	195,182	03/15/2022
24823D-AJ-5	DENALI CAPITAL CLO XI LTD SERIES 2015-1A CLASS A1R 144A 3.619% 04/20/27		10/22/2018	Paydown		600,000	600,000	600,000	602,654	(2,654)			(2,654)		600,000				17,370	04/20/2027
233050-AC-7	DEUSTCHE BANK SERIES 2011-LC1A CLASS A3 5.002% 11/10/46		10/04/2018	BNP Paribas Securities Corp		1,552,646	1,510,000	1,787,221	1,592,392	194,829			194,829		1,787,221		(234,575)	(234,575)	64,620	11/10/2046
25179M-AP-8	DEVON ENERGY CORP 3.250% 05/15/22		01/19/2018	Morgan Stanley CO Incorporated		4,119,907	4,075,000	4,096,902	4,145,069	(48,167)			(48,167)		4,096,902		23,005	23,005	25,016	05/15/2022
25272K-AA-1	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 3.480% 06/01/19		11/16/2018	Various		18,870,270	18,820,000	19,115,232	19,055,766	59,466			59,466		19,115,232		(244,962)	(244,962)	437,840	06/01/2019
25272K-AD-5	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 4.420% 06/15/21		10/31/2018	Various		2,111,804	2,090,000	2,089,394	2,177,820	(88,426)			(88,426)		2,089,394		22,410	22,410	78,206	06/15/2021
25272K-AK-9	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 6.020% 06/15/26		10/31/2018	Various		502,086	479,000	478,770	528,154	(49,384)			(49,384)		478,770		23,316	23,316	24,394	06/15/2026
25273B-AA-0	DIAMOND RESORTS OWNER TRUST 20 SERIES 2016-1 CLASS A 144A 3.080% 11/20/28		11/05/2018	Credit Suisse Securities USA		246,048	249,157	249,155	245,287	3,869			3,869		249,156		(3,108)	(3,108)	6,132	11/20/2028
25273B-AA-0	DIAMOND RESORTS OWNER TRUST 20 SERIES 2016-1 CLASS A 144A 3.080% 11/20/28		12/20/2018	Paydown		5,689,656	5,689,656	5,689,618	5,601,258	88,360			88,360		5,689,618		38	38	74,844	11/20/2028
25273B-AB-8	DIAMOND RESORTS OWNER TRUST 20 SERIES 2016-1 CLASS B 144A 3.370% 11/20/28		12/20/2018	Paydown		5,098,409	5,098,409	5,097,462	5,019,672	77,790			77,790		5,097,462		947	947	73,159	11/20/2028
25272Q-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2013-1 CLASS A 144A 1.950% 01/20/25		03/20/2018	Paydown		1,309,866	1,309,866	1,303,044	1,306,588	(3,544)			(3,544)		1,303,044		6,822	6,822	6,093	01/20/2025
25272U-AA-9	DIAMOND RESORTS OWNER TRUST SERIES 2013-2 CLASS A 144A 2.270% 05/20/26		08/20/2018	Paydown		3,875,205	3,875,205	3,852,681	3,864,598	(11,917)			(11,917)		3,852,681		22,524	22,524	51,943	05/20/2026
25273A-AA-2	DIAMOND RESORTS OWNER TRUST SERIES 2014-1 CLASS A 144A 2.540% 05/20/27		10/05/2018	Various		247,960	250,508	247,721	250,273	(2,552)			(2,552)		247,721		239	239	916	05/20/2027
25273A-AA-2	DIAMOND RESORTS OWNER TRUST SERIES 2014-1 CLASS A 144A 2.540% 05/20/27		11/20/2018	Paydown		2,988,009	2,988,009	2,972,697	2,985,212	(12,514)			(12,514)		2,972,698		15,311	15,311	55,765	05/20/2027
25273A-AB-0	DIAMOND RESORTS OWNER TRUST SERIES 2014-1 CLASS B 144A 2.980% 05/20/27		11/20/2018	Paydown		776,212	776,212	777,182	770,877	6,305			6,305		777,182		(970)	(970)	16,984	05/20/2027
25272V-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2015-1 CLASS A 144A 2.730% 07/20/27		10/20/2018	Paydown		978,075	978,075	975,853	971,682	4,171			4,171		975,853		2,222	2,222	17,626	07/20/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25273L-AA-8	DIAMOND RESORTS OWNER TRUST SERIES 2015-2 CLASS A 144A 2.990% 05/22/28		12/21/2018	Paydown		536,422	536,422	538,555	531,313	7,242			7,242		538,555		(2,133)	(2,133)	7,248	05/22/2028
25273L-AB-6	DIAMOND RESORTS OWNER TRUST SERIES 2015-2 CLASS B 144A 3.540% 05/22/28		12/21/2018	Paydown		487,656	487,656	487,630	484,141	3,488			3,488		487,629		27	27	7,801	05/22/2028
25466A-AC-5	DISCOVER BANK 2.000% 02/21/18		02/21/2018	Maturity		9,035,000	9,035,000	9,049,609	9,035,626	13,983			13,983		9,049,609		(14,609)	(14,609)	90,350	02/21/2018
254672-UH-9	DISCOVER BANK 2.600% 11/13/18		02/07/2018	Wells Fargo Securities		4,657,208	4,650,000	4,647,117	4,665,780	(18,663)			(18,663)		4,647,117		10,091	10,091	28,882	11/13/2018
25466A-AG-6	DISCOVER BANK SERIES BKNT 3.100% 06/04/20		02/07/2018	Pershing LLC		402,068	400,000	399,688	404,747	(5,059)			(5,059)		399,688		2,380	2,380	2,239	06/04/2020
254683-BQ-7	DISCOVER CARD MASTER TR SERIES 2015-A3 CLASS A 1.450% 03/15/21		09/15/2018	Paydown		740,000	740,000	739,902	737,641	2,261			2,261		739,902		98	98	8,048	03/15/2021
254709-AM-0	DISCOVER FINANCIAL SERVICES 4.100% 02/09/27		10/12/2018	Wachovia Capital Markets		218,058	230,000	229,795	235,596	(5,801)			(5,801)		229,795		(11,737)	(11,737)	11,185	02/09/2027
25470D-AQ-2	DISCOVERY COMMUNICATIONS 2.950% 03/20/23		10/17/2018	Wachovia Capital Markets		1,304,528	1,370,000	1,368,274	1,355,857	12,417			12,417		1,368,274		(63,746)	(63,746)	43,558	03/20/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.950% 03/20/28		10/17/2018	Salomon Brothers		1,515,629	1,615,000	1,609,234	1,606,368	2,866			2,866		1,609,234		(93,605)	(93,605)	68,754	03/20/2028
25470D-AS-8	DISCOVERY COMMUNICATIONS 5.000% 09/20/37		10/12/2018	Millennium Advisors Llc		123,789	130,000	129,870	134,692	(4,822)			(4,822)		129,870		(6,081)	(6,081)	6,951	09/20/2037
25470X-AW-5	DISH DBS CORP SERIES WI 5.875% 11/15/24		12/13/2018	Various		7,802,526	9,084,000	8,841,225	8,845,545	(4,320)			(4,320)		8,841,225		(1,038,699)	(1,038,699)	503,991	11/15/2024
25470X-AY-1	DISH DBS CORP SERIES WI 7.750% 07/01/26		12/13/2018	Various		401,292	461,000	500,185	484,626	15,559			15,559		500,185		(98,893)	(98,893)	52,052	07/01/2026
25468P-DP-8	DISNEY WALT CO SERIES MTN 1.950% 03/04/20		09/17/2018	Pershing LLC		443,565	450,000	449,883	448,537	1,346			1,346		449,883		(6,318)	(6,318)	9,141	03/04/2020
25600W-AF-7	DNB NOR BOLIGKREDITT AS SERIES 144A 2.500% 03/28/22	D	10/31/2018	Transfer in Kind		1,405,189	1,450,000	1,445,940	1,445,601	339			339		1,445,940		(40,751)	(40,751)	39,573	03/28/2022
256746-AB-4	DOLLAR TREE INC SERIES WI 5.750% 03/01/23		02/26/2018	Pershing LLC		280,913	270,000	284,850	282,825	2,025			2,025		284,850		(3,937)	(3,937)	7,633	03/01/2023
256746-AB-4	DOLLAR TREE INC SERIES WI 5.750% 03/01/23		05/05/2018	Call 104.3130		28,232,313	27,065,000	28,665,997	28,350,587	315,410			315,410		28,665,997		(1,600,997)	(1,600,997)	2,222,097	03/01/2023
25746U-CC-1	DOMINION ENERGY INC 4.700% 12/01/44		10/30/2018	National Financial Services Co		148,172	150,000	149,471	170,107	(20,636)			(20,636)		149,471		(1,299)	(1,299)	6,463	12/01/2044
25755T-AD-2	DOMINOS PIZZA LLC SERIES 2015-1A CLASS A2I 144A 3.484% 10/25/45		04/27/2018	Call 100.0000		28,877,660	28,877,660	28,837,476	29,026,533	(189,057)			(189,057)		28,837,476		40,184	40,184	508,638	10/25/2045
25755T-AD-2	DOMINOS PIZZA LLC SERIES 2015-1A CLASS A2I 144A 3.484% 10/25/45		04/25/2018	Paydown		147,335	147,335	147,130	148,095	(965)			(965)		147,130		205	205	1,925	10/25/2045
25755T-AE-0	DOMINOS PIZZA LLC SERIES 2015-1A CLASS A2II 144A 4.474% 10/25/45		10/25/2018	Credit Suisse Securities USA		362,920	360,750	360,750	368,126	(7,376)			(7,376)		360,750		2,170	2,170	12,284	10/25/2045
25755T-AE-0	DOMINOS PIZZA LLC SERIES 2015-1A CLASS A2II 144A 4.474% 10/25/45		10/25/2018	Paydown		168,800	168,800	168,800	172,251	(3,451)			(3,451)		168,800				8,755	10/25/2045
25755T-AH-3	DOMINOS PIZZA LLC SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		10/25/2018	Pershing LLC		153,890	158,000	158,000	161,380	(3,380)			(3,380)		158,000		(4,110)	(4,110)	4,952	07/25/2047
25755T-AH-3	DOMINOS PIZZA LLC SERIES 2017-1A CLASS A23 144A 4.118% 07/25/47		10/25/2018	Paydown		72,700	72,700	72,700	74,255	(1,555)			(1,555)		72,700				3,498	07/25/2047
25773Q-AA-2	DONG FANG CONTAINER FINANCE SP SERIES 2014-1A CLASS A1 144A 1.950% 11/25/39	D	11/26/2018	Paydown		550,000	550,000	549,946	546,599	3,347			3,347		549,946		54	54	5,316	11/25/2039
25773Q-AB-0	DONG FANG CONTAINER FINANCE SP SERIES 2014-1A CLASS A2 144A 3.550% 11/25/39	D	11/26/2018	Paydown		3,464,306	3,464,306	3,460,615	3,343,330	117,285			117,285		3,460,615		3,691	3,691	107,821	11/25/2039
260543-CC-5	DOW CHEMICAL CORPORATION 4.250% 11/15/20		01/24/2018	BNP Paribas Securities Corp		3,120,750	3,000,000	3,155,460	3,133,117	22,343			22,343		3,155,460		(34,710)	(34,710)	25,146	11/15/2020
260543-CG-6	DOW CHEMICAL CORPORATION 4.375% 11/15/42		07/10/2018	UBS Securities LLC		333,981	350,000	313,905	368,257	(54,352)			(54,352)		313,905		20,076	20,076	9,996	11/15/2042
260543-BX-0	DOW CHEMICAL CORPORATION 8.550% 05/15/19		05/17/2018	MARKETAXESS CORP		4,093,206	3,880,000	4,484,776	4,202,738	282,038			282,038		4,484,776		(391,570)	(391,570)	171,399	05/15/2019
23341K-AA-3	DRB PRIME STUDENT LN TR SERIES 2015-D CLASS A1 144A 4.206% 01/25/40		12/26/2018	Paydown		614,064	614,064	598,713	625,859	(27,147)			(27,147)		598,712		15,352	15,352	11,694	01/25/2040
23341K-AB-1	DRB PRIME STUDENT LN TR SERIES 2015-D CLASS A2 3.200% 01/25/40		12/25/2018	Paydown		1,670,984	1,670,984	1,657,555	1,669,579	(12,024)			(12,024)		1,657,555		13,429	13,429	26,262	01/25/2040
23340K-AB-2	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2015-A CLASS A2 144A 3.060% 07/25/31		12/25/2018	Paydown		802,711	802,711	792,050	802,691	(10,641)			(10,641)		792,050		10,661	10,661	11,323	07/25/2031
23340K-AC-0	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2015-A CLASS A3 2.320% 04/25/30		12/25/2018	Paydown		168,884	168,884	168,855	167,697	1,159			1,159		168,856		28	28	1,960	04/25/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23342B-AA-2	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2016-R CLASS A1 144A 4.220% 10/25/44		11/05/2018	Credit Suisse Securities USA		790,381	780,535	780,535	788,340	(7,805)			(7,805)		780,535		9,846	9,846	25,382	10/25/2044
23342B-AA-2	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2016-R CLASS A1 144A 4.220% 10/25/44		10/25/2018	Paydown		7,442,699	7,442,699	7,442,699	7,517,126	(74,427)			(74,427)		7,442,699				127,189	10/25/2044
23342B-AB-0	DRB PRIME STUDENT LOAN TRUST 2 SERIES 2016-R CLASS A2 144A 3.070% 10/25/44		10/25/2018	Paydown		6,771,155	6,771,155	6,769,916	6,838,866	(68,951)			(68,951)		6,769,915		1,240	1,240	95,308	10/25/2044
23340L-AA-2	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A1 144A 4.406% 10/27/31		10/03/2018	JPMorgan Securities Inc		2,016,316	1,986,518	1,984,075	2,028,196	(44,121)			(44,121)		1,984,075		32,241	32,241	58,954	10/27/2031
23340L-AA-2	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A1 144A 4.406% 10/27/31		09/25/2018	Paydown		1,207,255	1,207,255	1,205,770	1,233,772	(28,002)			(28,002)		1,205,770		1,485	1,485	18,947	10/27/2031
23340L-AB-0	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A2 144A 3.170% 07/25/31		07/13/2018	Various		1,674,617	1,680,253	1,678,364	1,687,951	(9,587)			(9,587)		1,678,364		(3,747)	(3,747)	29,877	07/25/2031
23340L-AB-0	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A2 144A 3.170% 07/25/31		06/25/2018	Paydown		371,958	371,958	371,540	373,662	(2,122)			(2,122)		371,540		418	418	3,429	07/25/2031
23340L-AC-8	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A3 144A 2.540% 04/27/26		12/25/2018	Paydown		102,857	102,857	102,846	101,537	1,309			1,309		102,846		11	11	1,354	04/27/2026
23340W-AA-8	DRB PRIME STUDENT LOAN TRUST SERIES 2016-A CLASS A1 144A 4.506% 04/25/40		02/16/2018	Credit Suisse Securities USA		1,438,045	1,399,060	1,398,490	1,395,425	3,066			3,066		1,398,491		39,554	39,554	7,878	04/25/2040
23340W-AA-8	DRB PRIME STUDENT LOAN TRUST SERIES 2016-A CLASS A1 144A 4.506% 04/25/40		12/26/2018	Paydown		1,580,253	1,580,253	1,575,910	1,576,146	(236)			(236)		1,575,910		4,343	4,343	35,638	04/25/2040
23340W-AB-6	DRB PRIME STUDENT LOAN TRUST SERIES 2016-A CLASS A2 144A 3.080% 04/25/40		12/25/2018	Paydown		83,222	83,222	82,620	79,478	3,142			3,142		82,620		602	602	1,348	04/25/2040
23341B-AC-9	DRB PRIME STUDENT LOAN TRUST SERIES 2016-B CLASS A2 144A 2.890% 06/25/40		07/13/2018	Various		7,933,984	8,038,942	8,036,500	8,055,717	(19,216)			(19,216)		8,036,501		(102,517)	(102,517)	130,274	06/25/2040
23341B-AC-9	DRB PRIME STUDENT LOAN TRUST SERIES 2016-B CLASS A2 144A 2.890% 06/25/40		06/25/2018	Paydown		1,363,308	1,363,308	1,362,894	1,366,153	(3,259)			(3,259)		1,362,894		414	414	12,487	06/25/2040
262074-AF-4	DRIVE AUTO RECEIVABLES TRUST SERIES 2015-AA CLASS C 144A 3.060% 05/17/21		12/15/2018	Paydown		2,604,193	2,604,193	2,636,441	2,615,253	21,187			21,187		2,636,440		(32,247)	(32,247)	40,875	05/17/2021
26207Y-AE-1	DRIVE AUTO RECEIVABLES TRUST SERIES 2016-AA CLASS B 144A 3.170% 05/15/20		01/15/2018	Paydown		339,292	339,292	339,270	339,328	(58)			(58)		339,270		22	22	896	05/15/2020
26208A-AE-2	DRIVE AUTO RECEIVABLES TRUST SERIES 2016-BA CLASS B 144A 2.560% 06/15/20		04/15/2018	Paydown		2,758,290	2,758,290	2,758,194	2,760,889	(2,696)			(2,696)		2,758,193		97	97	14,237	06/15/2020
26207K-AD-3	DRIVE AUTO RECEIVABLES TRUST SERIES 2017-3 CLASS A3 1.850% 04/15/20		10/15/2018	Paydown		3,390,000	3,390,000	3,389,760	3,384,657	5,103			5,103		3,389,760		240	240	44,537	04/15/2020
26223N-AD-7	DRUG ROYALTY CORP INC SERIES 2012-1 CLASS A1 144A 7.686% 07/15/24		10/15/2018	Paydown		199,282	199,282	203,516	201,207	2,309			2,309		203,516		(4,234)	(4,234)	8,928	07/15/2024
26223N-AE-5	DRUG ROYALTY CORP INC SERIES 2012-1 CLASS A2 144A 5.800% 07/15/24		10/25/2018	Wells Fargo Securities		4,872	4,872	5,044	4,882	162			162		5,044		(172)	(172)	294	07/15/2024
26223N-AE-5	DRUG ROYALTY CORP INC SERIES 2012-1 CLASS A2 144A 5.800% 07/15/24		10/15/2018	Paydown		197,805	197,805	199,983	198,216	1,768			1,768		199,984		(2,179)	(2,179)	7,235	07/15/2024
26223U-AC-3	DRUG ROYALTY II LP 1 SERIES 2014-1 CLASS A1 144A 5.286% 07/15/23		10/15/2018	Paydown		416,560	416,560	416,560	420,138	(3,578)			(3,578)		416,560				11,200	07/15/2023
26223U-AD-1	DRUG ROYALTY II LP 1 SERIES 2014-1 CLASS A2 144A 3.484% 07/15/23		10/25/2018	Bank of America Securities		46,666	47,137	47,808	46,634	1,174			1,174		47,808		(1,142)	(1,142)	1,706	07/15/2023
26223U-AD-1	DRUG ROYALTY II LP 1 SERIES 2014-1 CLASS A2 144A 3.484% 07/15/23		10/15/2018	Paydown		1,792,590	1,792,590	1,805,616	1,773,443	32,173			32,173		1,805,616		(13,026)	(13,026)	36,201	07/15/2023
26442C-AC-8	DUKE ENERGY CAROLINAS 5.250% 01/15/18		01/15/2018	Maturity		153,000	153,000	161,862	153,173	8,689			8,689		161,862		(8,862)	(8,862)	4,016	01/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS 5.300% 02/15/40		10/12/2018	Various		329,732	290,000	353,582	364,550	(10,969)			(10,969)		353,581		(23,849)	(23,849)	15,575	02/15/2040
26441C-AS-4	DUKE ENERGY CORP 2.650% 09/01/26		10/19/2018	MITSUBISHI UFJ SECURITIES		1,885,659	2,105,000	2,098,517	2,016,943	81,574			81,574		2,098,517		(212,858)	(212,858)	63,840	09/01/2026
26441C-AT-2	DUKE ENERGY CORP 3.750% 09/01/46		11/02/2018	Various		348,557	405,000	404,773	400,510	4,264			4,264		404,774		(56,217)	(56,217)	17,591	09/01/2046
26442U-AC-8	DUKE ENERGY PROGRESS INC 3.700% 10/15/46		10/11/2018	Pershing LLC		536,766	600,000	598,470	612,817	(14,347)			(14,347)		598,470		(61,704)	(61,704)	22,200	10/15/2046
264411-AD-1	DUKE REALTY CORP 3.875% 02/15/21		03/20/2018	US Bancorp Investments Inc		608,520	600,000	624,840	620,099	4,741			4,741		624,840		(16,320)	(16,320)	14,015	02/15/2021
26441Y-AZ-0	DUKE REALTY LP 3.250% 06/30/26		10/16/2018	Various		626,224	665,000	658,816	659,085	(270)			(270)		658,815		(32,591)	(32,591)	26,643	06/30/2026
23355L-AB-2	DXC TECHNOLOGY CO SERIES WI 2.875% 03/27/20		03/23/2018	Wachovia Capital Markets		5,130,227	5,160,000	5,143,952	5,185,102	(41,149)			(41,149)		5,143,953		(13,726)	(13,726)	74,175	03/27/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23355L-AD-8	DXC TECHNOLOGY CO SERIES WI 4.750% 04/15/27		05/25/2018	Various		16,317,212	16,075,000	16,072,302	17,094,348	(1,022,046)			(1,022,046)		16,072,302		244,910	244,910	461,337	04/15/2027
27034J-AA-9	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A1 144A 4.365% 02/26/35		11/08/2018	RBC Capital Markets		2,977,084	2,921,395	2,921,395	2,931,077	(9,682)			(9,682)		2,921,395		55,689	55,689	103,580	02/26/2035
27034J-AA-9	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A1 144A 4.365% 02/26/35		12/26/2018	Paydown		3,272,267	3,272,267	3,272,267	3,283,736	(11,469)			(11,469)		3,272,267				50,734	02/26/2035
27034J-AB-7	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-B CLASS A2 144A 3.020% 05/25/34		12/25/2018	Paydown		1,248,583	1,248,583	1,248,340	1,242,284	6,056			6,056		1,248,340		243	243	19,726	05/25/2034
27034M-AB-0	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-D CLASS A2 144A 2.720% 01/25/41		11/08/2018	BNP Paribas Securities Corp		3,836,356	3,930,315	3,929,075	3,888,625	40,451			40,451		3,929,076		(92,720)	(92,720)	94,432	01/25/2041
27034M-AB-0	EARNEST STUDENT LOAN PROGRAM L SERIES 2016-D CLASS A2 144A 2.720% 01/25/41		12/25/2018	Paydown		4,407,844	4,407,844	4,406,454	4,361,088	45,366			45,366		4,406,454		1,390	1,390	52,936	01/25/2041
27035B-AC-1	EARNEST STUDENT LOAN PROGRAM L SERIES 2017-A CLASS B 144A 3.590% 01/25/41		10/23/2018	Various		320,842	323,866	323,823	322,112	1,711			1,711		323,823		(2,981)	(2,981)	8,924	01/25/2041
27035B-AC-1	EARNEST STUDENT LOAN PROGRAM L SERIES 2017-A CLASS B 144A 3.590% 01/25/41		12/25/2018	Paydown		251,931	251,931	251,898	250,567	1,331			1,331		251,898		33	33	4,061	01/25/2041
27034L-AA-4	EARNEST STUDENT LOAN PROGRAM SERIES 2016-C CLASS A1 144A 4.165% 10/27/36		12/26/2018	Paydown		5,144,196	5,144,196	5,144,196	5,223,230	(79,034)			(79,034)		5,144,196				87,203	10/27/2036
27034L-AB-2	EARNEST STUDENT LOAN PROGRAM SERIES 2016-C CLASS A2 144A 2.680% 07/25/35		12/25/2018	Paydown		3,438,398	3,438,398	3,417,998	3,375,011	42,987			42,987		3,417,998		20,400	20,400	45,529	07/25/2035
277432-AP-5	EASTMAN CHEMICAL CO 4.650% 10/15/44		03/05/2018	Salomon Brothers		154,319	150,000	151,740	163,624	(11,884)			(11,884)		151,740		2,579	2,579	2,751	10/15/2044
278062-AE-4	EATON CORP 4.150% 11/02/42		03/06/2018	Citibank N.A.		107,813	110,000	110,076	114,542	(4,466)			(4,466)		110,076		(2,263)	(2,263)	1,598	11/02/2042
278058-DH-2	EATON CORP 6.950% 03/20/19		10/31/2018	Transfer in Kind		517,704	510,000	565,055	536,493	28,562			28,562		565,055		(47,351)	(47,351)	39,482	03/20/2019
26827X-AA-1	ECMC GROUP STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A 3.856% 07/26/66		09/18/2018	Bank of America Securities		671,913	659,142	659,380	665,233	(5,853)			(5,853)		659,380		12,533	12,533	15,708	07/26/2066
26827X-AA-1	ECMC GROUP STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A 3.856% 07/26/66		12/26/2018	Paydown		5,357,916	5,357,916	5,357,941	5,407,423	(49,482)			(49,482)		5,357,941		(25)	(25)	78,219	07/26/2066
26828W-AA-2	ECMC GROUP STUDENT LOAN TRUST SERIES 2017-1A CLASS A 144A 3.515% 12/27/66		10/23/2018	Various		4,330,626	4,277,822	4,277,822	4,327,122	(49,300)			(49,300)		4,277,822		52,804	52,804	106,496	12/27/2066
26828W-AA-2	ECMC GROUP STUDENT LOAN TRUST SERIES 2017-1A CLASS A 144A 3.515% 12/27/66		12/26/2018	Paydown		6,915,209	6,915,209	6,915,209	6,994,904	(79,695)			(79,695)		6,915,209				78,128	12/27/2066
278865-AR-1	ECOLAB INC 2.250% 01/12/20		10/31/2018	Transfer in Kind		957,741	968,000	969,249	967,502	1,747			1,747		969,249		(11,508)	(11,508)	28,375	01/12/2020
278865-AM-2	ECOLAB INC 5.500% 12/08/41		08/29/2018	National Financial Services Co		100,150	85,000	97,904	106,415	(8,512)			(8,512)		97,903		2,247	2,247	3,415	12/08/2041
278865-AZ-3	ECOLAB INC SERIES 144A 3.950% 12/01/47		01/30/2018	Bank of America Securities		49,954	50,000	49,853	51,111	(1,258)			(1,258)		49,853		101	101	351	12/01/2047
278865-AZ-3	ECOLAB INC SERIES 144A 3.950% 12/01/47		04/17/2018	Tax Free Exchange		341,991	343,000	341,991	350,617	(8,626)			(8,626)		341,991				5,269	12/01/2047
28108Q-AB-0	EDLINC STUDENT LOAN FUNDING TR SERIES 2012-1 CLASS B 144A 4.165% 11/26/40		10/25/2018	RBC Capital Markets		638,000	550,000	596,625	636,861	(40,236)			(40,236)		596,625		41,375	41,375	17,410	11/26/2040
28108R-AA-0	EDLINC STUDENT LOAN FUNDING TR SERIES 2017-A CLASS A 144A 4.100% 12/01/47		10/23/2018	Bank of America Securities		754,615	762,238	756,937	756,937						756,937		(2,322)	(2,322)	22,086	12/01/2047
28108R-AA-0	EDLINC STUDENT LOAN FUNDING TR SERIES 2017-A CLASS A 144A 4.100% 12/01/47		12/03/2018	Paydown		5,812,868	5,812,868	5,772,445	5,772,445						5,772,445		40,423	40,423	103,966	12/01/2047
26835P-AF-7	EDP FINANCE BV SERIES 144A 3.625% 07/15/24	D	10/16/2018	Various		9,955,842	10,235,000	10,192,013	10,307,914	(115,901)			(115,901)		10,192,013		(236,171)	(236,171)	321,155	07/15/2024
26835P-AE-0	EDP FINANCE BV SERIES 144A 4.125% 01/15/20	D	08/22/2018	Various		507,582	500,000	511,250	515,257	(4,007)			(4,007)		511,250		(3,668)	(3,668)	16,809	01/15/2020
28140D-AB-9	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS A1 144A 3.306% 06/25/26		10/31/2018	Transfer in Kind		117,433	117,390	117,494	117,465	29			29		117,494		(61)	(61)	2,729	06/25/2026
28140D-AB-9	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS A1 144A 3.306% 06/25/26		12/26/2018	Paydown		702,646	702,646	694,883	703,095	(8,212)			(8,212)		694,883		7,763	7,763	9,880	06/25/2026
28140D-AC-7	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS B1 144A 3.506% 11/25/33		12/26/2018	Paydown		29,966	29,966	28,861	28,864	(3)			(3)		28,861		1,105	1,105	459	11/25/2033
28148W-AB-9	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2011-1 CLASS A2 3.140% 04/25/35		10/31/2018	Transfer in Kind		218,624	218,457	218,662	218,454	208			208		218,662		(38)	(38)	5,896	04/25/2035
28148W-AB-9	EDUCATIONAL FNDNG OF THE SOUTH SERIES 2011-1 CLASS A2 3.140% 04/25/35		10/25/2018	Paydown		461,654	461,654	456,980	461,647	(4,667)			(4,667)		456,980		4,674	4,674	6,821	04/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
281379-AA-5	EDUCATIONAL SERVICES AMERICA SERIES 2010-1 CLASS A1 3.340% 07/25/23		10/25/2018	Paydown		16,741	16,741	16,741	16,751	(10)			(10)		16,741				280	07/25/2023
281380-AA-3	EDUCATIONAL SERVICES OF AMERIC SERIES 2012-1 CLASS A1 144A 3.656% 09/25/40		10/31/2018	Transfer in Kind		197,034	194,069	195,767	196,773	(1,006)			(1,006)		195,767		1,267	1,267	5,096	09/25/2040
281380-AA-3	EDUCATIONAL SERVICES OF AMERIC SERIES 2012-1 CLASS A1 144A 3.656% 09/25/40		10/25/2018	Paydown		51,123	51,123	51,570	51,835	(265)			(265)		51,570		(447)	(447)	654	09/25/2040
281377-AA-9	EDUCATIONAL SERVICES OF AMERIC SERIES 2013-1 CLASS A 3.076% 02/26/29		10/31/2018	Transfer in Kind		237,313	238,165	237,569	237,474	96			96		237,570		(257)	(257)	5,065	02/26/2029
281377-AA-9	EDUCATIONAL SERVICES OF AMERIC SERIES 2013-1 CLASS A 3.076% 02/26/29		10/25/2018	Paydown		54,608	54,608	54,471	54,449	22			22		54,471		137	137	551	02/26/2029
28137T-AA-1	EDUCATIONAL SERVICES OF AMERIC SERIES 2014-2 CLASS A 144A 2.995% 05/25/39		12/26/2018	Paydown		435,245	435,245	435,245	431,419	3,826			3,826		435,245				5,915	05/25/2039
281378-AA-7	EDUCATIONAL SERVICES OF AMERIC SERIES 2015-1 CLASS A 144A 3.115% 10/25/56		09/18/2018	Bank of America Securities		969,980	969,980	969,980	970,575	(595)			(595)		969,980				19,145	10/25/2056
281378-AA-7	EDUCATIONAL SERVICES OF AMERIC SERIES 2015-1 CLASS A 144A 3.115% 10/25/56		12/26/2018	Paydown		289,504	289,504	289,504	289,701	(197)			(197)		289,504				3,260	10/25/2056
28336L-BV-0	EL PASO CORP 6.500% 09/15/20		10/10/2018	Wachovia Capital Markets		1,975,500	1,875,000	1,384,481	2,050,200	(665,719)			(665,719)		1,384,481		591,019	591,019	131,016	09/15/2020
28370T-AF-6	EL PASO PIPELINE PART OP 4.700% 11/01/42		07/23/2018	UBS Securities LLC		114,896	125,000	124,444	121,010	3,434			3,434		124,444		(9,548)	(9,548)	4,308	11/01/2042
283837-AA-0	EL PUERTO DE LIVERPOL SERIES 144A 3.950% 10/02/24	D	10/17/2018	Various		474,939	495,000	486,644	497,475	(10,831)			(10,831)		486,644		(11,705)	(11,705)	18,808	10/02/2024
28415P-AA-2	ELARA HGV TIMESHARE ISSUER SERIES 2016-A CLASS A 144A 2.730% 04/25/28		03/26/2018	Bank of America Securities		1,160,585	1,188,820	1,188,800	1,181,764	7,036			7,036		1,188,800		(28,215)	(28,215)	8,384	04/25/2028
28415P-AA-2	ELARA HGV TIMESHARE ISSUER SERIES 2016-A CLASS A 144A 2.730% 04/25/28		12/25/2018	Paydown		3,079,786	3,079,786	3,079,734	3,061,506	18,229			18,229		3,079,735		51	51	43,526	04/25/2028
28415P-AB-0	ELARA HGV TIMESHARE ISSUER SERIES 2016-A CLASS B 144A 3.220% 04/25/28		12/25/2018	Paydown		855,733	855,733	855,622	829,650	25,972			25,972		855,622		111	111	14,558	04/25/2028
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017-A CLASS A 144A 2.690% 03/25/30		10/04/2018	Various		1,892,179	1,941,721	1,941,547	1,927,109	14,438			14,438		1,941,547		(49,368)	(49,368)	30,234	03/25/2030
28416D-AA-8	ELARA HGV TIMESHARE ISSUER SERIES 2017-A CLASS A 144A 2.690% 03/25/30		12/25/2018	Paydown		1,226,584	1,226,584	1,226,474	1,217,354	9,120			9,120		1,226,474		110	110	18,893	03/25/2030
268317-AC-8	ELECTRICITE DE FRANCE SERIES 144A 6.950% 01/26/39	C	01/26/2018	JPMorgan Securities Inc		474,363	350,000	440,515	478,622	(38,107)			(38,107)		440,515		33,848	33,848	12,418	01/26/2039
285659-AF-5	ELECTRONIC DATA SYSTEMS 7.450% 10/15/29		02/05/2018	Taxable Exchange		661,128	550,000	537,680	683,572	(145,892)			(145,892)		537,680		123,448	123,448	40,020	10/15/2029
28618W-AA-2	ELEMENT RAIL LEASING I LLC SERIES 2014-1A CLASS 1 144A 2.299% 04/19/44		09/25/2018	Various		3,152,836	3,196,160	3,196,160	3,188,766	7,393			7,393		3,196,159		(43,323)	(43,323)	51,436	04/19/2044
28618W-AA-2	ELEMENT RAIL LEASING I LLC SERIES 2014-1A CLASS 1 144A 2.299% 04/19/44		08/19/2018	Paydown		842,425	842,425	842,425	840,476	1,949			1,949		842,425				7,239	04/19/2044
28618X-AA-0	ELEMENT RAIL LEASING I LLC SERIES 2015-1A CLASS A1 144A 2.710% 02/19/45		11/13/2018	Cantor Fitzgerald & Co		1,695,290	1,726,671	1,696,873	1,685,727	11,146			11,146		1,696,873		(1,583)	(1,583)	41,993	02/19/2045
28618X-AA-0	ELEMENT RAIL LEASING I LLC SERIES 2015-1A CLASS A1 144A 2.710% 02/19/45		12/19/2018	Paydown		1,120,719	1,120,719	1,112,163	1,094,144	18,019			18,019		1,112,163		8,556	8,556	15,602	02/19/2045
28618X-AD-4	ELEMENT RAIL LEASING I LLC SERIES 2016-1A CLASS A1 144A 3.968% 03/19/46		12/19/2018	Paydown		1,461,139	1,461,139	1,461,139	1,483,857	(22,718)			(22,718)		1,461,139				31,797	03/19/2046
290408-AB-9	ELWOOD ENERGY LLC 8.159% 07/05/26		07/05/2018	Redemption 100.0000		15,971	15,971	17,153	17,807	(654)			(654)		17,153		(1,182)	(1,182)	668	07/05/2026
26867L-AC-4	EMD FINANCE LLC SERIES 144A 1.700% 03/19/18		03/19/2018	Maturity		1,102,000	1,102,000	1,101,677	1,101,744	(67)			(67)		1,101,677		323	323	9,367	03/19/2018
26867L-AE-0	EMD FINANCE LLC SERIES 144A 2.400% 03/19/20		10/31/2018	Transfer in Kind		1,379,893	1,400,000	1,404,340	1,396,933	7,407			7,407		1,404,340		(24,447)	(24,447)	37,520	03/19/2020
291011-BA-1	EMERSON ELECTRIC CO 5.000% 04/15/19		07/30/2018	Pershing LLC		239,331	235,000	259,957	243,011	16,946			16,946		259,957		(20,626)	(20,626)	9,335	04/15/2019
292505-AJ-3	ENCANA CORP 3.900% 11/15/21	A	06/21/2018	JP Morgan Securities PLC		5,212,004	5,173,000	5,270,663	5,316,541	(45,878)			(45,878)		5,270,663		(58,659)	(58,659)	123,290	11/15/2021
292505-AG-9	ENCANA CORP 6.500% 02/01/38	C	10/15/2018	SUMRIDGE PARTNERS LLC		80,898	70,000	79,793	88,336	(8,543)			(8,543)		79,793		1,105	1,105	5,511	02/01/2038
292505-AH-7	ENCANA CORP 6.500% 05/15/19	A	06/22/2018	Salomon Brothers		3,671,317	3,570,000	3,902,983	3,751,158	151,825			151,825		3,902,983		(231,666)	(231,666)	142,453	05/15/2019
29364D-AR-1	ENERGY ARKANSAS INC 3.050% 06/01/23		10/31/2018	Transfer in Kind		352,220	360,000	371,830	361,324	10,506			10,506		371,830		(19,610)	(19,610)	10,065	06/01/2023
29364D-AU-4	ENERGY ARKANSAS INC 3.500% 04/01/26		10/16/2018	Various		356,259	365,000	363,799	376,647	(12,847)			(12,847)		363,800		(7,541)	(7,541)	13,286	04/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29273R-BK-4	ENERGY TRANSFER PARTNERS 4.200% 04/15/27		10/16/2018	Morgan Stanley CO Incorporated		133,990	140,000	139,700	139,273	428			428		139,701		(5,711)	(5,711)	5,929	04/15/2027
29273R-BJ-7	ENERGY TRANSFER PARTNERS 6.125% 12/15/45		10/10/2018	Chase Sec		103,227	100,000	109,781	108,592	1,189			1,189		109,781		(6,554)	(6,554)	5,053	12/15/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.150% 06/01/25		10/15/2018	Various		788,159	850,000	852,753	858,866	(6,113)			(6,113)		852,753		(64,594)	(64,594)	22,834	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNER 4.850% 07/15/26		10/16/2018	Various		1,590,224	1,666,000	1,694,633	1,745,748	(51,115)			(51,115)		1,694,633		(104,409)	(104,409)	83,252	07/15/2026
29359U-AA-7	ENSTAR GROUP LTD 4.500% 03/10/22	D	10/17/2018	Various		1,745,927	1,740,000	1,740,000	1,772,121	(32,121)			(32,121)		1,740,000		5,927	5,927	81,744	03/10/2022
29277V-AA-4	ENTEGRY NEW ORLEANS STORM RECO SERIES 2015-1 CLASS A 2.670% 06/01/27		12/01/2018	Paydown		709,596	709,596	709,423	707,999	1,424			1,424		709,423		173	173	14,363	06/01/2027
29365P-AN-2	ENTERGY GULF STATES LA L 6.000% 05/01/18	C	05/01/2018	Maturity		1,409,000	1,409,000	1,501,261	1,427,604	73,657			73,657		1,501,261		(92,261)	(92,261)	42,270	05/01/2018
29364W-AV-0	ENTERGY LOUISIANA LLC 4.950% 01/15/45		10/11/2018	Wachovia Securities, LLC		110,250	110,000	109,578	115,584	(6,006)			(6,006)		109,578		672	672	6,806	01/15/2045
29365T-AA-2	ENTERGY TEXAS INC 7.125% 02/01/19		10/31/2018	Various		1,091,536	1,070,000	1,226,092	1,124,084	102,008			102,008		1,226,092		(134,556)	(134,556)	75,990	02/01/2019
29365K-AB-9	ENTERGY TEXAS RESTORATION FUND SERIES 2009-A CLASS A2 3.650% 08/01/19		08/01/2018	Paydown		212,491	212,491	212,428	213,147	(719)			(719)		212,428		63	63	4,608	08/01/2019
29365K-AC-7	ENTERGY TEXAS RESTORATION FUND SERIES 2009-A CLASS A3 4.380% 11/01/23		08/01/2018	Paydown		102,836	102,836	102,759	108,110	(5,351)			(5,351)		102,759		77	77	4,504	11/01/2023
29372E-BQ-0	ENTERPRISE FLEET FINANCING LLC SERIES 2016-1 CLASS A3 144A 2.080% 09/20/21		05/16/2018	Various		10,102,366	10,140,000	10,137,061	10,123,372	13,690			13,690		10,137,062		(34,696)	(34,696)	40,889	09/20/2021
29372E-BS-6	ENTERPRISE FLEET FINANCING LLC SERIES 2016-2 CLASS A2 144A 1.740% 02/22/22		10/31/2018	Transfer in Kind		173,290	173,934	173,923	173,572	351			351		173,923		(633)	(633)	2,615	02/22/2022
29372E-BS-6	ENTERPRISE FLEET FINANCING LLC SERIES 2016-2 CLASS A2 144A 1.740% 02/22/22		10/20/2018	Paydown		183,957	183,957	183,945	183,573	372			372		183,945		12	12	1,444	02/22/2022
29372E-BT-4	ENTERPRISE FLEET FINANCING LLC SERIES 2016-2 CLASS A3 144A 2.040% 02/22/22		05/11/2018	Various		2,027,756	2,060,000	2,059,451	2,051,996	7,455			7,455		2,059,451		(31,695)	(31,695)	15,417	02/22/2022
29372E-BW-7	ENTERPRISE FLEET FINANCING LLC SERIES 2017-1 CLASS A3 144A 2.600% 07/20/22		05/16/2018	Various		1,748,269	1,760,000	1,759,561	1,768,579	(9,017)			(9,017)		1,759,562		(11,293)	(11,293)	15,107	07/20/2022
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC SERIES 2017-2 CLASS A2 144A 1.970% 01/20/23		10/31/2018	Transfer in Kind		1,010,985	1,018,600	1,018,547	1,016,255	2,291			2,291		1,018,546		(7,561)	(7,561)	17,335	01/20/2023
29372J-AB-3	ENTERPRISE FLEET FINANCING LLC SERIES 2017-2 CLASS A2 144A 1.970% 01/20/23		10/20/2018	Paydown		286,400	286,400	286,385	285,741	644			644		286,385		15	15	3,528	01/20/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING LLC SERIES 2017-3 CLASS A2 144A 2.130% 05/22/23		10/31/2018	Transfer in Kind		1,761,567	1,778,359	1,778,342	1,775,886	2,456			2,456		1,778,342		(16,775)	(16,775)	32,723	05/22/2023
29373E-AB-3	ENTERPRISE FLEET FINANCING LLC SERIES 2017-3 CLASS A2 144A 2.130% 05/22/23		10/20/2018	Paydown		121,641	121,641	121,640	121,472	168			168		121,640		1	1	2,070	05/22/2023
29379V-BG-7	ENTERPRISE PRODUCTS 1.650% 05/07/18		05/07/2018	Maturity		480,000	480,000	477,960	479,360	(1,400)			(1,400)		477,960		2,040	2,040	3,960	05/07/2018
29379V-BK-8	ENTERPRISE PRODUCTS 2.850% 04/15/21		10/31/2018	Various		28,671,661	28,976,000	29,094,512	29,217,705	(123,193)			(123,193)		29,094,512		(422,851)	(422,851)	346,299	04/15/2021
29379V-BH-5	ENTERPRISE PRODUCTS 3.700% 02/15/26		10/12/2018	Millennium Advisors Llc		1,275,757	1,310,000	1,305,219	1,341,363	(36,144)			(36,144)		1,305,219		(29,462)	(29,462)	56,683	02/15/2026
29379V-AP-8	ENTERPRISE PRODUCTS 5.200% 09/01/20		07/13/2018	Various		1,825,356	1,750,000	1,982,890	1,869,752	113,138			113,138		1,982,890		(157,534)	(157,534)	71,766	09/01/2020
29379V-AF-0	ENTERPRISE PRODUCTS 5.250% 01/31/20		06/06/2018	Pershing LLC		10,343	10,000	11,884	10,558	1,326			1,326		11,884		(1,541)	(1,541)	449	01/31/2020
29379V-AV-5	ENTERPRISE PRODUCTS 5.700% 02/15/42		02/02/2018	Amherst Sec Group Inc		2,118,585	1,772,000	2,008,252	2,142,936	(134,685)			(134,685)		2,008,251		110,334	110,334	47,977	02/15/2042
29379V-AT-0	ENTERPRISE PRODUCTS 5.950% 02/01/41		02/02/2018	Barclays Bank PLC		8,424,493	6,945,000	7,499,317	8,571,892	(1,072,575)			(1,072,575)		7,499,317		925,176	925,176	212,353	02/01/2041
29379V-AG-8	ENTERPRISE PRODUCTS 6.125% 10/15/39		02/02/2018	Barclays Bank PLC		1,478,547	1,203,000	1,396,741	1,513,344	(116,604)			(116,604)		1,396,740		81,807	81,807	22,719	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS 6.450% 09/01/40		02/02/2018	Wells Fargo Securities		25,585	20,000	22,170	25,931	(3,761)			(3,761)		22,170		3,415	3,415	555	09/01/2040
29977H-AB-6	EP ENERGY LLC / EP ENERGY FINA 9.375% 05/01/20		01/02/2018	Taxable Exchange		382,016	441,000	385,875	372,645	13,230			13,230		385,875		(3,859)	(3,859)	29,170	05/01/2020
29977H-AB-6	EP ENERGY LLC / EP ENERGY FINA 9.375% 05/01/20		01/02/2018	Tax Free Exchange		471,380	728,000	471,380	615,160	(143,780)			(143,780)		471,380				59,908	05/01/2020
26884L-AF-6	EQT CORP 3.900% 10/01/27		10/16/2018	HSBC Securities Inc		353,867	380,000	379,200	377,770	1,430			1,430		379,200		(25,333)	(25,333)	15,396	10/01/2027
294429-AK-1	EQUIFAX INC 2.300% 06/01/21		10/31/2018	Transfer in Kind		836,063	870,000	874,785	849,210	25,575			25,575		874,785		(38,722)	(38,722)	18,343	06/01/2021
26884T-AK-8	ERAC USA FINANCE COMPANY SERIES 144A 2.800% 11/01/18		11/01/2018	Maturity		240,000	240,000	239,645	241,131	(1,486)			(1,486)		239,645		355	355	6,720	11/01/2018
26884T-AS-1	ERAC USA FINANCE COMPANY SERIES 144A 4.200% 11/01/46		12/06/2018	Various		2,992,716	3,175,000	3,150,807	3,109,589	41,218			41,218		3,150,807		(158,091)	(158,091)	71,030	11/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26884T-AE-2	ERAC USA FINANCE COMPANY SERIES 144A 5.625% 03/15/42		04/13/2018	Merrill Lynch Pierce Fenner Sm		33,898	30,000	33,463	35,423	(1,961)			(1,961)		33,462		436	436	994	03/15/2042
294829-AA-4	ERICSSON LM 4.125% 05/15/22	D	10/19/2018	Various		8,248,718	8,325,000	8,397,410	8,383,446	13,964			13,964		8,397,410		(148,692)	(148,692)	299,605	05/15/2022
26884A-BC-6	ERP OPERATING LP 2.375% 07/01/19		10/31/2018	Transfer in Kind		1,015,671	1,020,000	1,028,027	1,022,566	5,462			5,462		1,028,028		(12,357)	(12,357)	32,300	07/01/2019
26884A-AY-9	ERP OPERATING LP 4.750% 07/15/20		10/31/2018	Transfer in Kind		84,590	83,000	92,489	87,490	4,998			4,998		92,488		(7,898)	(7,898)	3,461	07/15/2020
26907Y-AA-2	ESH HOSPITALITY INC SERIES 144A 5.250% 05/01/25		04/18/2018	MARKETAXESS CORP		677,878	683,000	672,755	689,830	(17,075)			(17,075)		672,755		5,123	5,123	16,833	05/01/2025
30165U-AC-5	EXETER AUTOMOBILE RECEIVABLES SERIES 2015-2A CLASS C 144A 3.900% 03/15/21		12/15/2018	Paydown		379,038	379,038	384,782	383,492	1,291			1,291		384,783		(5,745)	(5,745)	13,962	03/15/2021
30166L-AB-6	EXETER AUTOMOBILE RECEIVABLES SERIES 2016-3A CLASS B 144A 2.840% 08/16/21		04/20/2018	Various		4,010,231	4,010,000	4,009,279	3,983,015	26,264			26,264		4,009,279		952	952	30,163	08/16/2021
30166L-AB-6	EXETER AUTOMOBILE RECEIVABLES SERIES 2016-3A CLASS B 144A 2.840% 08/16/21		12/15/2018	Paydown		5,829	5,829	5,827	5,790	38			38		5,828		1	1	165	08/16/2021
30166J-AC-9	EXETER AUTOMOBILE RECEIVABLES SERIES 2017-1A CLASS B 144A 3.000% 12/15/21		11/05/2018	Wachovia Capital Markets		289,048	290,000	289,935	288,948	987			987		289,935		(887)	(887)	7,782	12/15/2021
30212P-AH-8	EXPEDIA GROUP INC 5.950% 08/15/20		08/22/2018	Various		676,650	645,000	720,395	693,948	26,447			26,447		720,395		(43,745)	(43,745)	39,279	08/15/2020
30212P-AB-1	EXPEDIA GROUP INC 7.456% 08/15/18		02/26/2018	Pershing LLC		666,953	650,000	752,270	670,392	81,878			81,878		752,270		(85,317)	(85,317)	23,186	08/15/2018
30212P-AB-1	EXPEDIA GROUP INC 7.456% 08/15/18		08/15/2018	Maturity		36,269,000	36,269,000	41,438,592	37,406,809	4,031,783			4,031,783		41,438,592		(5,169,592)	(5,169,592)	2,704,217	08/15/2018
30212P-AP-0	EXPEDIA GROUP INC SERIES WI 3.800% 02/15/28		03/09/2018	Various		260,604	275,000	274,748	265,735	9,013			9,013		274,748		(14,144)	(14,144)	4,019	02/15/2028
30212P-AM-7	EXPEDIA GROUP INC SERIES WI 5.000% 02/15/26		11/28/2018	MARKETAXESS CORP		499,905	500,000	497,675	534,512	(36,837)			(36,837)		497,675		2,230	2,230	32,292	02/15/2026
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO 3.300% 02/25/21		08/28/2018	Various		1,285,814	1,280,000	1,279,787	1,300,089	(20,302)			(20,302)		1,279,787		6,027	6,027	25,196	02/25/2021
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/46		10/11/2018	Various		1,550,731	1,545,000	1,621,121	1,643,553	(22,431)			(22,431)		1,621,122		(70,391)	(70,391)	54,756	07/15/2046
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO SERIES 10YR 4.500% 02/25/26		11/30/2018	Various		3,627,280	3,612,000	3,730,997	3,833,081	(102,084)			(102,084)		3,730,997		(103,717)	(103,717)	206,231	02/25/2026
30231G-AJ-1	EXXON MOBIL CORP 2.397% 03/06/22		05/16/2018	Various		622,650	640,000	653,510	638,973	14,538			14,538		653,511		(30,861)	(30,861)	10,739	03/06/2022
313747-AW-7	FEDERAL REALTY INVS TRST 2.550% 01/15/21		10/31/2018	Transfer in Kind		132,376	135,000	134,633	135,091	(457)			(457)		134,634		(2,258)	(2,258)	4,456	01/15/2021
313747-AR-8	FEDERAL REALTY INVS TRST 5.900% 04/01/20		01/02/2018	Call 107.9530		2,419,227	2,241,000	2,718,750	2,418,668	300,082			300,082		2,718,750		(477,750)	(477,750)	211,281	04/01/2020
31428X-BB-1	FEDEX CORP 4.100% 02/01/45		01/30/2018	Stifel, Nicolaus & Co, Inc		100,309	100,000	98,911	103,078	(4,167)			(4,167)		98,911		1,398	1,398	2,050	02/01/2045
31428X-BG-0	FEDEX CORP 4.550% 04/01/46		01/30/2018	Salomon Brothers		857,816	800,000	796,488	878,569	(82,081)			(82,081)		796,488		61,328	61,328	12,133	04/01/2046
31331F-AX-9	FEDEX CORPORATION SERIES 981A 6.720% 07/15/23		01/15/2018	Redemption 100.0000		31,101	31,101	34,750	33,589	1,160			1,160		34,749		(3,648)	(3,648)	1,045	07/15/2023
31620M-AU-0	FIDELITY NATIONAL INFORMATION 4.500% 08/15/46		02/13/2018	Bank of America Securities		73,181	75,000	78,260	78,179	82			82		78,261		(5,080)	(5,080)	1,688	08/15/2046
31620M-AR-7	FIDELITY NATIONAL INFORMATION 5.000% 10/15/25		03/05/2018	Credit Suisse Securities USA		142,158	133,000	132,640	146,980	(14,341)			(14,341)		132,639		9,519	9,519	2,623	10/15/2025
31680G-AD-8	FIFTH THIRD AUTO TRUST SERIES 2015-1 CLASS A3 1.420% 03/16/20		10/31/2018	Transfer in Kind		36,515	36,551	36,545	36,478	67			67		36,545		(30)	(30)	456	03/16/2020
31680G-AD-8	FIFTH THIRD AUTO TRUST SERIES 2015-1 CLASS A3 1.420% 03/16/20		10/15/2018	Paydown		205,815	205,815	205,781	205,402	379			379		205,781		34	34	1,265	03/16/2020
30605X-AA-1	FIREWAY OUTDOOR FUNDING LLC SERIES 2012-1 CLASS A2 144A 4.212% 10/15/42		12/15/2018	Paydown		669,831	669,831	686,891	683,052	3,839			3,839		686,891		(17,060)	(17,060)	26,260	10/15/2042
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 2004-FFH4 CLASS M5 4.081% 01/25/35		10/02/2018	Piper Jaffray		174,754	173,939	174,809	176,563	(1,755)			(1,755)		174,808		(54)	(54)	4,689	01/25/2035
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 2004-FFH4 CLASS M5 4.081% 01/25/35		12/26/2018	Paydown		400,558	400,558	402,561	406,602	(4,041)			(4,041)		402,561		(2,003)	(2,003)	6,727	01/25/2035
86359D-BM-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 2005-FF3 CLASS M3 3.226% 04/25/35		04/25/2018	Paydown		237,058	237,058	235,873	237,533	(1,660)			(1,660)		235,873		1,185	1,185	1,527	04/25/2035
32027N-SJ-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2005-FF6 CLASS M1 3.136% 05/25/36		03/06/2018	Morgan Stanley CO Incorporated															7	05/25/2036
32027N-UM-1	FIRST FRANKLIN MTG LOAN ASSET SERIES 2005-FF7 CLASS M2 3.211% 07/25/35		12/26/2018	Paydown		199,355	199,355	180,697	199,865	(19,168)			(19,168)		180,697		18,658	18,658	2,785	07/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
318340-AB-2	FIRST FRANKLIN MTG LOAN ASSET SERIES 2006-FFA CLASS A2 2.806% 09/25/26		12/26/2018	Paydown		27,751	27,751	27,692	6,732	20,959			20,959		27,691		60	60	217	09/25/2026
320517-AB-1	FIRST HORIZON NATIONAL CORP 3.500% 12/15/20		10/16/2018	Various		21,478,243	21,265,000	21,244,418	21,715,417	(470,998)			(470,998)		21,244,419		233,824	233,824	184,439	12/15/2020
32057L-AA-6	FIRST INVESTORS AUTO OWNER TRU SERIES 2016-1A CLASS A1 144A 1.920% 05/15/20		03/15/2018	Paydown		379,191	379,191	379,183	379,157	26			26		379,183		8	8	1,182	05/15/2020
32057H-AC-1	FIRST INVESTORS AUTO OWNER TRU SERIES 2016-2A CLASS A2 144A 1.870% 11/15/21		10/04/2018	Various		7,845,789	7,900,000	7,898,235	7,866,997	31,238			31,238		7,898,235		(52,446)	(52,446)	103,691	11/15/2021
33616C-AB-6	FIRST REPUBLIC BANK/SAN FRAN 4.375% 08/01/46		10/19/2018	MARKETAXESS CORP		496,103	545,000	533,757	557,167	(23,410)			(23,410)		533,757		(37,654)	(37,654)	29,275	08/01/2046
337158-AF-6	FIRST TENNESSEE BANK BKNT 2.950% 12/01/19		08/23/2018	Toronto Dominion Securities		423,942	425,000	428,685	427,829	856			856		428,685		(4,743)	(4,743)	9,264	12/01/2019
337738-AN-8	FISERV INC 2.700% 06/01/20		10/31/2018	Transfer in Kind		1,434,568	1,450,000	1,486,569	1,459,059	27,510			27,510		1,486,569		(52,001)	(52,001)	35,888	06/01/2020
337738-AJ-7	FISERV INC 4.625% 10/01/20		09/26/2018	Corporate Action		681,145	662,000	708,226	698,593	9,633			9,633		708,226		(27,081)	(27,081)	30,618	10/01/2020
33829T-AA-4	FIVE CORNERS FUNDING TRS SERIES 144A 4.419% 11/15/23		07/25/2018	Various		7,444,333	7,125,000	7,617,065	7,635,354	(18,289)			(18,289)		7,617,065		(172,732)	(172,732)	128,648	11/15/2023
33843J-AA-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2015-1 CLASS A 144A 1.630% 06/15/20		05/15/2018	Paydown		129,419	129,419	129,404	129,200	204			204		129,404		15	15	453	06/15/2020
33843K-AA-5	FLAGSHIP CREDIT AUTO TRUST SERIES 2015-2 CLASS A 144A 1.980% 10/15/20		11/15/2018	Paydown		807,388	807,388	807,304	807,461	(156)			(156)		807,305		83	83	7,193	10/15/2020
33843L-AA-3	FLAGSHIP CREDIT AUTO TRUST SERIES 2015-3 CLASS A 144A 2.380% 10/15/20		12/15/2018	Paydown		552,810	552,810	553,835	553,792	43			43		553,835		(1,025)	(1,025)	6,698	10/15/2020
33843M-AA-1	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-1 CLASS A 144A 2.770% 12/15/20		12/15/2018	Paydown		1,040,752	1,040,752	1,038,252	1,044,284	(6,032)			(6,032)		1,038,252		2,500	2,500	14,710	12/15/2020
33843N-AC-5	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-2 CLASS A2 3.050% 08/16/21		10/11/2018	Wells Fargo Securities		2,052,301	2,051,820	2,051,694	2,056,288	(4,593)			(4,593)		2,051,695		606	606	46,935	08/16/2021
33843N-AC-5	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-2 CLASS A2 3.050% 08/16/21		10/15/2018	Paydown		1,188,180	1,188,180	1,188,107	1,190,767	(2,660)			(2,660)		1,188,107		73	73	28,742	08/16/2021
33843P-AC-0	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-3 CLASS A2 144A 2.050% 11/15/20		10/04/2018	Various		4,337,918	4,346,917	4,346,154	4,346,717	(562)			(562)		4,346,155		(8,237)	(8,237)	30,354	11/15/2020
33843P-AC-0	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-3 CLASS A2 144A 2.050% 11/15/20		09/15/2018	Paydown		1,343,083	1,343,083	1,342,346	1,343,021	(675)			(675)		1,342,346		737	737	15,675	11/15/2020
33844F-AC-1	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-4 CLASS B 144A 2.410% 10/15/21		09/17/2018	Wachovia Capital Markets		15,769,275	15,900,000	15,898,005	15,840,584	57,421			57,421		15,898,005		(128,730)	(128,730)	197,307	10/15/2021
33844F-AD-9	FLAGSHIP CREDIT AUTO TRUST SERIES 2016-4 CLASS C 144A 2.710% 11/15/22		10/15/2018	Bank of America Securities		6,523,688	6,600,000	6,599,635	6,482,568	117,068			117,068		6,599,636		(75,948)	(75,948)	149,050	11/15/2022
33843Q-AC-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2017-1 CLASS B 144A 2.830% 03/15/23		11/15/2018	Wachovia Capital Markets		2,404,623	2,415,000	2,414,923	2,420,151	(5,228)			(5,228)		2,414,923		(10,300)	(10,300)	62,649	03/15/2023
302445-AD-3	FLIR SYSTEMS INC 3.125% 06/15/21		10/17/2018	Various		7,475,521	7,570,000	7,564,777	7,626,006	(61,229)			(61,229)		7,564,777		(89,256)	(89,256)	109,836	06/15/2021
341081-ET-0	FLORIDA POWER & LIGHT 4.950% 06/01/35		07/12/2018	BNY/SUNTRUST CAP MKT		2,009,844	1,800,000	2,155,403	2,132,877	22,526			22,526		2,155,403		(145,559)	(145,559)	55,688	06/01/2035
341099-CP-2	FLORIDA POWER CORP 3.100% 08/15/21		10/31/2018	Various		645,831	650,000	686,803	664,515	22,288			22,288		686,803		(40,972)	(40,972)	24,072	08/15/2021
341099-CK-3	FLORIDA POWER CORP 5.650% 06/15/18		06/15/2018	Maturity		273,000	273,000	302,511	277,620	24,891			24,891		302,511		(29,511)	(29,511)	7,712	06/15/2018
30257D-AA-6	FNA TRUST SERIES 2015-1 CLASS A 144A 3.240% 12/10/23		04/10/2018	Paydown		1,224,227	1,224,227	1,224,456	1,217,234	7,222			7,222		1,224,456		(229)	(229)	12,311	12/10/2023
34531G-AB-7	FORD CREDIT AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.560% 11/15/19		10/31/2018	Transfer in Kind		252,223	252,329	252,310	251,958	352			352		252,310		(87)	(87)	3,455	11/15/2019
34531G-AB-7	FORD CREDIT AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.560% 11/15/19		10/15/2018	Paydown		2,575,706	2,575,706	2,575,510	2,571,913	3,597			3,597		2,575,510		196	196	19,170	11/15/2019
34531D-AB-4	FORD CREDIT AUTO LEASE TRUST SERIES 2017-B CLASS A2A 1.800% 06/15/20		10/31/2018	Transfer in Kind		1,295,627	1,299,779	1,299,734	1,296,808	2,926			2,926		1,299,734		(4,107)	(4,107)	20,537	06/15/2020
34531D-AB-4	FORD CREDIT AUTO LEASE TRUST SERIES 2017-B CLASS A2A 1.800% 06/15/20		10/15/2018	Paydown		700,221	700,221	700,196	698,621	1,576			1,576		700,197		24	24	8,417	06/15/2020
34530Q-AD-2	FORD CREDIT AUTO OWNER TRUST SERIES 2015-A CLASS A3 1.280% 09/15/19		07/15/2018	Paydown		261,324	261,324	261,707	261,083	624			624		261,707		(383)	(383)	959	09/15/2019
34530V-AD-1	FORD CREDIT AUTO OWNER TRUST SERIES 2015-B CLASS A3 1.160% 11/15/19		09/15/2018	Paydown		230,789	230,789	230,768	230,363	405			405		230,768		21	21	984	11/15/2019
34530Y-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2015-C CLASS A3 1.410% 02/15/20		10/31/2018	Transfer in Kind		50,362	50,404	50,394	50,314	80			80		50,394		(32)	(32)	624	02/15/2020

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34530Y-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2015-C CLASS A3 1.410% 02/15/20		10/15/2018	Paydown		547,113	547,113	547,006	546,139	868			868		547,007		106	106	3,376	02/15/2020
34531F-AA-1	FORD CREDIT AUTO OWNER TRUST SERIES 2017-1 CLASS A 144A 2.620% 08/15/28		10/09/2018	HSBC Securities USA Inc FI		3,303,844	3,400,000	3,399,274	3,406,379	(7,104)			(7,104)		3,399,275		(95,431)	(95,431)	73,244	08/15/2028
34531E-AB-2	FORD CREDIT AUTO OWNER TRUST SERIES 2017-A CLASS A2A 1.330% 12/15/19		10/31/2018	Transfer in Kind		75,900	75,943	75,942	75,774	168			168		75,942		(42)	(42)	887	12/15/2019
34531E-AB-2	FORD CREDIT AUTO OWNER TRUST SERIES 2017-A CLASS A2A 1.330% 12/15/19		10/15/2018	Paydown		976,536	976,536	976,523	974,365	2,158			2,158		976,523		13	13	5,823	12/15/2019
345370-CQ-1	FORD MOTOR COMPANY 4.750% 01/15/43		08/14/2018	Various		85,517	100,000	90,458	101,414	(10,955)			(10,955)		90,459		(4,942)	(4,942)	5,152	01/15/2043
345370-CS-7	FORD MOTOR COMPANY 5.291% 12/08/46		10/12/2018	MARKETAXESS CORP		54,668	65,000	65,000	70,734	(5,734)			(5,734)		65,000		(10,332)	(10,332)	2,942	12/08/2046
345370-BX-7	FORD MOTOR COMPANY 6.500% 08/01/18		08/01/2018	Maturity		1,695,000	1,695,000	1,641,266	1,739,708	(98,443)			(98,443)		1,641,265		53,735	53,735	110,175	08/01/2018
345370-CA-6	FORD MOTOR COMPANY 7.450% 07/16/31		10/15/2018	Various		194,941	175,000	227,250	228,762	(1,512)			(1,512)		227,250		(32,309)	(32,309)	14,998	07/16/2031
345397-XY-4	FORD MOTOR CREDIT CO LLC 2.021% 05/03/19		10/09/2018	Morgan Stanley CO Incorporated		198,840	200,000	200,000	199,093	907			907		200,000		(1,160)	(1,160)	3,795	05/03/2019
345397-WP-4	FORD MOTOR CREDIT CO LLC 2.375% 03/12/19		05/25/2018	Salomon Brothers		17,180,828	17,250,000	17,333,280	17,256,187	77,094			77,094		17,333,281		(152,453)	(152,453)	293,609	03/12/2019
345397-YM-9	FORD MOTOR CREDIT CO LLC 2.425% 06/12/20		10/31/2018	Transfer in Kind		799,652	820,000	820,000	815,141	4,859			4,859		820,000		(20,348)	(20,348)	17,620	06/12/2020
345397-YE-7	FORD MOTOR CREDIT CO LLC 2.681% 01/09/20		05/10/2018	HSBC Securities Inc		8,487,572	8,565,000	8,565,000	8,585,662	(20,662)			(20,662)		8,565,000		(77,428)	(77,428)	194,546	01/09/2020
345397-XK-4	FORD MOTOR CREDIT CO LLC 3.157% 08/04/20		04/03/2018	Chase Sec		398,244	400,000	410,780	404,885	5,895			5,895		410,780		(12,536)	(12,536)	8,454	08/04/2020
345397-XW-8	FORD MOTOR CREDIT CO LLC 3.336% 03/18/21		03/20/2018	Various		1,591,662	1,600,000	1,661,971	1,625,016	36,955			36,955		1,661,971		(70,309)	(70,309)	26,336	03/18/2021
345397-WK-5	FORD MOTOR CREDIT CO LLC 4.375% 08/06/23		10/17/2018	Barclays Capital Inc		194,058	200,000	211,608	210,601	1,007			1,007		211,608		(17,550)	(17,550)	10,524	08/06/2023
345397-XT-5	FORD MOTOR CREDIT CO LLC SERIES MTN 2.943% 01/08/19		01/19/2018	Goldman Sachs		11,263,728	11,200,000	11,337,200	11,269,931	67,269			67,269		11,337,200		(73,472)	(73,472)	178,542	01/08/2019
34959J-AE-8	FORTIVE CORPORATION SERIES 144A 1.800% 06/15/19		10/31/2018	Various		239,953	240,000	240,235	238,268	1,968			1,968		240,236		(283)	(283)	3,283	06/15/2019
34959J-AF-5	FORTIVE CORPORATION SERIES 144A 2.350% 06/15/21		10/31/2018	Transfer in Kind		589,859	610,000	611,708	604,662	7,046			7,046		611,708		(21,849)	(21,849)	12,583	06/15/2021
35729P-LM-0	FREMONT HOME LOAN TRUST SERIES 2005-2 CLASS M2 3.226% 06/25/35		12/26/2018	Paydown		477,344	477,344	468,044	479,362	(11,319)			(11,319)		468,043		9,301	9,301	7,045	06/25/2035
30291D-AA-4	FRS LLC SERIES 2013-1 CLASS A-1 144A 1.800% 04/15/43		10/17/2018	Wells Fargo Securities		10,812	10,852	10,851	10,784	67			67		10,851		(39)	(39)	165	04/15/2043
30291D-AA-4	FRS LLC SERIES 2013-1 CLASS A-1 144A 1.800% 04/15/43		12/15/2018	Paydown		156,435	156,435	156,415	155,448	968			968		156,416		19	19	1,502	04/15/2043
302635-AA-5	FS INVESTMENT CORP 4.000% 07/15/19		10/22/2018	Various		4,767,867	4,769,000	4,745,060	4,825,534	(80,475)			(80,475)		4,745,059		22,808	22,808	156,531	07/15/2019
360271-AK-6	FULTON FINANCIAL CORP 3.600% 03/16/22		10/19/2018	MARKETAXESS CORP		194,486	200,000	199,230	200,796	(1,566)			(1,566)		199,230		(4,744)	(4,744)	7,940	03/16/2022
36143W-AA-9	GAHR COMMERCIAL MORTGAGE TRUST SERIES 2015-NRF CLASS AFL1 144 3.755% 12/15/34		10/31/2018	Transfer in Kind		117,588	117,551	117,337	117,592	(255)			(255)		117,337		251	251	3,587	12/15/2034
36143W-AJ-0	GAHR COMMERCIAL MORTGAGE TRUST SERIES 2015-NRF CLASS AFX 144A 3.235% 12/15/34		10/31/2018	Transfer in Kind		399,171	400,000	416,250	404,977	11,273			11,273		416,250		(17,079)	(17,079)	11,861	12/15/2034
36320M-AA-6	GALAXY CLO LTD SERIES 2015-20A CLASS A 144A 3.195% 07/20/27	D	03/14/2018	Paydown		13,990,000	13,990,000	13,990,000	14,004,564	(14,564)			(14,564)		13,990,000				166,059	07/20/2027
361448-AP-8	GATX CORP 2.375% 07/30/18		06/11/2018	Call 100.0305		65,020	65,000	64,828	65,058	(230)			(230)		64,828		172	172	1,353	07/30/2018
361448-AT-0	GATX CORP 2.500% 07/30/19		02/26/2018	Various		399,108	400,000	403,884	399,238	4,646			4,646		403,884		(4,776)	(4,776)	4,653	07/30/2019
361448-AN-3	GATX CORP 4.750% 06/15/22		04/23/2018	Barclays Capital LE		129,891	125,000	123,813	133,743	(9,931)			(9,931)		123,812		6,079	6,079	2,144	06/15/2022
36962G-5J-9	GENERAL ELEC CAP CORP 4.650% 10/17/21		02/12/2018	Wells Fargo Securities		640,832	609,000	645,534	655,670	(10,137)			(10,137)		645,533		(4,701)	(4,701)	9,204	10/17/2021
36962G-4J-0	GENERAL ELEC CAP CORP 5.500% 01/08/20		10/31/2018	Transfer in Kind		1,122,817	1,101,000	1,229,850	1,169,021	60,829			60,829		1,229,850		(107,033)	(107,033)	79,563	01/08/2020
36962G-3P-7	GENERAL ELEC CAP CORP 5.875% 01/14/38		01/23/2018	Barclays Capital LE		299,160	245,000	276,422	316,831	(40,409)			(40,409)		276,422		22,738	22,738	7,637	01/14/2038
36962G-3A-0	GENERAL ELEC CAP CORP 6.150% 08/07/37		04/23/2018	Pershing LLC		179,199	154,000	193,347	203,378	(10,031)			(10,031)		193,347		(14,148)	(14,148)	6,788	08/07/2037
36962G-7M-0	GENERAL ELEC CAP CORP SERIES MTN 2.200% 01/09/20		10/31/2018	Various		501,578	510,000	514,014	509,480	4,534			4,534		514,014		(12,436)	(12,436)	13,941	01/09/2020
369604-BF-9	GENERAL ELECTRIC CO 4.125% 10/09/42		10/12/2018	Wachovia Capital Markets		164,721	190,000	188,930	199,045	(10,114)			(10,114)		188,931		(24,210)	(24,210)	7,990	10/09/2042
370334-BH-6	GENERAL GROWTH PPTYS INC 5.650% 02/15/19		10/31/2018	Transfer in Kind		509,674	506,000	545,999	525,099	20,901			20,901		546,000		(36,326)	(36,326)	34,624	02/15/2019
37045V-AN-0	GENERAL MOTORS CO 4.200% 10/01/27		10/16/2018	Various		2,384,781	2,615,000	2,611,130	2,709,690	(98,560)			(98,560)		2,611,130		(226,349)	(226,349)	131,491	10/01/2027
37045V-AP-5	GENERAL MOTORS CO 5.150% 04/01/38		10/12/2018	Salomon Brothers		88,213	100,000	99,937	106,615	(6,678)			(6,678)		99,937		(11,724)	(11,724)	6,137	04/01/2038
37045V-AD-2	GENERAL MOTORS CO SERIES WI 3.500% 10/02/18		02/22/2018	Pershing LLC		578,111	575,000	575,000	580,981	(5,981)			(5,981)		575,000		3,111	3,111	8,050	10/02/2018

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37045X-BJ-4	GENERAL MOTORS FINANCIAL 2.400% 05/09/19		02/23/2018	Various		13,432,116	13,495,000	13,483,117	13,498,274	(15,157)			(15,157)		13,483,117		(51,001)	(51,001)	96,090	05/09/2019
37045X-BB-1	GENERAL MOTORS FINANCIAL 3.100% 01/15/19		02/22/2018	Various		3,583,356	3,568,000	3,566,359	3,587,097	(20,738)			(20,738)		3,566,359		16,997	16,997	67,518	01/15/2019
37045X-AR-7	GENERAL MOTORS FINANCIAL 3.150% 01/15/20		02/22/2018	JP Morgan Chase		150,329	150,000	150,638	151,695	(1,057)			(1,057)		150,638		(309)	(309)	2,901	01/15/2020
37045X-AY-2	GENERAL MOTORS FINANCIAL 3.200% 07/13/20		10/16/2018	Various		24,191,370	24,210,000	24,232,375	24,538,595	(306,220)			(306,220)		24,232,375		(41,005)	(41,005)	574,864	07/13/2020
37045X-CD-6	GENERAL MOTORS FINANCIAL 3.500% 11/07/24		10/12/2018	MITSUBISHI UFJ SECURITIES		228,690	245,000	244,637	244,499	138			138		244,637		(15,947)	(15,947)	8,075	11/07/2024
37045X-BK-1	GENERAL MOTORS FINANCIAL 3.700% 05/09/23		10/16/2018	Various		1,486,753	1,535,000	1,531,055	1,565,582	(34,527)			(34,527)		1,531,055		(44,302)	(44,302)	53,482	05/09/2023
37254B-AA-8	GENPACT LUXEMBOURG SARL SERIES 144A 3.700% 04/01/22	D	07/23/2018	Tax Free Exchange		25,776,322	25,660,000	25,776,322	25,503,121	273,201			273,201		25,776,322				770,085	04/01/2022
37331N-AF-8	GEORGIA-PACIFIC LLC SERIES 144A 2.539% 11/15/19		10/31/2018	Transfer in Kind		1,151,208	1,160,000	1,171,598	1,164,185	7,413			7,413		1,171,598		(20,390)	(20,390)	28,307	11/15/2019
375558-AY-9	GILEAD SCIENCES INC 2.350% 02/01/20		01/03/2018	Various		1,165,487	1,160,000	1,180,149	1,165,426	14,723			14,723		1,180,149		(14,662)	(14,662)	11,661	02/01/2020
375558-BK-8	GILEAD SCIENCES INC 4.150% 03/01/47		12/12/2018	Bank of America Securities		91,951	100,000	102,900	106,368	(3,468)			(3,468)		102,900		(10,949)	(10,949)	5,337	03/01/2047
375558-BD-4	GILEAD SCIENCES INC 4.750% 03/01/46		09/25/2018	Various		335,189	325,000	361,881	375,941	(14,060)			(14,060)		361,881		(26,692)	(26,692)	16,038	03/01/2046
377372-AD-9	GLAXOSMITHKLINE 5.650% 05/15/18		05/15/2018	Maturity		1,030,000	1,030,000	1,095,364	1,044,169	51,195			51,195		1,095,364		(65,364)	(65,364)	29,098	05/15/2018
L43274-AA-4	GLENCORE FINANCE EUROPE EMTN 4.125% 04/03/18	B	04/03/2018	Maturity		1,230,898	1,230,950	1,523,896	1,359,788	130,764			130,764	179,191	1,524,328	(145,415)	(148,015)	(293,430)	64,559	04/03/2018
378272-AP-3	GLENCORE FUNDING LLC SERIES 144A 3.000% 10/27/22		04/02/2018	Various		7,986,918	8,100,000	8,065,737	8,021,025	44,712			44,712		8,065,737		(78,819)	(78,819)	62,912	10/27/2022
378272-AQ-1	GLENCORE FUNDING LLC SERIES 144A 3.875% 10/27/27		10/11/2018	Millennium Advisors Llc		110,471	120,000	118,979	118,411	568			568		118,979		(8,508)	(8,508)	4,495	10/27/2027
378272-AH-1	GLENCORE FUNDING LLC SERIES 144A 4.625% 04/29/24		10/11/2018	Millennium Advisors Llc		310,955	310,000	314,556	327,298	(12,742)			(12,742)		314,556		(3,601)	(3,601)	13,780	04/29/2024
37890R-AE-5	GLOBAL CONTAINER ASSETS LTD SERIES 2015-1A CLASS A2 144A 3.450% 02/05/30	D	12/05/2018	Paydown		201,369	201,369	201,139	197,693	3,446			3,446		201,139		230	230	3,857	02/05/2030
37956A-AA-1	GLOBAL SC FINANACE SRL SERIES 2017-1A CLASS A 144A 3.850% 04/15/37		02/02/2018	Credit Suisse Securities USA		1,259,695	1,260,138	1,259,686	1,280,124	(20,437)			(20,437)		1,259,687		8	8	6,603	04/15/2037
37956A-AA-1	GLOBAL SC FINANACE SRL SERIES 2017-1A CLASS A 144A 3.850% 04/15/37		11/17/2018	Paydown		1,633,429	1,633,429	1,632,844	1,659,336	(26,492)			(26,492)		1,632,844		585	585	32,172	04/15/2037
37952U-AB-9	GLOBAL SC FINANCE SRL SERIES 2013-1A CLASS A 144A 2.980% 04/17/28	D	12/17/2018	Paydown		50,000	50,000	47,644	49,480	(1,836)			(1,836)		47,644		2,356	2,356	807	04/17/2028
37952U-AC-7	GLOBAL SC FINANCE SRL SERIES 2013-2A CLASS A 144A 3.670% 11/17/28	D	05/24/2018	Call 100.0000		1,412,880	1,412,880	1,426,641	1,389,697	36,944			36,944		1,426,641		(13,761)	(13,761)	22,613	11/17/2028
37952U-AC-7	GLOBAL SC FINANCE SRL SERIES 2013-2A CLASS A 144A 3.670% 11/17/28	D	05/17/2018	Paydown		108,750	108,750	109,809	106,965	2,844			2,844		109,809		(1,059)	(1,059)	998	11/17/2028
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 2014-1A CLASS A1 3.190% 07/17/29	D	10/18/2018	Bank of America Securities		139,769	143,750	143,720	142,706	1,014			1,014		143,720		(3,951)	(3,951)	3,885	07/17/2029
37952U-AD-5	GLOBAL SC FINANCE SRL SERIES 2014-1A CLASS A1 3.190% 07/17/29	D	12/17/2018	Paydown		430,833	430,833	430,743	427,705	3,038			3,038		430,743		90	90	7,410	07/17/2029
361844-AA-1	GLS AUTO RECEIVABLES TRUST SERIES 2015-1A CLASS A 144A 2.250% 12/15/20		03/15/2018	Paydown		274,050	274,050	274,030	273,923	106			106		274,029		21	21	999	12/15/2020
38013G-AC-3	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2015-2 CLASS A3 1.680% 12/20/18		03/20/2018	Paydown		171,396	171,396	171,387	171,364	23			23		171,387		9	9	386	12/20/2018
36251L-AB-9	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2016-2 CLASS A2A 1.280% 10/22/18		02/20/2018	Paydown		117,326	117,326	117,316	117,284	31			31		117,315		11	11	159	10/22/2018
36251L-AD-5	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2016-2 CLASS A3 1.620% 09/20/19		11/20/2018	Paydown		420,000	420,000	419,519	419,433	86			86		419,519		481	481	3,661	09/20/2019
36253W-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2017-1 CLASS A2A 1.670% 09/20/19		10/31/2018	Transfer in Kind		214,418	214,520	214,495	214,248	247			247		214,495		(77)	(77)	3,095	09/20/2019
36253W-AB-3	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2017-1 CLASS A2A 1.670% 09/20/19		10/20/2018	Paydown		3,102,085	3,102,085	3,101,729	3,098,164	3,565			3,565		3,101,729		356	356	25,305	09/20/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36254A-AD-6	GM FINANCIAL CONSUMER AUTOMOBI SERIES 2017-1A CLASS A3 144A 1.780% 10/18/21		10/09/2018	BMO Capital Markets Corp Bonds		2,689,719	2,720,000	2,719,601	2,703,464	16,137			16,137		2,719,601		(29,882)	(29,882)	39,674	10/18/2021
36254U-AD-2	GM FINANCIAL SECURITIZED TERM SERIES 2017-2A CLASS A3 144A 1.860% 12/16/21		10/31/2018	Transfer in Kind		1,490,174	1,510,000	1,509,905	1,499,291	10,615			10,615		1,509,906		(19,732)	(19,732)	24,575	12/16/2021
76112B-XX-3	GMAC MTG CORP LOAN TR SERIES 2005-AR5 CLASS 1A1 3.236% 09/19/35		12/01/2018	Paydown		312	312	324	264	60			60		324		(12)	(12)	7	09/19/2035
38021B-AG-5	GOAL CAPITAL FUNDING TRUST SERIES 2006-1 CLASS B 3.127% 08/25/42		11/26/2018	Paydown		387,681	387,681	340,976	360,424	(19,448)			(19,448)		340,976		46,705	46,705	5,721	08/25/2042
38021E-AA-2	GOAL CAPITAL FUNDING TRUST SERIES 2010-1 CLASS A 3.377% 08/25/48		11/26/2018	Paydown		449,172	449,172	431,153	445,731	(14,578)			(14,578)		431,153		18,019	18,019	7,274	08/25/2048
38021F-AB-7	GOAL CAPITAL FUNDING TRUST SERIES 2015-1 CLASS B 144A 4.006% 09/25/43		10/11/2018	Cantor Fitzgerald & Co		97,375	100,000	86,750	90,187	(3,437)			(3,437)		86,750		10,625	10,625	2,754	09/25/2043
38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES SERIES 2013-7A CLASS A 144A 3.640% 04/25/25	D	06/08/2018	Call 100.0000		6,219,460	6,219,460	6,147,964	6,220,754	(72,790)			(72,790)		6,147,964		71,496	71,496	111,707	04/25/2025
38137D-AA-5	GOLDENTREE LOAN OPPORTUNITIES SERIES 2013-7A CLASS A 144A 3.640% 04/25/25	D	04/25/2018	Paydown		8,430,057	8,430,057	8,333,149	8,431,810	(98,661)			(98,661)		8,333,149		96,908	96,908	74,361	04/25/2025
38141G-VT-8	GOLDMAN SACHS GROUP INC 2.000% 04/25/19		10/31/2018	Transfer in Kind		228,904	230,000	229,361	229,306	54			54		229,360		(456)	(456)	4,677	04/25/2019
38145G-AJ-9	GOLDMAN SACHS GROUP INC 2.300% 12/13/19		10/31/2018	Transfer in Kind		643,317	650,000	649,513	649,583	(70)			(70)		649,513		(6,196)	(6,196)	13,206	12/13/2019
38141G-WG-5	GOLDMAN SACHS GROUP INC 2.600% 12/27/20		08/14/2018	BMO Capital Markets Corp Bonds		531,998	540,000	539,627	539,941	(313)			(313)		539,628		(7,630)	(7,630)	7,900	12/27/2020
38141G-VP-6	GOLDMAN SACHS GROUP INC 2.750% 09/15/20		07/31/2018	Pershing LLC		930,920	940,000	959,984	944,698	15,287			15,287		959,985		(29,065)	(29,065)	22,762	09/15/2020
38143U-8F-1	GOLDMAN SACHS GROUP INC 2.875% 02/25/21		10/31/2018	Various		36,929,270	37,312,000	37,430,140	37,587,876	(157,735)			(157,735)		37,430,141		(500,871)	(500,871)	1,087,664	02/25/2021
38148Y-AC-2	GOLDMAN SACHS GROUP INC 2.876% 10/31/22		10/31/2018	Transfer in Kind		291,651	300,000	300,000	299,140	860			860		300,000		(8,349)	(8,349)	8,652	10/31/2022
38141G-WC-4	GOLDMAN SACHS GROUP INC 3.000% 04/26/22		10/31/2018	Transfer in Kind		720,292	740,000	737,632	742,901	(5,269)			(5,269)		737,632		(17,340)	(17,340)	22,508	04/26/2022
38141G-WN-0	GOLDMAN SACHS GROUP INC 3.487% 07/24/23		10/31/2018	Transfer in Kind		332,200	330,000	330,000	332,833	(2,833)			(2,833)		330,000		2,200	2,200	10,132	07/24/2023
38141E-A5-8	GOLDMAN SACHS GROUP INC 5.375% 03/15/20		08/24/2018	Various		1,325,327	1,275,000	1,445,384	1,351,922	93,462			93,462		1,445,384		(120,057)	(120,057)	54,478	03/15/2020
38141G-GS-7	GOLDMAN SACHS GROUP INC 5.750% 01/24/22		10/16/2018	Various		10,283,046	9,650,000	10,936,180	10,700,216	235,964			235,964		10,936,180		(653,134)	(653,134)	587,184	01/24/2022
38141G-ES-9	GOLDMAN SACHS GROUP INC 5.950% 01/15/27		10/10/2018	Goldman Sachs		198,765	183,000	208,013	213,776	(5,763)			(5,763)		208,013		(9,248)	(9,248)	13,520	01/15/2027
38141G-FG-4	GOLDMAN SACHS GROUP INC 5.950% 01/18/18		01/18/2018	Maturity		549,000	549,000	621,376	549,866	71,510			71,510		621,376		(72,376)	(72,376)	16,333	01/18/2018
38141G-CU-6	GOLDMAN SACHS GROUP INC 6.125% 02/15/33		09/24/2018	Corporate Action		3,630,157	3,081,000	3,576,284	3,926,909	(350,625)			(350,625)		3,576,284		53,873	53,873	210,728	02/15/2033
38141G-FM-1	GOLDMAN SACHS GROUP INC 6.150% 04/01/18		02/12/2018	Bony/Toronto Dominion Sec		1,005,130	1,000,000	1,137,460	1,010,524	126,936			126,936		1,137,460		(132,330)	(132,330)	22,721	04/01/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC 6.150% 04/01/18		04/01/2018	Maturity		17,768,000	17,768,000	20,201,193	17,954,998	2,246,195			2,246,195		20,201,193		(2,433,193)	(2,433,193)	546,366	04/01/2018
38141E-A2-5	GOLDMAN SACHS GROUP INC 7.500% 02/15/19		09/24/2018	Various		804,766	780,000	975,622	824,331	151,291			151,291		975,622		(170,856)	(170,856)	48,842	02/15/2019
38217K-AA-2	GOODGREEN TRUST SERIES 2016-1A CLASS A 144A 3.230% 10/15/52		10/17/2018	Deutsche Bank		535,949	572,251	571,966	570,752	1,214			1,214		571,966		(36,017)	(36,017)	19,236	10/15/2052
38217K-AA-2	GOODGREEN TRUST SERIES 2016-1A CLASS A 144A 3.230% 10/15/52		12/15/2018	Paydown		4,117,639	4,117,639	4,115,588	4,106,852	8,736			8,736		4,115,588		2,051	2,051	71,260	10/15/2052
38217V-AA-8	GOODGREEN TRUST SERIES 2017-1A CLASS A 144A 3.740% 10/15/52		10/17/2018	DEPOSITORY TRUST COMP		131,328	136,533	136,470	135,574	896			896		136,470		(5,142)	(5,142)	5,326	10/15/2052
38217V-AA-8	GOODGREEN TRUST SERIES 2017-1A CLASS A 144A 3.740% 10/15/52		12/15/2018	Paydown		2,306,647	2,306,647	2,305,573	2,290,438	15,136			15,136		2,305,574		1,073	1,073	50,881	10/15/2052
38218Q-AA-8	GOODGREEN TRUST SERIES 2017-2A CLASS A 144A 3.260% 10/15/53		10/17/2018	Deutsche Bank		296,294	313,850	313,817	311,440	2,377			2,377		313,817		(17,523)	(17,523)	9,758	10/15/2053
38218Q-AA-8	GOODGREEN TRUST SERIES 2017-2A CLASS A 144A 3.260% 10/15/53		12/15/2018	Paydown		2,619,904	2,619,904	2,619,627	2,599,786	19,841			19,841		2,619,627		277	277	43,698	10/15/2053
38869P-AK-0	GRAPHIC PACKAGING INTERNATIONA 4.750% 04/15/21		04/03/2018	Various		712,913	700,000	734,981	731,500	3,481			3,481		734,981		(22,068)	(22,068)	14,237	04/15/2021
393513-AF-3	GREEN TREE MORTGAGE LOAN TRUST SERIES 2005-HE1 CLASS M2 144A 3.331% 12/25/32		10/17/2018	Various		120,876	121,751	116,957	122,695	(5,738)			(5,738)		116,957		3,919	3,919	2,881	12/25/2032
393513-AF-3	GREEN TREE MORTGAGE LOAN TRUST SERIES 2005-HE1 CLASS M2 144A 3.331% 12/25/32		12/26/2018	Paydown		1,186,508	1,186,508	1,139,789	1,195,703	(55,914)			(55,914)		1,139,789		46,719	46,719	17,586	12/25/2032
20173M-AG-5	GREENWICH CAPITAL SERIES 2006-GG7 CLASS AM 5.666% 07/10/38		10/22/2018	JPMorgan Securities Inc		176,320	176,262	185,676	178,018	7,657			7,657		185,675		(9,355)	(9,355)	8,978	07/10/2038
20173M-AG-5	GREENWICH CAPITAL SERIES 2006-GG7 CLASS AM 5.666% 07/10/38		12/01/2018	Paydown		1,802,261	1,802,261	1,883,806	1,820,226	63,580			63,580		1,883,806		(81,545)	(81,545)	39,990	07/10/2038
36192K-AT-4	GS MORTGAGE SECURITIES CORP II SERIES 2012-GCJ7 CLASS A4 3.377% 05/10/45		10/31/2018	Transfer in Kind		1,844,114	1,847,252	1,903,896	1,890,440	13,456			13,456		1,903,896		(59,782)	(59,782)	57,783	05/10/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36192K-AT-4	GS MORTGAGE SECURITIES CORP II SERIES 2012-GCJ7 CLASS A4 3.377% 05/10/45		09/01/2018	Paydown		50,010	50,010	51,544	51,180	364			364		51,544		(1,534)	(1,534)	1,142	05/10/2045
36192K-AU-1	GS MORTGAGE SECURITIES CORP II SERIES 2012-GCJ7 CLASS AAB 2.935% 05/10/45		10/31/2018	Transfer in Kind		462,096	464,278	477,988	466,929	11,060			11,060		477,989		(15,893)	(15,893)	12,567	05/10/2045
36192K-AU-1	GS MORTGAGE SECURITIES CORP II SERIES 2012-GCJ7 CLASS AAB 2.935% 05/10/45		10/01/2018	Paydown		174,327	174,327	179,475	175,322	4,153			4,153		179,475		(5,148)	(5,148)	2,415	05/10/2045
36248E-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2010-C2 CLASS A1 144A 3.849% 12/10/43		12/01/2018	Paydown		29,178	29,178	30,266	29,801	465			465		30,266		(1,088)	(1,088)	612	12/10/2043
36242D-BJ-1	GSAMP TRUST SERIES 2004-9 CLASS 2A1 4.104% 08/25/34		12/01/2018	Paydown		3,018	3,018	3,039	3,039						3,039		(21)	(21)	66	08/25/2034
36242D-2A-0	GSAMP TRUST SERIES 2005-AHL CLASS M1 3.146% 04/25/35		12/26/2018	Paydown		158,960	158,960	149,389	159,704	(10,315)			(10,315)		149,389		9,571	9,571	1,853	04/25/2035
36242D-H7-1	GSAMP TRUST SERIES 2005-SEA1 CLASS 2A1 3.832% 04/25/35		12/01/2018	Paydown		1,579	1,579	1,576	1,652	(75)			(75)		1,577		2	2	34	04/25/2035
362341-TM-1	GSAMP TRUST SERIES 2005-SEA2 CLASS A1 144A 2.856% 01/25/45		06/25/2018	Paydown		422,811	422,811	405,898	420,745	(14,846)			(14,846)		405,899		16,912	16,912	2,449	01/25/2045
36242D-N4-1	GSAMP TRUST SERIES 2007-6 CLASS M3 3.226% 03/25/35		03/26/2018	Paydown		242,754	242,754	226,360	242,881	(16,521)			(16,521)		226,360		16,394	16,394	752	03/25/2035
36228F-5Z-5	GSR MORTGAGE LOAN TRUST SERIES 2004-SEA2 CLASS AM1 2.866% 03/25/34		10/25/2018	Paydown		38,370	38,370	37,921	38,377	(457)			(457)		37,920		450	450	422	03/25/2034
362341-ZB-8	GSR MORTGAGE LOAN TRUST SERIES 2005-HE5 CLASS M1 2.926% 11/25/35		03/26/2018	Paydown		105,337	105,337	71,761	105,338	(33,577)			(33,577)		71,761		33,576	33,576	250	11/25/2035
362725-AC-7	GSRPM MORTGAGE LOAN TRUST SERIES 2006-2 CLASS A2 144A 2.806% 09/25/36		12/26/2018	Paydown		181,811	181,811	173,175	182,058	(8,883)			(8,883)		173,175		8,636	8,636	2,401	09/25/2036
40066N-AA-4	GUANAY FINANCE LTD SERIES 144A 6.000% 12/15/20	D	12/15/2018	Redemption 100.0000		946,638	946,638	946,638	972,245	(25,607)			(25,607)		946,638				36,278	12/15/2020
40139L-AA-1	GUARDIAN LIFE GLOB FUND SERIES 144A 2.000% 04/26/21		10/31/2018	Transfer in Kind		1,096,298	1,135,000	1,115,172	1,111,829	3,342			3,342		1,115,171		(18,873)	(18,873)	23,015	04/26/2021
411707-AA-0	HARDEES FUND LLC SERIES 2013-1A CLASS A2 144A 4.474% 03/20/43		06/20/2018	Paydown		15,561,514	15,561,514	15,741,376	15,612,315	129,061			129,061		15,741,376		(179,862)	(179,862)	390,409	03/20/2043
413875-AP-0	HARRIS CORP 1.999% 04/27/18		04/27/2018	Maturity		250,000	250,000	248,838	249,738	(901)			(901)		248,837		1,163	1,163	2,499	04/27/2018
416515-AP-9	HARTFORD FINANCIAL SERVICES 6.100% 10/01/41		09/07/2018	Wells Fargo Securities		299,077	250,000	302,119	331,663	(29,544)			(29,544)		302,119		(3,042)	(3,042)	13,335	10/01/2041
416515-BA-1	HARTFORD FINANCIAL SERVICES 6.625% 03/30/40		01/18/2018	National Financial Services Co		101,865	75,000	101,904	104,326	(2,421)			(2,421)		101,905		(40)	(40)	1,454	03/30/2040
404119-BM-0	HCA INC 3.750% 03/15/19		09/10/2018	Call 100.4861		5,149,913	5,125,000	5,281,748	5,169,843	111,905			111,905		5,281,748		(156,748)	(156,748)	214,431	03/15/2019
42225U-AD-6	HEALTHCARE TRUST OF AMERICA 3.500% 08/01/26		10/16/2018	Various		1,165,481	1,250,000	1,246,513	1,230,721	15,791			15,791		1,246,512		(81,031)	(81,031)	50,549	08/01/2026
423012-AE-3	HEINEKEN NV SERIES 144A 4.000% 10/01/42	D	01/30/2018	Salomon Brothers		402,200	400,000	377,484	410,529	(33,045)			(33,045)		377,484		24,716	24,716	5,333	10/01/2042
42329G-AA-8	HELIOS ISSUER LLC SERIES 2017-1A CLASS A 144A 4.940% 09/20/49		09/20/2018	Paydown		685,840	685,840	685,518	702,782	(17,264)			(17,264)		685,518		322	322	24,783	09/20/2049
423457-AB-6	HELMERICH & PAYNE INTL SERIES WI 4.650% 03/15/25		10/16/2018	Various		1,016,042	1,000,000	994,250	1,052,649	(58,399)			(58,399)		994,250		21,792	21,792	50,425	03/15/2025
423457-AB-6	HELMERICH & PAYNE INTL SERIES WI 4.650% 03/15/25		12/18/2018	Taxable Exchange		11,451,063	11,290,000	11,645,624	11,884,410	(238,787)			(238,787)		11,645,623		(194,560)	(194,560)	691,748	03/15/2025
42710W-AA-0	HERCULES CAPITAL FUNDING TRUST SERIES 2014-1A CLASS A 144A 3.524% 04/16/21		10/16/2018	Paydown		1,931,127	1,931,127	1,931,127	1,932,937	(1,810)			(1,810)		1,931,127				32,726	04/16/2021
427096-AG-7	HERCULES CAPITAL INC 4.625% 10/23/22		10/16/2018	Various		4,846,123	5,000,000	4,972,450	5,069,690	(97,240)			(97,240)		4,972,450		(126,327)	(126,327)	197,377	10/23/2022
42770L-AA-1	HERO FUNDING TRUST SERIES 2015-1A CLASS A 144A 3.840% 09/21/40		12/20/2018	Paydown		262,401	262,401	271,913	266,993	4,920			4,920		271,913		(9,512)	(9,512)	7,229	09/21/2040
42770X-AA-5	HERO FUNDING TRUST SERIES 2016-3A CLASS A1 144A 3.080% 09/20/42		10/17/2018	Various		699,327	727,518	727,459	717,996	9,463			9,463		727,459		(28,132)	(28,132)	18,715	09/20/2042
42770X-AA-5	HERO FUNDING TRUST SERIES 2016-3A CLASS A1 144A 3.080% 09/20/42		12/20/2018	Paydown		2,831,484	2,831,484	2,831,254	2,792,876	38,378			38,378		2,831,254		230	230	61,560	09/20/2042
40417Q-AA-3	HERO FUNDING TRUST SERIES 2016-4A CLASS A1 144A 3.570% 09/20/47		10/17/2018	Morgan Stanley CO Incorporated		267,956	276,243	276,132	280,738	(4,606)			(4,606)		276,132		(8,176)	(8,176)	11,134	09/20/2047
40417Q-AA-3	HERO FUNDING TRUST SERIES 2016-4A CLASS A1 144A 3.570% 09/20/47		12/20/2018	Paydown		2,069,088	2,069,088	2,068,255	2,102,753	(34,498)			(34,498)		2,068,255		833	833	52,244	09/20/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40417Q-AC-9	HERO FUNDING TRUST SERIES 2016-4A CLASS A2 144A 4.290% 09/20/47		12/20/2018	Paydown		1,176,472	1,176,472	1,205,568	1,238,476	(32,908)			(32,908)		1,205,568		(29,096)	(29,096)	35,888	09/20/2047
42771L-AB-8	HERO FUNDING TRUST SERIES 2017-2 CLASS A1 3.280% 09/20/48		12/20/2018	Paydown		738,744	738,744	738,648	735,810	2,838			2,838		738,648		96	96	16,875	09/20/2048
42771L-AC-6	HERO FUNDING TRUST SERIES 2017-2 CLASS A2 4.070% 09/20/48		12/20/2018	Paydown		603,336	603,336	618,343	615,285	3,058			3,058		618,343		(15,007)	(15,007)	17,102	09/20/2048
42771A-AA-4	HERO FUNDING TRUST SERIES 2017-3A CLASS A1 144A 3.190% 09/20/48		10/17/2018	Deutsche Bank		342,137	359,140	359,019	358,166	853			853		359,019		(16,882)	(16,882)	10,156	09/20/2048
42771A-AA-4	HERO FUNDING TRUST SERIES 2017-3A CLASS A1 144A 3.190% 09/20/48		12/20/2018	Paydown		1,713,744	1,713,744	1,713,164	1,708,901	4,263			4,263		1,713,164		580	580	26,354	09/20/2048
428041-AQ-0	HERTZ FLEET LEASE FUNDING LP SERIES 2016-1 CLASS A1 144A 3.487% 04/10/30		11/05/2018	Deutsche Bank		810,912	810,247	810,247	812,431	(2,184)			(2,184)		810,247		665	665	22,227	04/10/2030
428041-AQ-0	HERTZ FLEET LEASE FUNDING LP SERIES 2016-1 CLASS A1 144A 3.487% 04/10/30		10/10/2018	Paydown		675,560	675,560	675,560	677,381	(1,821)			(1,821)		675,560				8,575	04/10/2030
428041-AV-9	HERTZ FLEET LEASE FUNDING LP SERIES 2016-1 CLASS A2 144A 1.960% 04/10/30		10/04/2018	Various		1,279,026	1,280,983	1,280,960	1,273,314	7,646			7,646		1,280,960		(1,934)	(1,934)	13,977	04/10/2030
428041-AV-9	HERTZ FLEET LEASE FUNDING LP SERIES 2016-1 CLASS A2 144A 1.960% 04/10/30		09/10/2018	Paydown		612,844	612,844	612,833	609,175	3,658			3,658		612,833		11	11	4,804	04/10/2030
428236-BR-3	HEWLETT-PACKARD CO 6.000% 09/15/41		03/07/2018	Merrill Lynch Pierce Fenner Sm		106,182	100,000	106,127	106,931	(804)			(804)		106,127		55	55	2,900	09/15/2041
428291-AN-8	HEXCEL CORP 3.950% 02/15/27		08/09/2018	Various		620,571	635,000	632,200	647,355	(15,155)			(15,155)		632,200		(11,629)	(11,629)	22,455	02/15/2027
431282-AF-9	HIGHWOODS REALTY LIMITED 7.500% 04/15/18		04/15/2018	Maturity		9,425,000	9,425,000	11,096,550	9,567,623	1,528,927			1,528,927		11,096,550		(1,671,550)	(1,671,550)	353,438	04/15/2018
432837-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2013-A CLASS A 144A 2.280% 01/25/26		12/25/2018	Paydown		1,141,616	1,141,616	1,147,325	1,133,743	13,582			13,582		1,147,325		(5,709)	(5,709)	13,412	01/25/2026
43284A-AA-2	HILTON GRAND VACATIONS TRUST SERIES 2014-AA CLASS A 144A 1.770% 11/25/26		11/14/2018	Wachovia Capital Markets		852,661	869,231	869,090	854,654	14,436			14,436		869,090		(16,429)	(16,429)	13,719	11/25/2026
43284A-AA-2	HILTON GRAND VACATIONS TRUST SERIES 2014-AA CLASS A 144A 1.770% 11/25/26		12/25/2018	Paydown		1,186,700	1,186,700	1,186,388	1,166,799	19,589			19,589		1,186,388		312	312	10,302	11/25/2026
43283A-AA-3	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS A 144A 2.660% 12/26/28		03/21/2018	Deutsche Bank		622,300	632,605	632,517	628,105	4,412			4,412		632,517		(10,217)	(10,217)	4,113	12/26/2028
43283A-AA-3	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS A 144A 2.660% 12/26/28		02/25/2018	Paydown		37,390	37,390	37,384	37,124	261			261		37,385		5	5	128	12/26/2028
43283A-AB-1	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS B 144A 2.960% 12/26/28		12/25/2018	Paydown		1,804,722	1,804,722	1,804,638	1,782,191	22,446			22,446		1,804,637		85	85	27,481	12/26/2028
437076-BL-5	HOME DEPOT 2.000% 04/01/21		04/11/2018	Salomon Brothers		415,183	425,000	423,487	420,811	2,677			2,677		423,488		(8,305)	(8,305)	4,533	04/01/2021
437076-AS-1	HOME DEPOT 5.875% 12/16/36		05/01/2018	Millennium Advisors Llc		124,207	100,000	132,026	135,321	(3,295)			(3,295)		132,026		(7,819)	(7,819)	2,236	12/16/2036
43814T-AC-6	HONDA AUTO RECEIVABLE OWNER TR SERIES 2017-1 CLASS A3 1.720% 07/21/21		10/09/2018	BNP Paribas Securities Bond		3,236,555	3,265,511	3,265,316	3,244,664	20,653			20,653		3,265,317		(28,762)	(28,762)	45,246	07/21/2021
43814T-AC-6	HONDA AUTO RECEIVABLE OWNER TR SERIES 2017-1 CLASS A3 1.720% 07/21/21		09/21/2018	Paydown		4,489	4,489	4,489	4,461	28			28		4,489				58	07/21/2021
43814M-AC-1	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-3 CLASS A3 1.270% 04/18/19		06/18/2018	Paydown		264,321	264,321	264,318	263,968	350			350		264,318		3	3	937	04/18/2019
43814L-AC-3	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-4 CLASS A3 1.230% 09/23/19		10/31/2018	Transfer in Kind		71,797	71,917	71,907	71,680	227			227		71,907		(110)	(110)	762	09/23/2019
43814L-AC-3	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-4 CLASS A3 1.230% 09/23/19		10/21/2018	Paydown		361,573	361,573	361,524	360,384	1,140			1,140		361,524		49	49	1,939	09/23/2019
43814Q-AC-2	HONDA AUTO RECEIVABLES OWNER T SERIES 2016-2 CLASS A3 1.390% 04/15/20		10/31/2018	Transfer in Kind		175,142	175,910	175,906	175,338	569			569		175,907		(765)	(765)	2,146	04/15/2020
43814Q-AC-2	HONDA AUTO RECEIVABLES OWNER T SERIES 2016-2 CLASS A3 1.390% 04/15/20		10/15/2018	Paydown		321,198	321,198	321,192	320,152	1,040			1,040		321,192		6	6	1,926	04/15/2020
438124-AC-3	HONDA AUTO RECEIVABLES OWNER T SERIES 2016-3 CLASS A3 1.160% 05/18/20		10/31/2018	Transfer in Kind		310,647	312,585	312,542	310,800	1,742			1,742		312,542		(1,895)	(1,895)	3,153	05/18/2020
438124-AC-3	HONDA AUTO RECEIVABLES OWNER T SERIES 2016-3 CLASS A3 1.160% 05/18/20		10/18/2018	Paydown		407,415	407,415	407,358	405,088	2,270			2,270		407,358		57	57	2,260	05/18/2020
44107T-AX-4	HOST HOTELS & RESORTS LP 3.875% 04/01/24		10/16/2018	Goldman Sachs		204,538	210,000	209,108	213,656	(4,548)			(4,548)		209,108		(4,570)	(4,570)	7,527	04/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
44107T-AU-0	HOST HOTELS & RESORTS LP SERIES D 3.750% 10/15/23		10/16/2018	Various		425,410	435,000	442,099	442,802	(702)			(702)		442,100		(16,690)	(16,690)	15,501	10/15/2023
44107T-AV-8	HOST HOTELS & RESORTS LP SERIES E 4.000% 06/15/25		10/16/2018	Wachovia Capital Markets		376,439	391,000	390,367	399,571	(9,205)			(9,205)		390,366		(13,927)	(13,927)	13,164	06/15/2025
42824C-AU-3	HP ENTERPRISE CO SERIES WI 2.850% 10/05/18		06/29/2018	Call 100.1622		519,842	519,000	519,928	521,501	(1,573)			(1,573)		519,928		(928)	(928)	11,689	10/05/2018
42824C-AU-3	HP ENTERPRISE CO SERIES WI 2.850% 10/05/18		10/05/2018	Maturity		341,000	341,000	341,609	342,643	(1,034)			(1,034)		341,609		(609)	(609)	9,719	10/05/2018
42824C-AW-9	HP ENTERPRISE CO SERIES WI 4.900% 10/15/25		02/27/2018	Morgan Stanley CO Incorporated		284,177	275,000	271,918	290,328	(18,410)			(18,410)		271,918		12,259	12,259	5,091	10/15/2025
44328M-AK-0	HSBC BANK PLC SERIES 144A 4.750% 01/19/21	D	10/31/2018	Transfer in Kind		1,229,910	1,200,000	1,287,912	1,275,913	11,999			11,999		1,287,912		(58,002)	(58,002)	73,150	01/19/2021
404280-AY-5	HSBC HOLDING PLC 2.950% 05/25/21	D	10/31/2018	Transfer in Kind		196,707	200,000	199,750	201,374	(1,624)			(1,624)		199,750		(3,043)	(3,043)	5,507	05/25/2021
404280-BJ-7	HSBC HOLDING PLC 3.262% 03/13/23	D	10/31/2018	Transfer in Kind		1,054,974	1,080,000	1,080,000	1,095,034	(15,034)			(15,034)		1,080,000		(25,026)	(25,026)	39,927	03/13/2023
404280-AN-9	HSBC HOLDING PLC 4.000% 03/30/22	D	04/23/2018	Pershing LLC		422,976	415,000	420,764	433,495	(12,731)			(12,731)		420,764		2,212	2,212	9,453	03/30/2022
404280-AG-4	HSBC HOLDING PLC 6.500% 05/02/36	D	05/10/2018	Morgan Stanley CO Incorporated		181,097	150,000	196,001	195,762	239			239		196,001		(14,904)	(14,904)	5,200	05/02/2036
404280-AH-2	HSBC HOLDING PLC 6.500% 09/15/37	C	07/30/2018	Various		2,512,264	2,100,000	2,487,790	2,761,670	(273,880)			(273,880)		2,487,790		24,474	24,474	100,521	09/15/2037
404280-AJ-8	HSBC HOLDING PLC 6.800% 06/01/38	D	08/01/2018	HSBC Securities USA Inc FI		188,576	150,000	205,496	204,518	978			978		205,496		(16,920)	(16,920)	6,857	06/01/2038
40428H-PU-0	HSBC USA INC 2.000% 08/07/18		08/07/2018	Maturity		180,000	180,000	179,692	180,025	(333)			(333)		179,692		308	308	3,600	08/07/2018
40430H-AG-3	HSI ASSET SECURITIZATION CORP SERIES 2005-NC1 CLASS M1 3.271% 07/25/35		12/26/2018	Paydown		156,926	156,926	150,501	156,980	(6,478)			(6,478)		150,502		6,424	6,424	1,878	07/25/2035
444454-AB-8	HUGHES SATELLITE SYSTEMS 6.500% 06/15/19		10/16/2018	Various		464,081	450,000	486,163	470,250	15,913			15,913		486,163		(22,082)	(22,082)	12,160	06/15/2019
444859-BF-8	HUMANA INC 3.950% 03/15/27		12/20/2018	Various		10,911,437	11,217,000	11,203,203	11,613,908	(410,705)			(410,705)		11,203,203		(291,766)	(291,766)	504,323	03/15/2027
444859-BG-6	HUMANA INC 4.800% 03/15/47		10/09/2018	Wachovia Capital Markets		104,705	105,000	104,900	118,392	(13,492)			(13,492)		104,900		(195)	(195)	5,404	03/15/2047
44614U-AC-3	HUNTINGTON AUTO TRUST SERIES 2015-1 CLASS A3 1.240% 09/16/19		07/15/2018	Paydown		185,660	185,660	185,631	185,408	223			223		185,631		29	29	697	09/16/2019
44614D-AC-1	HUNTINGTON AUTO TRUST SERIES 2016-1 CLASS A3 1.590% 11/16/20		10/09/2018	Pershing LLC		2,906,229	2,917,740	2,917,586	2,905,606	11,980			11,980		2,917,586		(11,357)	(11,357)	38,145	11/16/2020
44614D-AC-1	HUNTINGTON AUTO TRUST SERIES 2016-1 CLASS A3 1.590% 11/16/20		09/15/2018	Paydown		1,962,260	1,962,260	1,962,156	1,954,099	8,057			8,057		1,962,156		104	104	17,387	11/16/2020
44928U-AD-2	HYUNDAI AUTO LEASE SECURITIZAT SERIES 2015-B CLASS A3 144A 1.400% 11/15/18		01/15/2018	Paydown		30,602	30,602	30,596	30,598	(2)			(2)		30,596		6	6	36	11/15/2018
44891F-AD-8	HYUNDAI AUTO LEASE SECURITIZAT SERIES 2017-A CLASS A3 144A 1.880% 08/17/20		10/09/2018	BNP Paribas Securities Bond		2,433,042	2,440,000	2,439,921	2,435,946	3,975			3,975		2,439,921		(6,879)	(6,879)	37,717	08/17/2020
44890Y-AD-8	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-B CLASS A3 1.120% 11/15/19		10/15/2018	Paydown		196,837	196,837	196,836	196,403	432			432		196,835		2	2	895	11/15/2019
44918L-AD-4	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-C CLASS A3 1.460% 02/18/20		10/31/2018	Transfer in Kind		126,565	126,702	126,679	126,444	235			235		126,679		(114)	(114)	1,624	02/18/2020
44918L-AD-4	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-C CLASS A3 1.460% 02/18/20		10/15/2018	Paydown		626,563	626,563	626,449	625,287	1,162			1,162		626,449		114	114	4,008	02/18/2020
44931P-AD-8	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2017-A CLASS A3 1.760% 08/16/21		10/09/2018	Barclays Capital Inc		3,212,549	3,250,000	3,249,737	3,232,846	16,891			16,891		3,249,737		(37,188)	(37,188)	47,031	08/16/2021
44891A-AA-5	HYUNDAI CAPITAL AMERICA SERIES 144A 2.000% 03/19/18		03/19/2018	Maturity		110,000	110,000	109,726	109,965	(239)			(239)		109,726		274	274	1,100	03/19/2018
44891A-AG-2	HYUNDAI CAPITAL AMERICA SERIES 144A 2.000% 07/01/19		06/22/2018	Various		1,296,597	1,315,000	1,314,066	1,299,260	14,807			14,807		1,314,067		(17,470)	(17,470)	24,500	07/01/2019
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA SERIES 144A 2.550% 02/06/19		10/16/2018	Various		4,590,531	4,605,000	4,598,326	4,596,903	1,423			1,423		4,598,326		(7,795)	(7,795)	102,583	02/06/2019
44923Q-AG-9	HYUNDAI CAPITAL AMERICA SERIES 144A 2.875% 08/09/18		04/23/2018	Various		694,721	695,000	692,915	696,447	(3,532)			(3,532)		692,915		1,806	1,806	13,756	08/09/2018
44923Q-AG-9	HYUNDAI CAPITAL AMERICA SERIES 144A 2.875% 08/09/18		08/09/2018	Maturity		3,620,000	3,620,000	3,612,413	3,627,536	(15,123)			(15,123)		3,612,413		7,587	7,587	104,075	08/09/2018
459200-HM-6	IBM CORP 1.625% 05/15/20		09/10/2018	Various		1,595,918	1,630,000	1,630,228	1,610,018	20,210			20,210		1,630,228		(34,310)	(34,310)	20,606	05/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45112E-AC-3	ICICI BANK LTD SERIES 144A 4.700% 02/21/18	D	02/21/2018	Maturity		5,125,000	5,125,000	5,137,103	5,138,110	(1,007)			(1,007)		5,137,103		(12,103)	(12,103)	120,438	02/21/2018
452281-JD-1	ILLINOIS STUDENT ASSISTANCE CO SERIES 2010-1 CLASS A3 3.260% 07/25/45		10/25/2018	Paydown		9,689	9,689	9,684	9,718	(34)			(34)		9,684		5	5	280	07/25/2045
45254N-LD-7	IMPAC CMB TRUST SERIES 2004-9 CLASS 1A4 3.365% 01/25/35		12/26/2018	Paydown		223	223	184	72	112			112		184		39	39	3	01/25/2035
45254N-LC-9	IMPAC CMB TRUST SERIES 2004-9 CLASS M2M3 3.290% 01/25/35		12/25/2018	Paydown		543	543	475	234	241			241		475		68	68	8	01/25/2035
453140-AD-7	IMPERIAL TOBACCO FINANCE SERIES 144A 2.950% 07/21/20	D	10/31/2018	Various		2,259,975	2,280,000	2,264,715	2,302,010	(37,295)			(37,295)		2,264,715		(4,740)	(4,740)	73,557	07/21/2020
45326T-AA-6	INCITEC PIVOT FIN LLC SERIES 144A 6.000% 12/10/19		10/16/2018	Salomon Brothers		2,443,672	2,384,000	2,660,900	2,525,361	135,539			135,539		2,660,900		(217,228)	(217,228)	122,379	12/10/2019
45660N-Q2-4	INDYMAC SERIES 2004-AR4 CLASS 1A 3.936% 08/25/34		12/01/2018	Paydown		12,141	12,141	12,125	11,835	290			290		12,125		16	16	242	08/25/2034
449786-AY-8	ING BANK NV SERIES 144A 5.800% 09/25/23	D	02/23/2018	JPMorgan Securities Inc		656,268	600,000	657,126	673,341	(16,215)			(16,215)		657,126		(858)	(858)	14,693	09/25/2023
457153-AG-9	INGRAM MICRO INC 5.450% 12/15/24		10/15/2018	Salomon Brothers		135,188	140,000	139,509	139,045	463			463		139,508		(4,320)	(4,320)	6,401	12/15/2024
457187-AB-8	INGREDION INC 3.200% 10/01/26		10/16/2018	Various		1,144,937	1,245,000	1,244,465	1,222,339	22,126			22,126		1,244,465		(99,528)	(99,528)	41,721	10/01/2026
458140-AV-2	INTEL CORP 4.100% 05/19/46		03/19/2018	Barclays Capital Inc		810,848	800,000	830,704	882,179	(51,475)			(51,475)		830,704		(19,856)	(19,856)	11,116	05/19/2046
458140-BF-6	INTEL CORP SERIES 144A 3.734% 12/08/47		06/08/2018	Tax Free Exchange		901,515	953,000	901,515	989,633	(88,118)			(88,118)		901,515				35,585	12/08/2047
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A 9.125% 06/01/18	D	04/18/2018	Imperial Capital LLC		144,855	145,000	138,475	143,550	(5,075)			(5,075)		138,475		6,380	6,380	5,109	06/01/2018
459745-GP-4	INTL LEASE FINANCE CORP 3.875% 04/15/18		04/15/2018	Maturity		1,880,000	1,880,000	1,885,436	1,888,609	(3,173)			(3,173)		1,885,436		(5,436)	(5,436)	36,425	04/15/2018
459745-GL-3	INTL LEASE FINANCE CORP 5.875% 04/01/19		05/22/2018	Citibank, NA		5,358,958	5,233,000	5,326,557	5,446,501	(119,945)			(119,945)		5,326,556		32,402	32,402	198,981	04/01/2019
459745-GH-2	INTL LEASE FINANCE CORP 6.250% 05/15/19		05/22/2018	Salomon Brothers		13,283,282	12,885,000	13,972,362	13,502,250	470,112			470,112		13,972,362		(689,080)	(689,080)	416,069	05/15/2019
459745-GC-3	INTL LEASE FINANCE CORP SERIES 144A 7.125% 09/01/18		04/23/2018	Wachovia Securities, LLC		557,612	550,000	600,875	567,528	33,347			33,347		600,875		(43,263)	(43,263)	25,472	09/01/2018
459745-GC-3	INTL LEASE FINANCE CORP SERIES 144A 7.125% 09/01/18		09/01/2018	Maturity		16,636,000	16,636,000	18,234,786	17,166,163	1,068,623			1,068,623		18,234,786		(1,598,786)	(1,598,786)	1,185,315	09/01/2018
462613-AL-4	IPALCO ENTERPRISES INC SERIES 144A 3.700% 09/01/24		01/04/2018	Tax Free Exchange		8,246,828	8,255,000	8,246,828	8,247,500	(672)			(672)		8,246,828				111,993	09/01/2024
462613-AK-6	IPALCO ENTERPRISES INC SERIES WI 3.450% 07/15/20		10/17/2018	BNY/SUNTRUST CAP MKT		1,093,235	1,100,000	1,099,219	1,111,000	(11,781)			(11,781)		1,099,219		(5,984)	(5,984)	47,859	07/15/2020
46507M-AA-0	ISRAEL ELECTRIC CORP LTD SERIES 144A 7.250% 01/15/19	D	10/26/2018	Various		717,685	710,000	792,185	739,735	52,450			52,450		792,185		(74,500)	(74,500)	61,242	01/15/2019
46507M-AA-0	ISRAEL ELECTRIC CORP LTD SERIES 144A 7.250% 01/15/19	D	04/30/2018	Call 103.1860		7,376,767	7,149,000	7,962,413	7,448,400	514,013			514,013		7,962,413		(813,413)	(813,413)	625,821	01/15/2019
46556L-AK-0	ITAU UNIBANCO HOLDING SA SERIES 144A 2.850% 05/26/18	D	05/26/2018	Maturity		1,510,000	1,510,000	1,509,562	1,511,510	(1,948)			(1,948)		1,509,562		438	438	21,518	05/26/2018
466313-AD-5	JABIL INC 8.250% 03/15/18		02/08/2018	Call 100.6485		3,502,568	3,480,000	4,148,160	3,526,806	621,354			621,354		4,148,160		(668,160)	(668,160)	136,611	03/15/2018
46611D-AA-3	JBS INVESTMENTS GMBH SERIES 144A 7.750% 10/28/20	D	10/25/2018	Corporate Action		1,401,688	1,370,000	1,452,200	1,397,400	54,800			54,800		1,452,200		(50,512)	(50,512)	105,585	10/28/2020
46616M-AA-8	JG WENTWORTH REC SERIES 2010-3A CLASS A 3.820% 12/15/48		09/20/2018	Credit Suisse Securities USA		746,622	746,506	766,161	762,152	4,009			4,009		766,161		(19,539)	(19,539)	22,100	12/15/2048
46616M-AA-8	JG WENTWORTH REC SERIES 2010-3A CLASS A 3.820% 12/15/48		12/15/2018	Paydown		520,335	520,335	535,287	531,241	4,046			4,046		535,287		(14,952)	(14,952)	10,064	12/15/2048
46619R-AA-4	JGWPT XXXV LLC SERIES 2015-2A CLASS A 144A 3.870% 03/15/58		10/19/2018	Various		498,896	505,903	505,509	524,241	(18,732)			(18,732)		505,509		(6,613)	(6,613)	15,370	03/15/2058
46619R-AA-4	JGWPT XXXV LLC SERIES 2015-2A CLASS A 144A 3.870% 03/15/58		12/15/2018	Paydown		204,202	204,202	204,043	211,604	(7,561)			(7,561)		204,043		159	159	4,009	03/15/2058
46618L-AA-8	JGWPT XXXVI LLC SERIES 2015-1A CLASS A 144A 3.260% 09/15/72		10/19/2018	Various		1,411,198	1,487,066	1,429,528	1,468,440	(38,912)			(38,912)		1,429,528		(18,330)	(18,330)	37,991	09/15/2072
46618L-AA-8	JGWPT XXXVI LLC SERIES 2015-1A CLASS A 144A 3.260% 09/15/72		12/15/2018	Paydown		699,414	699,414	681,467	690,654	(9,188)			(9,188)		681,466		17,948	17,948	12,044	09/15/2072
47787U-AD-5	JOHN DEERE OWNER TRUST SERIES 2015-A CLASS A3 1.320% 06/17/19		06/15/2018	Paydown		105,474	105,474	105,466	105,383	83			83		105,466		8	8	367	06/17/2019
47787W-AC-3	JOHN DEERE OWNER TRUST SERIES 2015-B CLASS A3 1.440% 10/15/19		10/15/2018	Paydown		231,277	231,277	231,233	230,951	282			282		231,233		44	44	1,294	10/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47787X-AB-3	JOHN DEERE OWNER TRUST SERIES 2017-A CLASS A2 1.500% 10/15/19		10/31/2018	Transfer in Kind		104,532	104,572	104,571	104,421	151			151		104,572		(40)	(40)	1,377	10/15/2019
47787X-AB-3	JOHN DEERE OWNER TRUST SERIES 2017-A CLASS A2 1.500% 10/15/19		10/15/2018	Paydown		1,646,863	1,646,863	1,646,857	1,644,476	2,380			2,380		1,646,856		7	7	10,462	10/15/2019
478160-AT-1	JOHNSON & JOHNSON 5.850% 07/15/38		01/30/2018	BB&T Securities LLC		556,042	420,000	485,157	569,034	(83,877)			(83,877)		485,157		70,885	70,885	13,377	07/15/2038
46625H-KA-7	JP MORGAN CHASE & CO 2.250% 01/23/20		10/31/2018	Various		4,536,823	4,555,000	4,534,474	4,551,953	(17,478)			(17,478)		4,534,475		2,348	2,348	67,520	01/23/2020
46625H-RT-9	JP MORGAN CHASE & CO 2.400% 06/07/21		10/31/2018	Transfer in Kind		214,331	220,000	219,650	218,820	831			831		219,651		(5,320)	(5,320)	4,752	06/07/2021
46625H-JH-4	JP MORGAN CHASE & CO 3.200% 01/25/23		10/31/2018	Various		7,836,154	7,990,000	8,053,920	8,149,811	(95,891)			(95,891)		8,053,920		(217,766)	(217,766)	273,450	01/25/2023
46625H-JJ-0	JP MORGAN CHASE & CO 3.375% 05/01/23		10/16/2018	Various		8,585,368	8,780,000	8,760,963	8,924,536	(163,573)			(163,573)		8,760,963		(175,595)	(175,595)	285,611	05/01/2023
46625H-RX-0	JP MORGAN CHASE & CO 3.625% 12/01/27		11/08/2018	Various		469,786	505,000	502,444	510,441	(7,998)			(7,998)		502,443		(32,657)	(32,657)	16,892	12/01/2027
46625H-JC-5	JP MORGAN CHASE & CO 4.350% 08/15/21		04/23/2018	Goldman Sachs		826,144	800,000	828,720	848,493	(19,773)			(19,773)		828,720		(2,576)	(2,576)	24,167	08/15/2021
46625H-JD-3	JP MORGAN CHASE & CO 4.500% 01/24/22		10/31/2018	Various		1,551,636	1,495,000	1,624,826	1,599,729	25,098			25,098		1,624,827		(73,191)	(73,191)	64,621	01/24/2022
46625H-HQ-6	JP MORGAN CHASE & CO 4.950% 03/25/20		10/31/2018	Transfer in Kind		368,317	360,000	388,962	380,362	8,600			8,600		388,962		(20,645)	(20,645)	19,602	03/25/2020
46625H-HL-7	JP MORGAN CHASE & CO 6.300% 04/23/19		05/16/2018	Chase Sec		425,695	412,000	453,501	433,753	19,748			19,748		453,501		(27,806)	(27,806)	14,781	04/23/2019
46625H-HF-0	JP MORGAN CHASE & CO 6.400% 05/15/38		05/18/2018	JPMorgan Securities Inc		154,981	125,000	146,925	171,992	(25,068)			(25,068)		146,924		8,057	8,057	4,156	05/15/2038
46623E-KD-0	JP MORGAN CHASE & CO SERIES MTN 1.700% 03/01/18		02/01/2018	Call 100.0000		798,000	798,000	797,540	797,923	(383)			(383)		797,540		460	460	5,653	03/01/2018
48125L-RG-9	JP MORGAN CHASE BANK NA 1.650% 09/23/19		09/12/2018	Pershing LLC		247,285	250,000	249,745	247,889	1,856			1,856		249,745		(2,460)	(2,460)	4,022	09/23/2019
48126B-AA-1	JP MORGAN CHASE CO 5.400% 01/06/42		10/09/2018	Salomon Brothers		231,897	210,000	232,258	263,711	(31,453)			(31,453)		232,258		(361)	(361)	14,333	01/06/2042
46629Y-AF-6	JP MORGAN CHASE COMM MTG SERIES 2007-CB18 CLASS AM 5.466% 06/12/47		10/04/2018	JPMorgan Securities Inc		54,636	54,617	60,313	54,527	5,786			5,786		60,313		(5,677)	(5,677)	2,554	06/12/2047
46629Y-AF-6	JP MORGAN CHASE COMM MTG SERIES 2007-CB18 CLASS AM 5.466% 06/12/47		12/01/2018	Paydown		1,314,676	1,314,676	1,408,992	1,312,531	96,461			96,461		1,408,992		(94,316)	(94,316)	63,615	06/12/2047
46636V-AC-0	JP MORGAN CHASE COMM MTG SERIES 2011-C4 CLASS A3 4.171% 08/15/46		12/01/2018	Paydown		137,336	137,336	157,036	144,267	12,768			12,768		157,035		(19,699)	(19,699)	4,604	08/15/2046
46636D-AJ-5	JP MORGAN CHASE COMM MTG SERIES 2011-C4 CLASS A4 144A 4.388% 07/15/46		10/31/2018	Transfer in Kind		1,841,225	1,808,011	1,937,467	1,897,018	40,449			40,449		1,937,467		(96,242)	(96,242)	72,721	07/15/2046
46636D-AJ-5	JP MORGAN CHASE COMM MTG SERIES 2011-C4 CLASS A4 144A 4.388% 07/15/46		08/01/2018	Paydown		46,989	46,989	50,354	49,303	1,051			1,051		50,354		(3,365)	(3,365)	1,375	07/15/2046
46634S-AD-7	JP MORGAN CHASE COMM MTG SERIES 2012-C6 CLASS ASB 3.144% 05/15/45		10/31/2018	Transfer in Kind		377,742	379,688	400,778	385,845	14,934			14,934		400,779		(23,037)	(23,037)	11,074	05/15/2045
46634S-AD-7	JP MORGAN CHASE COMM MTG SERIES 2012-C6 CLASS ASB 3.144% 05/15/45		10/01/2018	Paydown		59,985	59,985	63,317	60,958	2,359			2,359		63,317		(3,332)	(3,332)	878	05/15/2045
46638U-AC-0	JP MORGAN CHASE COMM MTG SERIES 2012-C8 CLASS A3 2.829% 10/15/45		10/11/2018	Pershing LLC		2,804,532	2,875,060	2,915,142	2,889,564	25,578			25,578		2,915,142		(110,610)	(110,610)	70,945	10/15/2045
46638U-AC-0	JP MORGAN CHASE COMM MTG SERIES 2012-C8 CLASS A3 2.829% 10/15/45		10/01/2018	Paydown		412,457	412,457	418,207	414,538	3,669			3,669		418,207		(5,750)	(5,750)	9,218	10/15/2045
46637W-AD-5	JP MORGAN CHASE COMM MTG SERIES 2012-CBX CLASS A4 3.483% 06/15/45		10/11/2018	Pershing LLC		2,963,353	2,960,000	3,093,663	3,045,525	48,137			48,137		3,093,662		(130,309)	(130,309)	89,934	06/15/2045
46637W-AJ-2	JP MORGAN CHASE COMM MTG SERIES 2012-CBX CLASS A4FL144A 3.589% 06/15/45		10/31/2018	Transfer in Kind		660,680	650,000	659,141	659,945	(804)			(804)		659,141		1,539	1,539	18,447	06/15/2045
46645C-AA-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-SGP CLASS A 144A 3.773% 07/15/36		08/15/2018	Paydown		1,589,436	1,589,436	1,585,462	1,595,395	(9,933)			(9,933)		1,585,462		3,974	3,974	32,215	07/15/2036
46626L-CA-6	JP MORGAN MORTGAGE ACQ CORP SERIES 2005-FRE1 CLASS A2V2 2.726% 10/25/35		01/25/2018	Paydown		225,335	225,335	223,469	225,372	(1,903)			(1,903)		223,469		1,866	1,866	333	10/25/2035
46629T-AE-0	JP MORGAN MORTGAGE ACQUISITION SERIES 2006-CH1 CLASS A5 2.736% 07/25/36		12/26/2018	Paydown		1,228,613	1,228,613	1,161,807	1,227,032	(65,225)			(65,225)		1,161,807		66,806	66,806	8,305	07/25/2036
466247-YP-2	JP MORGAN MORTGAGE TRUST SERIES 2005-A8 CLASS 2A3 4.220% 11/25/35		12/01/2018	Paydown		1,791	1,834	1,821	1,829	(8)			(8)		1,821		(30)	(30)	40	11/25/2035
46648C-AL-8	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A11 144A 3.500% 01/25/47		10/17/2018	Various		748,892	781,622	777,959	786,284	(8,325)			(8,325)		777,959		(29,067)	(29,067)	23,595	01/25/2047
46648C-AL-8	JP MORGAN MORTGAGE TRUST SERIES 2017-1 CLASS A11 144A 3.500% 01/25/47		12/01/2018	Paydown		2,124,701	2,124,701	2,114,742	2,137,372	(22,631)			(22,631)		2,114,741		9,960	9,960	39,162	01/25/2047
46648U-AF-1	JP MORGAN MORTGAGE TRUST SERIES 2017-4 CLASS A6 144A 3.000% 11/25/48		12/01/2018	Paydown		670,162	670,162	674,664	674,129	536			536		674,665		(4,503)	(4,503)	8,963	11/25/2048
46649H-AE-2	JP MORGAN MORTGAGE TRUST SERIES 2017-6 CLASS A5 144A 3.500% 12/25/48		12/01/2018	Paydown		1,465,235	1,465,235	1,484,695	1,485,369	(674)			(674)		1,484,695		(19,460)	(19,460)	25,140	12/25/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48122H-AB-0	JP MORGAN STUDENT LOAN TRUST SERIES 2007-A CLASS B 144A 2.859% 06/28/39		10/29/2018	Paydown		536,375	536,375	511,233	511,621	(389)			(389)		511,232		25,143	25,143	7,007	06/28/2039
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB 3.659% 11/15/45		12/01/2018	Paydown		26,312	26,312	27,915	27,175	740			740		27,915		(1,603)	(1,603)	835	11/15/2045
46647P-AC-0	JPMORGAN CHASE & CO 3.317% 03/09/21		10/31/2018	Transfer in Kind		781,002	780,000	780,000	781,815	(1,815)			(1,815)		780,000		1,002	1,002	18,202	03/09/2021
46639U-AB-1	JSC NATIONAL CO KAZMUNAY SERIES 144A 5.750% 04/30/43	D	04/16/2018	Corporate Action		544,000	500,000	496,465	534,827	(38,362)			(38,362)		496,465		47,535	47,535	14,694	04/30/2043
485134-BL-3	KANSAS CITY POWER & LIGHT 7.150% 04/01/19		10/31/2018	Transfer in Kind		1,474,445	1,450,000	1,621,608	1,534,566	87,042			87,042		1,621,608		(147,163)	(147,163)	112,315	04/01/2019
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 2017-1A CLASS A 144A 4.212% 12/15/42		10/18/2018	Salomon Brothers		282,144	284,277	284,267	284,266						284,266		(2,122)	(2,122)	10,111	12/15/2042
48244X-AA-0	KDAC AIRCRAFT FINANCE LIMITED SERIES 2017-1A CLASS A 144A 4.212% 12/15/42		12/14/2018	Paydown		2,006,888	2,006,888	2,006,819	2,006,819						2,006,819		69	69	49,593	12/15/2042
489170-AD-2	KENNAMETAL INC 2.650% 11/01/19		02/12/2018	Various		1,395,178	1,400,000	1,398,138	1,401,108	(2,970)			(2,970)		1,398,138		(2,960)	(2,960)	9,879	11/01/2019
489170-AD-2	KENNAMETAL INC 2.650% 11/01/19		07/09/2018	Call 100.0000		3,250,000	3,250,000	3,241,836	3,252,572	(10,736)			(10,736)		3,241,836		8,164	8,164	59,331	11/01/2019
49327M-2P-8	KEY BANK NA SERIES BKNT 1.600% 08/22/19		09/18/2018	Various		14,349,588	14,530,000	14,529,388	14,371,244	158,144			158,144		14,529,388		(179,800)	(179,800)	218,585	08/22/2019
49327M-2N-3	KEY BANK NA SERIES BKNT 2.350% 03/08/19		09/12/2018	Pershing LLC		299,760	300,000	305,997	300,550	5,447			5,447		305,997		(6,237)	(6,237)	7,168	03/08/2019
49327M-2F-0	KEY BANK NA SERIES BKNT 2.500% 12/15/19		10/31/2018	Transfer in Kind		1,221,481	1,230,000	1,255,400	1,233,627	21,772			21,772		1,255,399		(33,918)	(33,918)	26,992	12/15/2019
493268-AW-6	KEYCORP STUDENT LOAN TRUST SERIES 2000-A CLASS A2 2.997% 05/25/29		11/26/2018	Paydown		142,144	142,144	136,990	140,266	(3,277)			(3,277)		136,989		5,155	5,155	1,853	05/25/2029
493268-BV-7	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 1A2 2.749% 10/27/42		10/25/2018	Various		835,071	856,113	812,189	823,016	(10,828)			(10,828)		812,188		22,883	22,883	16,158	10/27/2042
493268-BV-7	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 1A2 2.749% 10/27/42		10/29/2018	Paydown		228,458	228,458	216,921	219,626	(2,704)			(2,704)		216,922		11,536	11,536	3,779	10/27/2042
493268-BZ-8	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 2B 3.039% 01/27/42		10/29/2018	Paydown		801,149	801,149	733,240	801,277	(68,037)			(68,037)		733,240		67,909	67,909	11,659	01/27/2042
49327H-AG-0	KEYCORP STUDENT LOAN TRUST SERIES 2006-A CLASS 2A4 2.691% 09/27/35		10/25/2018	Deutsche Bank		38,042	38,126	33,384	37,980	(4,596)			(4,596)		33,384		4,658	4,658	792	09/27/2035
49327H-AG-0	KEYCORP STUDENT LOAN TRUST SERIES 2006-A CLASS 2A4 2.691% 09/27/35		12/27/2018	Paydown		2,464,016	2,464,016	2,241,827	2,454,605	(212,779)			(212,779)		2,241,826		222,190	222,190	36,455	09/27/2035
49446R-AU-3	KIMCO REALTY CORP 3.300% 02/01/25		10/10/2018	Wachovia Capital Markets		112,552	120,000	119,812	119,065	747			747		119,812		(7,260)	(7,260)	4,642	02/01/2025
494550-BS-4	KINDER MORGAN ENER PART 4.150% 02/01/24		03/12/2018	Suntrust Robinson Humphrey		1,927,406	1,925,000	1,849,771	1,996,448	(146,677)			(146,677)		1,849,771		77,635	77,635	49,486	02/01/2024
494550-BE-5	KINDER MORGAN ENERGY 5.300% 09/15/20		10/15/2018	Millennium Advisors Llc		1,135,563	1,100,000	1,188,517	1,172,417	16,100			16,100		1,188,517		(52,954)	(52,954)	63,482	09/15/2020
494550-BW-5	KINDER MORGAN ENERGY 5.400% 09/01/44		07/23/2018	National Financial Services Co		125,487	125,000	111,851	132,157	(20,306)			(20,306)		111,851		13,636	13,636	6,075	09/01/2044
494550-AY-2	KINDER MORGAN ENERGY 5.950% 02/15/18		02/15/2018	Maturity		1,280,000	1,280,000	1,401,450	1,285,952	115,498			115,498		1,401,450		(121,450)	(121,450)	38,080	02/15/2018
494550-BH-8	KINDER MORGAN ENERGY 6.375% 03/01/41		10/10/2018	Chase Sec		66,600	60,000	66,670	69,742	(3,072)			(3,072)		66,670		(70)	(70)	4,261	03/01/2041
494550-BF-2	KINDER MORGAN ENERGY 6.550% 09/15/40		10/10/2018	Goldman Sachs		84,563	75,000	85,640	87,685	(2,045)			(2,045)		85,640		(1,077)	(1,077)	5,281	09/15/2040
49456A-AA-1	KINDER MORGAN FINANCE SERIES 144A 6.000% 01/15/18	C	01/15/2018	Maturity		5,200,000	5,200,000	5,233,490	5,209,142	24,348			24,348		5,233,490		(33,490)	(33,490)	156,000	01/15/2018
49456B-AE-1	KINDER MORGAN INC 3.050% 12/01/19		01/17/2018	Wells Fargo Securities		8,103,813	8,055,000	8,019,979	8,125,561	(105,582)			(105,582)		8,019,979		83,834	83,834	32,757	12/01/2019
49456B-AB-7	KINDER MORGAN INC SERIES 144A 5.625% 11/15/23		07/19/2018	Scotia Capital		8,435,149	7,875,000	8,738,966	8,694,827	44,140			44,140		8,738,967		(303,818)	(303,818)	305,156	11/15/2023
496902-AJ-6	KINROSS GOLD CORP 5.125% 09/01/21	A	10/15/2018	Pershing LLC		281,944	275,000	293,563	286,688	6,875			6,875		293,563		(11,619)	(11,619)	15,895	09/01/2021
496902-AP-2	KINROSS GOLD CORP SERIES 144A 4.500% 07/15/27	A	07/10/2018	Tax Free Exchange		4,164,425	4,165,000	4,164,425	4,191,031	(26,606)			(26,606)		4,164,425				189,508	07/15/2027
49832L-AC-8	KITTY HAWK CLO LLC SERIES 2015-1A CLASS A1R 144A 3.646% 04/15/27		04/16/2018	Paydown		1,000,000	1,000,000	1,000,000	1,001,246	(1,246)			(1,246)		1,000,000				13,891	04/15/2027
49925J-AE-7	KNOWLEDGEWORKS FOUNDATION SERIES 2010-1 CLASS A 3.276% 02/25/42		11/26/2018	Paydown		377,561	377,561	372,877	379,583	(6,706)			(6,706)		372,877		4,684	4,684	6,359	02/25/2042
50075N-AZ-7	KRAFT FOODS INCORPORATED 6.500% 02/09/40		04/13/2018	Corporate Action		493,727	382,000	422,308	500,833	(78,525)			(78,525)		422,308		71,419	71,419	17,105	02/09/2040
50075N-AC-8	KRAFT FOODS INCORPORATED 6.500% 11/01/31		04/13/2018	Corporate Action		302,338	240,000	290,614	299,703	(9,089)			(9,089)		290,614		11,724	11,724	7,193	11/01/2031
50077L-AG-1	KRAFT HEINZ FOODS CO 2.000% 07/02/18		07/02/2018	Maturity		150,000	150,000	149,700	149,996	(296)			(296)		149,700		300	300	3,000	07/02/2018
50077L-AM-8	KRAFT HEINZ FOODS CO 5.200% 07/15/45		01/31/2018	Salomon Brothers		189,597	175,000	188,349	192,503	(4,154)			(4,154)		188,349		1,248	1,248	4,980	07/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI 3.000% 06/01/26		11/15/2018	Various		15,313,325	16,830,000	16,642,829	16,195,176	447,653			447,653		16,642,829		(1,329,504)	(1,329,504)	359,304	06/01/2026
50077L-AB-2	KRAFT HEINZ FOODS CO SERIES WI 4.375% 06/01/46		01/31/2018	Salomon Brothers		145,985	150,000	151,694	148,583	3,111			3,111		151,694		(5,709)	(5,709)	1,112	06/01/2046
501044-DG-3	KROGER CO 4.450% 02/01/47		03/19/2018	DEUTSCHE BANK SECURITI		1,297,058	1,400,000	1,343,160	1,397,881	(54,721)			(54,721)		1,343,160		(46,102)	(46,102)	39,803	02/01/2047
50117N-AC-8	KUBOTA CREDIT OWNER TRUST SERIES 2017-1A CLASS A3 144A 1.880% 08/16/21		10/09/2018	BNP Paribas Securities Bond		2,070,685	2,110,000	2,109,691	2,089,731	19,960			19,960		2,109,691		(39,006)	(39,006)	32,616	08/16/2021
502413-AY-3	L-3 COMMUNICATIONS CORP 5.200% 10/15/19		06/05/2018	Various		25,991,196	25,157,000	26,501,694	26,349,834	151,861			151,861		26,501,695		(510,499)	(510,499)	813,333	10/15/2019
50540R-AR-3	LABORATORY CORP OF AMERICA 2.625% 02/01/20		05/17/2018	MARKETAXESS CORP		322,400	325,000	324,636	325,856	(1,220)			(1,220)		324,636		(2,236)	(2,236)	6,872	02/01/2020
50543L-AA-0	LABRADOR AVIATION FINANCE LTD SERIES 2016-1 CLASS A1 144A 4.300% 01/15/42		12/15/2018	Paydown		1,061,875	1,061,875	1,041,272	1,079,373	(38,101)			(38,101)		1,041,272		20,603	20,603	24,733	01/15/2042
505597-AE-4	LACLEDE GROUP INC 2.550% 08/15/19		07/13/2018	Various		5,082,164	5,125,000	5,115,006	5,085,256	29,751			29,751		5,115,007		(32,843)	(32,843)	119,482	08/15/2019
505597-AD-6	LACLEDE GROUP INC 4.700% 08/15/44		10/15/2018	Various		1,257,230	1,230,000	1,228,832	1,365,482	(136,651)			(136,651)		1,228,831		28,399	28,399	43,812	08/15/2044
512807-AM-0	LAM RESEARCH CORP 2.750% 03/15/20		10/16/2018	Various		2,227,427	2,235,000	2,245,502	2,250,821	(5,319)			(5,319)		2,245,502		(18,075)	(18,075)	47,999	03/15/2020
512807-AN-8	LAM RESEARCH CORP 3.800% 03/15/25		10/16/2018	Various		1,457,622	1,480,000	1,485,096	1,538,559	(53,463)			(53,463)		1,485,096		(27,474)	(27,474)	60,604	03/15/2025
518887-AC-8	LAUREL PRIME STUDENT LOAN TR SERIES 2017-B CLASS BFX 144A 3.020% 08/25/42		10/23/2018	Credit Suisse Securities USA		111,231	115,396	115,396	113,668	1,728			1,728		115,396		(4,165)	(4,165)	2,614	08/25/2042
518887-AC-8	LAUREL PRIME STUDENT LOAN TR SERIES 2017-B CLASS BFX 144A 3.020% 08/25/42		12/25/2018	Paydown		289,247	289,247	289,247	284,915	4,332			4,332		289,247				4,885	08/25/2042
518889-AB-6	LAUREL RD PRIME SL SERIES 2017-C CLASS A2A 144A 1.870% 11/25/42		12/25/2018	Paydown		171,574	171,574	171,562	171,040	522			522		171,562		12	12	1,946	11/25/2042
52107Q-AH-8	LAZARD GROUP LLC 3.625% 03/01/27		11/02/2018	Various		239,007	260,000	258,879	259,463	(583)			(583)		258,880		(19,873)	(19,873)	10,740	03/01/2027
52107Q-AF-2	LAZARD GROUP LLC 4.250% 11/14/20		10/16/2018	Various		42,599,382	41,659,000	43,062,302	43,391,150	(328,848)			(328,848)		43,062,302		(462,920)	(462,920)	1,301,002	11/14/2020
50180L-AC-4	LB-UBS COMM MTG TR SERIES 2008-C1 CLASS A2 6.319% 04/15/41		07/11/2018	Paydown		452,713	452,713	537,515	454,838	82,677			82,677		537,515		(84,802)	(84,802)	6,019	04/15/2041
50184V-AC-8	LCM LTD PARTNERSHIP SERIES 2013-14 CLASS A 144A 3.586% 07/15/25	D	06/06/2018	Call 100.0000		5,209,553	5,209,553	5,203,041	5,216,763	(13,722)			(13,722)		5,203,041		6,512	6,512	96,624	07/15/2025
50184V-AC-8	LCM LTD PARTNERSHIP SERIES 2013-14 CLASS A 144A 3.586% 07/15/25	D	04/16/2018	Paydown		2,825,325	2,825,325	2,821,794	2,829,235	(7,442)			(7,442)		2,821,793		3,532	3,532	26,632	07/15/2025
521865-AV-7	LEAR CORP 5.375% 03/15/24		10/23/2018	Various		2,983,975	2,885,000	3,059,913	3,051,601	8,312			8,312		3,059,913		(75,938)	(75,938)	143,782	03/15/2024
524901-AV-7	LEGG MASON INC 4.750% 03/15/26		10/16/2018	Various		6,588,562	6,405,000	6,402,054	6,862,764	(460,710)			(460,710)		6,402,054		186,508	186,508	208,309	03/15/2026
524901-AR-6	LEGG MASON INC 5.625% 01/15/44		10/16/2018	Salomon Brothers		152,368	154,000	157,825	171,692	(13,866)			(13,866)		157,826		(5,458)	(5,458)	10,900	01/15/2044
52603F-AD-0	LENDMARK FUNDING TRUST SERIES 2017-A1 CLASS A 144A 2.830% 12/22/25		01/09/2018	Salomon Brothers		260,406	260,000	259,947	259,321	626			626		259,947		459	459	429	12/22/2025
526057-BS-2	LENNAR CORP 4.125% 12/01/18		12/01/2018	Maturity		470,000	470,000	479,400	474,700	4,700			4,700		479,400		(9,400)	(9,400)	23,480	12/01/2018
526057-BU-7	LENNAR CORP 4.500% 11/15/19		10/15/2018	Stifel, Nicolaus & Co, Inc		367,194	365,000	374,720	374,581	139			139		374,720		(7,526)	(7,526)	15,148	11/15/2019
526057-BX-1	LENNAR CORP 4.750% 04/01/21		01/02/2018	Pershing LLC		416,044	400,000	400,000	416,000	(16,000)			(16,000)		400,000		16,044	16,044	4,908	04/01/2021
526057-BD-5	LENNAR CORP 6.950% 06/01/18		06/01/2018	Maturity		2,955,000	2,955,000	3,143,381	3,010,406	132,975			132,975		3,143,381		(188,381)	(188,381)	102,686	06/01/2018
53079E-BE-3	LIBERTY MUTUAL GROUP SERIES 144A 4.250% 06/15/23		07/13/2018	Various		218,636	216,000	214,628	227,606	(12,978)			(12,978)		214,628		4,008	4,008	3,789	06/15/2023
539830-AT-6	LOCKHEED MARTIN CORP 4.250% 11/15/19		10/31/2018	Transfer in Kind		141,590	140,000	151,491	145,327	6,165			6,165		151,492		(9,902)	(9,902)	5,719	11/15/2019
542514-KA-1	LONG BEACH MORTGAGE LOAN TRUST SERIES 2005-1 CLASS M2 3.301% 02/25/35		02/26/2018	Paydown		830,119	830,119	674,132	832,367	(158,236)			(158,236)		674,131		155,988	155,988	3,169	02/25/2035
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST SERIES 2005-WL1 CLASS M2 3.331% 06/25/35		07/25/2018	Paydown		1,151,993	1,151,993	1,065,893	1,152,913	(87,020)			(87,020)		1,065,893		86,100	86,100	6,477	06/25/2035
546398-K4-9	LOUISIANA PUB FACS AUTH 3.390% 04/26/27		10/11/2018	JPMorgan Securities Inc		36,106	36,196	36,196	36,329	(132)			(132)		36,197		(91)	(91)	1,014	04/26/2027
546398-K4-9	LOUISIANA PUB FACS AUTH 3.390% 04/26/27		10/25/2018	Redemption 100.0000		436,745	436,745	436,509	438,343	(1,834)			(1,834)		436,509		236	236	7,005	04/26/2027
548661-CV-7	LOWES COS INC 3.800% 11/15/21		07/31/2018	Pershing LLC		517,365	506,000	543,176	528,613	14,563			14,563		543,176		(25,811)	(25,811)	13,727	11/15/2021
50247V-AC-3	LYB INTL FINANCE BV 4.875% 03/15/44	D	09/28/2018	Pershing LLC		171,126	175,000	188,881	194,238	(5,356)			(5,356)		188,882		(17,756)	(17,756)	8,934	03/15/2044
50247V-AB-5	LYB INTL FINANCE BV 5.250% 07/15/43	D	09/24/2018	Morgan Stanley CO Incorporated		229,718	225,000	233,909	261,680	(27,771)			(27,771)		233,909		(4,191)	(4,191)	14,142	07/15/2043
552081-AG-6	LYONDELLBASELL IND NV 5.000% 04/15/19	D	04/03/2018	Various		661,296	650,000	689,708	667,373	22,335			22,335		689,708		(28,412)	(28,412)	13,806	04/15/2019
55608P-AV-6	MACQUARIE BANK LTD SERIES 144A 2.850% 01/15/21	D	04/02/2018	Various		475,447	480,000	495,538	482,510	13,027			13,027		495,537		(20,090)	(20,090)	9,251	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55608J-AC-2	MACQUARIE GROUP LTD SERIES 144A 6.000% 01/14/20	D	11/20/2018	MARKETAXESS CORP		102,664	100,000	113,100	106,538	6,562			6,562		113,100		(10,436)	(10,436)	8,150	01/14/2020
55818R-AQ-9	MADISON PARK FUNDING LTD SERIES 2014-14A CLASS A1R 144A 3.589% 07/20/26	D	10/22/2018	Paydown		11,855,000	11,855,000	11,855,000	11,907,980	(52,980)			(52,980)		11,855,000				371,444	07/20/2026
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS 5.000% 03/01/26		10/16/2018	Various		2,041,325	1,940,000	1,962,150	2,154,955	(192,805)			(192,805)		1,962,150		79,175	79,175	109,664	03/01/2026
559080-AG-1	MAGELLAN MIDSTREAM PARTNERS 5.150% 10/15/43		02/28/2018	Barclays Bank PLC		6,443,064	5,905,000	6,655,018	6,679,464	(24,445)			(24,445)		6,655,019		(211,955)	(211,955)	115,730	10/15/2043
56068T-AF-4	MAJAPAHIT HOLDING BV SERIES 144A 7.750% 01/20/20	D	05/16/2018	Corporate Action		11,609,940	10,810,000	12,405,881	11,823,978	581,903			581,903		12,405,881		(795,941)	(795,941)	700,473	01/20/2020
55279H-AJ-9	MANUF & TRADERS TRUST CO 2.100% 02/06/20		10/31/2018	Transfer in Kind		1,080,632	1,095,000	1,090,872	1,091,386	(514)			(514)		1,090,872		(10,240)	(10,240)	28,424	02/06/2020
55279H-AM-2	MANUF & TRADERS TRUST CO SERIES BKNT 3.250% 05/18/22		10/10/2018	Bony/Toronto Dominion Sec		562,663	560,000	560,000	562,699	(2,699)			(2,699)		560,000		2,663	2,663	13,088	05/18/2022
56585A-AK-8	MARATHON PETROLEUM CORP 2.700% 12/14/18		03/15/2018	Call 100.4220		1,014,262	1,010,000	1,025,594	1,013,628	11,966			11,966		1,025,594		(15,594)	(15,594)	11,080	12/14/2018
56585A-AF-9	MARATHON PETROLEUM CORP 6.500% 03/01/41		10/09/2018	Millennium Advisors Llc		168,284	145,000	161,041	181,735	(20,694)			(20,694)		161,041		7,243	7,243	10,472	03/01/2041
56846L-AA-1	MARINER FINANCE ISSUANCE TRUST SERIES 2017-AA CLASS A 144A 3.620% 02/20/29		06/11/2018	Wachovia Capital Markets		708,891	710,000	709,860	712,437	(2,577)			(2,577)		709,860		(969)	(969)	12,351	02/20/2029
570535-AP-9	MARKEL CORP 5.000% 03/30/43		08/07/2018	Wells Fargo Securities		226,802	225,000	227,783	252,544	(24,761)			(24,761)		227,783		(981)	(981)	9,656	03/30/2043
571083-AA-2	MARLETTE FUNDING TRUST SERIES 2016-1A CLASS A 144A 3.060% 01/17/23		08/15/2018	Paydown		6,447,458	6,447,458	6,449,469	6,458,873	(9,404)			(9,404)		6,449,469		(2,011)	(2,011)	67,725	01/17/2023
571085-AA-7	MARLETTE FUNDING TRUST SERIES 2017-1A CLASS A 144A 2.827% 03/15/24		12/15/2018	Paydown		980,136	980,136	980,130	983,014	(2,884)			(2,884)		980,130		6	6	13,699	03/15/2024
57108P-AA-3	MARLETTE FUNDING TRUST SERIES 2017-2A CLASS A 144A 2.390% 07/15/24		12/15/2018	Paydown		530,052	530,052	530,051	529,991	60			60		530,051		1	1	6,399	07/15/2024
57108P-AB-1	MARLETTE FUNDING TRUST SERIES 2017-2A CLASS B 144A 3.190% 07/15/24		11/05/2018	Goldman Sachs		607,899	610,000	609,948	611,216	(1,267)			(1,267)		609,949		(2,050)	(2,050)	17,024	07/15/2024
57109D-AA-9	MARLETTE FUNDING TRUST SERIES 2017-3A CLASS A 144A 2.360% 12/15/24		12/15/2018	Paydown		389,084	389,084	389,063	388,926	137			137		389,063		21	21	4,895	12/15/2024
571903-AN-3	MARRIOTT INTERNATIONAL 2.875% 03/01/21		08/22/2018	Various		746,658	750,000	748,163	754,821	(6,658)			(6,658)		748,163		(1,505)	(1,505)	12,586	03/01/2021
571903-AL-7	MARRIOTT INTERNATIONAL 3.375% 10/15/20		02/12/2018	Pershing LLC		1,432,489	1,415,000	1,405,930	1,444,406	(38,477)			(38,477)		1,405,929		26,560	26,560	15,786	10/15/2020
571903-AT-0	MARRIOTT INTERNATIONAL SERIES WI 6.750% 05/15/18		05/15/2018	Maturity		3,852,000	3,852,000	4,101,517	3,919,254	182,263			182,263		4,101,517		(249,517)	(249,517)	130,005	05/15/2018
57165A-AA-6	MARRIOTT VACATION CLUB OWNER T SERIES 2012-1A CLASS A 144A 2.510% 05/20/30		12/20/2018	Paydown		209,358	209,358	209,608	209,100	508			508		209,608		(250)	(250)	2,682	05/20/2030
571748-AY-8	MARSH & MCLENNAN COS INC 2.350% 03/06/20		10/31/2018	Transfer in Kind		138,039	140,000	139,888	139,921	(33)			(33)		139,888		(1,849)	(1,849)	3,793	03/06/2020
571748-BA-9	MARSH & MCLENNAN COS INC 3.300% 03/14/23		05/24/2018	Various		679,712	690,000	689,227	707,154	(17,927)			(17,927)		689,227		(9,515)	(9,515)	16,129	03/14/2023
571748-AK-8	MARSH & MCLENNAN COS INC 5.875% 08/01/33		01/11/2018	Wells Fargo Securities		4,038,694	3,210,000	3,773,610	4,055,561	(281,951)			(281,951)		3,773,610		265,084	265,084	86,436	08/01/2033
571748-AT-9	MARSH & MCLENNAN COS INC SERIES MTN 2.550% 10/15/18		06/11/2018	Pershing LLC		224,251	224,000	226,509	224,813	1,696			1,696		226,509		(2,258)	(2,258)	3,776	10/15/2018
571748-AT-9	MARSH & MCLENNAN COS INC SERIES MTN 2.550% 10/15/18		10/15/2018	Maturity		137,000	137,000	138,534	137,496	1,038			1,038		138,534		(1,534)	(1,534)	3,494	10/15/2018
574599-BK-1	MASCO CORP 3.500% 04/01/21		10/16/2018	Various		623,293	623,000	634,683	632,750	1,933			1,933		634,683		(11,390)	(11,390)	16,267	04/01/2021
576433-NH-5	MASTER ADJ RATE MTG TRUST SERIES 2004-5 CLASS B1 4.049% 07/25/34		12/01/2018	Paydown		7,624	7,624	7,503	7,407	95			95		7,502		122	122	133	07/25/2034
57643L-GY-6	MASTR ASSET BACKED SECURITIES SERIES 2005-WMC1 CLASS M3 3.035% 03/25/35		12/26/2018	Paydown		1,378,556	1,378,556	1,242,864	1,381,344	(138,480)			(138,480)		1,242,864		135,692	135,692	15,342	03/25/2035
579780-AL-1	MCCORMICK & CO INC 2.700% 08/15/22		10/31/2018	Various		507,354	520,000	519,948	519,606	342			342		519,948		(12,594)	(12,594)	8,880	08/15/2022
579780-AN-7	MCCORMICK & CO INC 3.400% 08/15/27		11/15/2018	Goldman Sachs		1,459,290	1,555,000	1,549,635	1,575,365	(25,729)			(25,729)		1,549,636		(90,346)	(90,346)	67,262	08/15/2027
579780-AH-0	MCCORMICK & CO INC 3.900% 07/15/21		10/31/2018	Transfer in Kind		835,125	830,000	898,475	859,991	38,484			38,484		898,475		(63,350)	(63,350)	41,901	07/15/2021
58013M-EW-0	MCDONALDS CORP 2.100% 12/07/18		03/21/2018	Pershing LLC		79,966	80,000	79,961	80,082	(121)			(121)		79,961		5	5	495	12/07/2018
58013M-ET-7	MCDONALDS CORP 2.200% 05/26/20		10/31/2018	Transfer in Kind		1,635,502	1,660,000	1,660,880	1,659,310	1,570			1,570		1,660,880		(25,378)	(25,378)	33,984	05/26/2020
581557-BD-6	MCKESSON CORP 2.284% 03/15/19		05/16/2018	Various		747,463	750,000	750,000	750,143	(143)			(143)		750,000		(2,537)	(2,537)	11,089	03/15/2019
581557-BC-8	MCKESSON CORP 4.883% 03/15/44		10/09/2018	Wachovia Capital Markets		112,392	115,000	115,000	125,147	(10,147)			(10,147)		115,000		(2,608)	(2,608)	6,021	03/15/2044
58155Q-AE-3	MCKESSON CORP 6.000% 03/01/41		02/21/2018	Various		814,804	675,000	736,263	824,545	(88,282)			(88,282)		736,263		78,541	78,541	18,296	03/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
582839-AG-1	MEAD JOHNSON NUTRITION CO 4.600% 06/01/44		04/12/2018	Various		261,747	250,000	258,358	278,728	(20,371)			(20,371)		258,357		3,390	3,390	4,284	06/01/2044
58507L-AB-5	MEDTRONIC GLOBAL HLDINGS 1.700% 03/28/19	D	09/17/2018	Salomon Brothers		1,184,966	1,190,000	1,189,119	1,185,060	4,059			4,059		1,189,119		(4,153)	(4,153)	19,724	03/28/2019
585055-BG-0	MEDTRONIC INC SERIES WI 2.500% 03/15/20		09/18/2018	BNP Paribas Securities Bond		631,599	636,000	645,464	639,765	5,699			5,699		645,464		(13,865)	(13,865)	16,121	03/15/2020
585055-BU-9	MEDTRONIC INC SERIES WI 4.625% 03/15/45		05/07/2018	Various		506,934	475,000	517,663	553,401	(35,737)			(35,737)		517,664		(10,730)	(10,730)	11,916	03/15/2045
58769D-AB-6	MERCEDES BENZ AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.530% 08/15/19		10/31/2018	Transfer in Kind		581,964	582,620	582,620	581,648	971			971		582,619		(655)	(655)	7,825	08/15/2019
58769D-AB-6	MERCEDES BENZ AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.530% 08/15/19		10/15/2018	Paydown		1,975,571	1,975,571	1,975,569	1,972,278	3,291			3,291		1,975,569		2	2	13,861	08/15/2019
58772P-AD-0	MERCEDES-BENZ AUTO RECEIVABLES SERIES 2015-1 CLASS A3 1.340% 12/16/19		10/31/2018	Transfer in Kind		16,795	16,803	16,801	16,772	29			29		16,801		(6)	(6)	198	12/16/2019
58772P-AD-0	MERCEDES-BENZ AUTO RECEIVABLES SERIES 2015-1 CLASS A3 1.340% 12/16/19		10/15/2018	Paydown		209,013	209,013	208,988	208,629	359			359		208,988		25	25	1,192	12/16/2019
59018Y-N6-4	MERRILL LYNCH & CO 6.875% 04/25/18		04/03/2018	Various		2,115,222	2,100,000	2,461,325	2,132,082	329,243			329,243		2,461,325		(346,103)	(346,103)	49,557	04/25/2018
59018Y-N6-4	MERRILL LYNCH & CO 6.875% 04/25/18		04/25/2018	Maturity		12,176,000	12,176,000	13,860,250	12,362,015	1,498,235			1,498,235		13,860,250		(1,684,250)	(1,684,250)	418,550	04/25/2018
589929-W5-3	MERRILL LYNCH MTG INV INC SERIES 2003-A4 CLASS 1A 4.578% 07/25/33		12/01/2018	Paydown		966	966	982	995	(13)			(13)		982		(16)	(16)	17	07/25/2033
59217G-BZ-1	MET LIFE GLOBAL FUNDING SERIES 144A 1.750% 12/19/18		09/17/2018	Bony/Toronto Dominion Sec		938,477	940,000	939,173	938,067	1,106			1,106		939,173		(696)	(696)	12,338	12/19/2018
59217G-CE-7	MET LIFE GLOBAL FUNDING SERIES 144A 2.050% 06/12/20		10/09/2018	Pershing LLC		353,016	360,000	359,989	357,387	2,602			2,602		359,989		(6,973)	(6,973)	6,130	06/12/2020
59156R-BN-7	METLIFE INC 4.050% 03/01/45		01/19/2018	JPMorgan Securities Inc		101,139	100,000	95,550	104,875	(9,325)			(9,325)		95,550		5,589	5,589	1,598	03/01/2045
59156R-BR-8	METLIFE INC 4.600% 05/13/46		02/21/2018	Salomon Brothers		235,427	225,000	236,479	256,649	(20,170)			(20,170)		236,479		(1,052)	(1,052)	2,875	05/13/2046
59156R-AX-6	METLIFE INC 4.750% 02/08/21		05/29/2018	Corporate Action		457,672	435,000	482,820	465,733	17,086			17,086		482,819		(25,147)	(25,147)	16,760	02/08/2021
59156R-AX-6	METLIFE INC 4.750% 02/08/21		12/17/2018	Call 103.5590		921,675	890,000	987,838	952,880	34,958			34,958		987,838		(97,838)	(97,838)	89,099	02/08/2021
591894-CB-4	METROPOLITAN EDISON CO SERIES 144A 4.000% 04/15/25		10/16/2018	DEUTSCHE BANK SECURITI		211,296	215,000	214,409	220,944	(6,535)			(6,535)		214,409		(3,113)	(3,113)	8,672	04/15/2025
594918-BZ-6	MICROSOFT CORP 4.100% 02/06/37		11/29/2018	Bank of America Securities		50,001	50,000	51,740	55,826	(4,086)			(4,086)		51,740		(1,739)	(1,739)	2,716	02/06/2037
594918-BL-7	MICROSOFT CORP 4.450% 11/03/45		10/09/2018	Goldman Sachs		269,558	256,000	299,738	300,057	(319)			(319)		299,738		(30,180)	(30,180)	10,696	11/03/2045
59523U-AN-7	MID-AMERICA APT LP 3.600% 06/01/27		10/09/2018	BNY/SUNTRUST CAP MKT		136,942	145,000	144,391	145,247	(856)			(856)		144,391		(7,449)	(7,449)	4,495	06/01/2027
59562V-AM-9	MIDAMERICA ENERGY 6.125% 04/01/36		10/09/2018	Various		236,372	197,000	244,988	263,295	(18,307)			(18,307)		244,988		(8,616)	(8,616)	12,066	04/01/2036
595620-AJ-4	MIDAMERICAN ENERGY CO 2.400% 03/15/19		09/18/2018	Various		939,991	940,000	952,211	943,725	8,485			8,485		952,210		(12,219)	(12,219)	22,380	03/15/2019
59981H-AA-9	MILL CITY MORTGAGE TRUST SERIES 2017-1 CLASS A1 144A 2.750% 11/25/58		10/31/2018	Transfer in Kind		1,125,824	1,150,872	1,146,582	1,150,935	(4,353)			(4,353)		1,146,582		(20,758)	(20,758)	29,012	11/25/2058
59981H-AA-9	MILL CITY MORTGAGE TRUST SERIES 2017-1 CLASS A1 144A 2.750% 11/25/58		10/01/2018	Paydown		297,016	297,016	295,909	297,032	(1,123)			(1,123)		295,909		1,107	1,107	4,107	11/25/2058
604668-AC-7	MIRAMAX LLC SERIES 2014-1A CLASS A2 144A 3.340% 07/20/26		04/30/2018	Call 100.6215		11,720,848	11,648,448	11,693,016	11,657,966	35,050			35,050		11,693,016		(44,568)	(44,568)	266,929	07/20/2026
604668-AC-7	MIRAMAX LLC SERIES 2014-1A CLASS A2 144A 3.340% 07/20/26		04/20/2018	Paydown		1,129,920	1,129,920	1,134,243	1,130,843	3,400			3,400		1,134,243		(4,323)	(4,323)	14,581	07/20/2026
60535Y-AA-1	MISSISSIPPI HIGHER EDUCATION A SERIES 2014-1 CLASS A1 3.186% 10/25/35		10/11/2018	JPMorgan Securities Inc		160,161	160,864	156,447	161,137	(4,690)			(4,690)		156,447		3,714	3,714	3,351	10/25/2035
60535Y-AA-1	MISSISSIPPI HIGHER EDUCATION A SERIES 2014-1 CLASS A1 3.186% 10/25/35		12/26/2018	Paydown		610,601	610,601	596,901	611,637	(14,736)			(14,736)		596,901		13,700	13,700	8,462	10/25/2035
60682V-AD-2	MITSUBISHI UFJ TR & BANK SERIES 144A 2.650% 10/19/20	D	02/15/2018	Various		20,595,431	20,740,000	20,730,050	20,770,652	(40,602)			(40,602)		20,730,050		(134,619)	(134,619)	182,934	10/19/2020
59020U-AA-3	MLCC MTG INV INC SERIES 2004-A1 CLASS 1A 3.792% 02/25/34		12/01/2018	Paydown		3,383	3,062	3,092	2,982	458			458		3,440		(57)	(57)	38	02/25/2034
59020U-AC-9	MLCC MTG INV INC SERIES 2004-A1 CLASS 2A2A 4.122% 02/25/34		12/01/2018	Paydown		8,648	6,895	6,896	7,177	1,472			1,472		8,649		(1)	(1)	144	02/25/2034
60871R-AF-7	MOLSON COORS BREWING CO 2.100% 07/15/21		10/31/2018	Various		911,076	950,000	949,639	931,125	18,514			18,514		949,639		(38,563)	(38,563)	24,915	07/15/2021
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		10/10/2018	Various		209,943	230,000	228,521	234,375	(5,854)			(5,854)		228,521		(18,578)	(18,578)	7,812	07/15/2046
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		09/26/2018	Salomon Brothers		400,268	403,000	431,671	457,019	(25,348)			(25,348)		431,671		(31,403)	(31,403)	18,025	05/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60920L-AA-2	MONDELEZ INTL HLDINGS NE SERIES 144A 1.625% 10/28/19	D	10/31/2018	Transfer in Kind		570,335	580,000	578,747	571,630	7,117			7,117		578,747		(8,412)	(8,412)	9,504	10/28/2019
61166W-AN-1	MONSANTO CO 4.200% 07/15/34		06/25/2018	Taxable Exchange		184,180	200,000	200,895	208,467	(7,573)			(7,573)		200,894		(16,714)	(16,714)	8,133	07/15/2034
61166W-AP-6	MONSANTO CO 4.400% 07/15/44		06/25/2018	Taxable Exchange		5,690,081	6,180,000	5,898,390	6,585,083	(686,693)			(686,693)		5,898,390		(208,309)	(208,309)	262,993	07/15/2044
61205P-AK-5	MONTANA HIGHER EDUCATION STU SERIES 2012-1 CLASS A2 3.470% 05/20/30		10/31/2018	Transfer in Kind		1,851,657	1,835,969	1,837,117	1,854,118	(17,002)			(17,002)		1,837,116		14,541	14,541	46,548	05/20/2030
61205P-AK-5	MONTANA HIGHER EDUCATION STU SERIES 2012-1 CLASS A2 3.470% 05/20/30		10/22/2018	Paydown		425,339	425,339	425,605	429,544	(3,939)			(3,939)		425,605		(266)	(266)	5,243	05/20/2030
615394-AK-9	MOOG INC SERIES 144A 5.250% 12/01/22		06/15/2018	Various		5,858,925	5,730,000	5,823,461	5,930,550	(107,090)			(107,090)		5,823,460		35,465	35,465	165,047	12/01/2022
61746B-DX-1	MORGAN STANLEY 2.450% 02/01/19		01/10/2018	JP Morgan Securities PLC		4,025,238	4,015,000	4,036,810	4,025,171	11,639			11,639		4,036,810		(11,572)	(11,572)	43,992	02/01/2019
61746B-DM-5	MORGAN STANLEY 2.500% 01/24/19		09/18/2018	Bony/Toronto Dominion Sec		939,662	940,000	953,517	942,395	11,123			11,123		953,518		(13,856)	(13,856)	27,156	01/24/2019
61746B-EA-0	MORGAN STANLEY 2.500% 04/21/21		10/31/2018	Transfer in Kind		165,632	170,000	169,429	169,715	(287)			(287)		169,428		(3,796)	(3,796)	4,368	04/21/2021
61746B-ED-4	MORGAN STANLEY 2.625% 11/17/21		10/31/2018	Transfer in Kind		698,286	720,000	716,321	716,719	(398)			(398)		716,321		(18,035)	(18,035)	18,060	11/17/2021
61744Y-AH-1	MORGAN STANLEY 2.750% 05/19/22		04/23/2018	JP Morgan Chase		290,430	300,000	301,518	298,899	2,619			2,619		301,518		(11,088)	(11,088)	3,575	05/19/2022
61744Y-AJ-7	MORGAN STANLEY 3.399% 07/22/22		10/31/2018	Transfer in Kind		954,152	950,000	950,000	957,630	(7,630)			(7,630)		950,000		4,152	4,152	28,599	07/22/2022
61747Y-CM-5	MORGAN STANLEY 5.500% 01/26/20		10/31/2018	Transfer in Kind		975,099	950,000	1,043,708	1,006,723	36,985			36,985		1,043,708		(68,609)	(68,609)	66,038	01/26/2020
61747Y-CJ-2	MORGAN STANLEY 5.625% 09/23/19		01/10/2018	Morgan Stanley CO Incorporated		14,084,251	13,384,000	14,540,742	14,104,254	436,488			436,488		14,540,742		(456,491)	(456,491)	227,946	09/23/2019
617446-6Q-7	MORGAN STANLEY 6.625% 04/01/18		02/26/2018	Various		654,328	650,000	740,779	657,121	83,658			83,658		740,779		(86,451)	(86,451)	15,099	04/01/2018
617446-6Q-7	MORGAN STANLEY 6.625% 04/01/18		04/01/2018	Maturity		7,460,000	7,460,000	8,510,252	7,541,728	968,524			968,524		8,510,252		(1,050,252)	(1,050,252)	247,113	04/01/2018
61747Y-CG-8	MORGAN STANLEY 7.300% 05/13/19		01/10/2018	JP Morgan Securities PLC		606,856	570,000	684,832	607,683	77,149			77,149		684,832		(77,976)	(77,976)	6,819	05/13/2019
61761D-AF-9	MORGAN STANLEY BAML TRUST SERIES 2012-C6 CLASS B 3.930% 11/15/45		10/22/2018	Bank of America Securities		313,819	315,000	324,433	321,336	3,097			3,097		324,433		(10,614)	(10,614)	11,107	11/15/2045
61762X-AS-6	MORGAN STANLEY BAML TRUST SERIES 2013-C12 CLASS ASB 3.824% 10/15/46		10/31/2018	Transfer in Kind		597,355	589,830	639,689	611,450	28,240			28,240		639,690		(42,335)	(42,335)	20,675	10/15/2046
61762X-AS-6	MORGAN STANLEY BAML TRUST SERIES 2013-C12 CLASS ASB 3.824% 10/15/46		10/01/2018	Paydown		170	170	184	176	8			8		184		(14)	(14)	5	10/15/2046
61762D-AW-1	MORGAN STANLEY BK AMER MERRILL SERIES 2013-C9 CLASS A4 3.102% 05/15/46		10/11/2018	Salomon Brothers		1,767,656	1,800,000	1,831,711	1,827,254	4,457			4,457		1,831,711		(64,055)	(64,055)	48,701	05/15/2046
61760V-AQ-6	MORGAN STANLEY CAPITAL I SERIES 2012-C4 CLASS AS 3.773% 03/15/45		09/18/2018	BANK OF MONTREAL		1,265,463	1,260,000	1,314,602	1,303,514	11,088			11,088		1,314,602		(49,139)	(49,139)	38,164	03/15/2045
61761X-AA-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2013-WLSR CLASS A 144A 2.695% 01/11/32		09/20/2018	Salomon Brothers		952,425	960,000	983,970	959,323	24,647			24,647		983,970		(31,545)	(31,545)	21,057	01/11/2032
61757L-AF-7	MORGAN STANLEY CAPITAL INC SERIES 2008-T29 CLASS AM 6.194% 01/11/43		01/01/2018	Paydown		286,966	286,966	326,368	286,786	39,582			39,582		326,368		(39,402)	(39,402)	1,492	01/11/2043
61748H-AA-9	MORGAN STANLEY MTG LN TR SERIES 2004-2AR CLASS 1A 4.375% 02/25/34		11/01/2018	Paydown		361	361	372	384	(12)			(12)		372		(11)	(11)	12	02/25/2034
61744C-MH-6	MORGAN STANLEY SERIES 2005-NC1 CLASS A2C 3.075% 01/25/35		12/26/2018	Paydown		450,998	450,998	375,616	452,912	(77,296)			(77,296)		375,616		75,382	75,382	6,765	01/25/2035
61945C-AF-0	MOSAIC CO 3.250% 11/15/22		04/03/2018	Various		10,598,119	10,810,000	10,809,027	10,715,435	93,592			93,592		10,809,027		(210,908)	(210,908)	120,635	11/15/2022
61945C-AG-8	MOSAIC CO 4.050% 11/15/27		10/16/2018	Various		7,129,146	7,407,000	7,392,482	7,426,418	(33,936)			(33,936)		7,392,482		(263,336)	(263,336)	279,050	11/15/2027
61946E-AA-6	MOSAIC SOLAR LOANS LLC SERIES 2017-1A CLASS A 144A 4.450% 06/20/42		12/20/2018	Paydown		914,748	914,748	914,486	933,327	(18,841)			(18,841)		914,486		262	262	19,669	06/20/2042
61946G-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2017-2A CLASS A 144A 3.820% 06/22/43		10/17/2018	Barclays Bank PLC		107,737	110,349	110,335	110,769	(434)			(434)		110,335		(2,598)	(2,598)	3,501	06/22/2043
61946G-AA-1	MOSAIC SOLAR LOANS LLC SERIES 2017-2A CLASS A 144A 3.820% 06/22/43		12/20/2018	Paydown		1,010,961	1,010,961	1,010,830	1,014,805	(3,975)			(3,975)		1,010,830		131	131	20,931	06/22/2043
55336V-AK-6	MPLX LP 4.125% 03/01/27		12/03/2018	Various		5,670,861	5,970,000	5,990,897	6,114,704	(123,807)			(123,807)		5,990,897		(320,036)	(320,036)	299,390	03/01/2027
55336V-AL-4	MPLX LP 5.200% 03/01/47		10/09/2018	Various		1,041,149	1,030,000	1,057,337	1,130,349	(73,012)			(73,012)		1,057,337		(16,188)	(16,188)	46,367	03/01/2047
55336V-AJ-9	MPLX LP SERIES WI 4.875% 06/01/25		07/26/2018	Credit Suisse Securities USA		24,455,703	23,592,000	24,021,203	25,284,012	(1,262,809)			(1,262,809)		24,021,203		434,500	434,500	763,545	06/01/2025
55336V-AC-4	MPLX LP SERIES WI 5.500% 02/15/23		10/17/2018	Millennium Advisors Llc		118,068	116,000	121,075	119,373	1,702			1,702		121,075		(3,007)	(3,007)	7,514	02/15/2023
55336V-AC-4	MPLX LP SERIES WI 5.500% 02/15/23		12/10/2018	Call 101.8330		7,998,982	7,855,000	8,198,656	8,083,423	115,233			115,233		8,198,656		(343,656)	(343,656)	714,015	02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61765L-AQ-3	MS BOFA ML TRUST SERIES 2015-C24 CLASS A1 1.706% 05/15/48		10/31/2018	Transfer in Kind		192,858	195,320	195,319	193,617	1,702			1,702		195,319		(2,461)	(2,461)	2,925	05/15/2048
61765L-AQ-3	MS BOFA ML TRUST SERIES 2015-C24 CLASS A1 1.706% 05/15/48		10/15/2018	Paydown		70,756	70,756	70,755	70,140	616			616		70,756				569	05/15/2048
61765L-AU-4	MS BOFA ML TRUST SERIES 2015-C24 CLASS A4 3.732% 05/15/48		02/01/2018	Credit Suisse Securities USA		2,647,500	2,560,000	2,678,500	2,684,010	(5,510)			(5,510)		2,678,500		(31,000)	(31,000)	16,189	05/15/2048
553794-AA-6	MUFG AMERCAS HLNDS CORP 1.625% 02/09/18		02/09/2018	Maturity		1,835,000	1,835,000	1,833,771	1,834,636	(865)			(865)		1,833,771		1,229	1,229	14,909	02/09/2018
553893-AA-6	MVW OWNER TRUST SERIES 2013-1A CLASS A 144A 2.150% 04/22/30		12/20/2018	Paydown		1,020,515	1,020,515	1,034,866	1,007,499	27,367			27,367		1,034,866		(14,351)	(14,351)	11,392	04/22/2030
553891-AA-0	MVW OWNER TRUST SERIES 2014-1A CLASS A 144A 2.250% 09/22/31		11/05/2018	Credit Suisse Securities USA		140,777	144,535	144,494	142,121	2,373			2,373		144,494		(3,717)	(3,717)	2,864	09/22/2031
553891-AA-0	MVW OWNER TRUST SERIES 2014-1A CLASS A 144A 2.250% 09/22/31		12/20/2018	Paydown		724,958	724,958	720,495	712,848	7,647			7,647		720,495		4,463	4,463	8,443	09/22/2031
55388P-AA-8	MVW OWNER TRUST SERIES 2015-1A CLASS A 144A 2.520% 12/20/32		12/20/2018	Paydown		323,730	323,730	323,706	321,962	1,744			1,744		323,706		24	24	3,965	12/20/2032
55388P-AB-6	MVW OWNER TRUST SERIES 2015-1A CLASS B 144A 2.960% 12/20/32		10/19/2018	Credit Suisse Securities USA		46,164	47,561	47,680	46,567	1,113			1,113		47,680		(1,516)	(1,516)	1,068	12/20/2032
55388P-AB-6	MVW OWNER TRUST SERIES 2015-1A CLASS B 144A 2.960% 12/20/32		12/20/2018	Paydown		549,316	549,316	550,191	537,839	12,353			12,353		550,192		(876)	(876)	7,985	12/20/2032
553894-AA-4	MVW OWNER TRUST SERIES 2016-1A CLASS A 144A 2.250% 12/20/33		12/20/2018	Paydown		108,159	108,159	108,148	107,003	1,144			1,144		108,147		12	12	1,156	12/20/2033
553896-AA-9	MVW OWNER TRUST SERIES 2017-1A CLASS A 144A 2.420% 12/20/34		10/04/2018	Credit Suisse Securities USA		1,390,740	1,441,526	1,441,306	1,428,352	12,954			12,954		1,441,306		(50,566)	(50,566)	27,759	12/20/2034
553896-AA-9	MVW OWNER TRUST SERIES 2017-1A CLASS A 144A 2.420% 12/20/34		12/20/2018	Paydown		1,075,756	1,075,756	1,075,592	1,065,925	9,667			9,667		1,075,592		164	164	14,614	12/20/2034
62854A-AM-6	MYLAN NV SERIES WI 3.150% 06/15/21	D	10/16/2018	Various		1,482,257	1,510,000	1,508,248	1,518,430	(10,181)			(10,181)		1,508,249		(25,992)	(25,992)	40,034	06/15/2021
62854A-AN-4	MYLAN NV SERIES WI 3.950% 06/15/26	D	10/16/2018	Various		3,773,974	4,065,000	4,033,740	4,099,012	(65,271)			(65,271)		4,033,741		(259,767)	(259,767)	118,686	06/15/2026
62854A-AP-9	MYLAN NV SERIES WI 5.250% 06/15/46	D	10/17/2018	Various		614,486	600,000	601,261	657,426	(56,165)			(56,165)		601,261		13,225	13,225	10,056	06/15/2046
62957H-AC-9	NABORS INDUSTRIES INC SERIES WI 5.500% 01/15/23		10/16/2018	Various		4,920,596	5,000,000	5,158,813	4,850,000	308,813			308,813		5,158,813		(238,217)	(238,217)	230,885	01/15/2023
63253W-AF-8	NATIONAL AUSTRALIA BANK SERIES 144A 2.000% 02/22/19	D	10/31/2018	Transfer in Kind		548,521	550,000	552,657	548,664	3,993			3,993		552,657		(4,136)	(4,136)	13,108	02/22/2019
63530Q-AH-2	NATIONAL CINEMEDIA LLC SERIES WI 5.750% 08/15/26		09/11/2018	RBC Capital Markets		1,909,505	2,026,000	2,026,000	1,899,375	126,625			126,625		2,026,000		(116,495)	(116,495)	125,556	08/15/2026
637071-AK-7	NATIONAL OILWELL VARCO INC 3.950% 12/01/42		10/09/2018	SUMRIDGE PARTNERS LLC		160,949	189,000	155,304	166,700	(11,395)			(11,395)		155,305		5,644	5,644	6,429	12/01/2042
63857Q-AA-2	NATIONS EQUIPMENT FINANCE FUND SERIES 2014-1A CLASS A 144A 1.558% 07/20/18		02/20/2018	Paydown		109,167	109,167	109,167	109,117	50			50		109,167				158	07/20/2018
63857V-AA-1	NATIONS EQUIPMENT FINANCE FUND SERIES 2016-1A CLASS A 144A 3.610% 02/20/21		08/20/2018	Paydown		2,988,205	2,988,205	2,988,141	2,991,629	(3,488)			(3,488)		2,988,141		64	64	43,602	02/20/2021
63859U-BC-6	NATIONWIDE BUILDING SOCIETY SERIES 144A 2.350% 01/21/20	D	08/21/2018	Various		5,522,099	5,585,000	5,583,157	5,581,487	1,670			1,670		5,583,157		(61,058)	(61,058)	139,775	01/21/2020
63939E-AC-7	NAVIENT PRIVATE EDUCATION LOAN SERIES 2015-AA CLASS A2B 144A 3.655% 12/15/28		10/03/2018	Deutsche Bank		972,302	959,410	959,410	978,220	(18,810)			(18,810)		959,410		12,892	12,892	23,878	12/15/2028
63939E-AC-7	NAVIENT PRIVATE EDUCATION LOAN SERIES 2015-AA CLASS A2B 144A 3.655% 12/15/28		12/17/2018	Paydown		267,944	267,944	267,944	273,197	(5,253)			(5,253)		267,944				3,644	12/15/2028
63938E-AD-6	NAVIENT STUDENT LOAN TRUST SERIES 2014-1 CLASS A4 3.256% 02/25/39		10/10/2018	DEPOSITORY TRUST COMP		180,113	180,000	165,375	175,147	(9,772)			(9,772)		165,375		14,738	14,738	3,808	02/25/2039
63939D-AD-7	NAVIENT STUDENT LOAN TRUST SERIES 2014-8 CLASS B 4.006% 07/26/49		10/10/2018	MORGAN STANLEY AND CO INTERNA		106,050	105,000	101,771	103,200	(1,429)			(1,429)		101,771		4,279	4,279	2,856	07/26/2049
63939C-AB-3	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2A 144A 2.740% 02/15/29		10/04/2018	Various		506,352	511,751	511,501	510,203	1,298			1,298		511,501		(5,149)	(5,149)	5,682	02/15/2029
63939C-AB-3	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2A 144A 2.740% 02/15/29		12/15/2018	Paydown		241,794	241,794	241,676	241,063	613			613		241,676		118	118	3,286	02/15/2029
63939C-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2B 144A 3.705% 02/15/29		10/03/2018	Credit Suisse Securities USA		763,644	753,751	753,751	766,536	(12,785)			(12,785)		753,751		9,893	9,893	19,067	02/15/2029
63939C-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2014-AA CLASS A2B 144A 3.705% 02/15/29		12/17/2018	Paydown		477,111	477,111	477,111	485,204	(8,093)			(8,093)		477,111				7,128	02/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
63939G-AB-4	NAVIENT STUDENT LOAN TRUST SERIES 2015-2 CLASS A2 2.926% 08/27/29		10/31/2018	Transfer in Kind		163,593	163,540	163,540	163,866	(326)			(326)		163,540		53	53	3,267	08/27/2029
63939G-AB-4	NAVIENT STUDENT LOAN TRUST SERIES 2015-2 CLASS A2 2.926% 08/27/29		10/25/2018	Paydown		178,671	178,671	178,671	179,027	(356)			(356)		178,671				1,771	08/27/2029
63940E-AA-8	NAVIENT STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A 3.206% 02/25/70		01/09/2018	Bank of America Securities		7,691,259	7,635,780	7,381,271	7,659,259	(277,988)			(277,988)		7,381,271		309,988	309,988	7,643	02/25/2070
63940E-AA-8	NAVIENT STUDENT LOAN TRUST SERIES 2016-1A CLASS A 144A 3.206% 02/25/70		12/26/2018	Paydown		2,578,447	2,578,447	2,492,230	2,586,375	(94,145)			(94,145)		2,492,230		86,217	86,217	34,106	02/25/2070
63940F-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2016-2 CLASS A3 144A 4.004% 06/25/65		10/10/2018	MORGAN STANLEY AND CO INTERNA		301,056	290,000	290,000	298,191	(8,191)			(8,191)		290,000		11,056	11,056	7,887	06/25/2065
63940H-AB-9	NAVIENT STUDENT LOAN TRUST SERIES 2016-3A CLASS A2 144A 3.369% 06/25/65		10/31/2018	Transfer in Kind		159,678	158,815	159,965	160,456	(492)			(492)		159,964		(286)	(286)	3,773	06/25/2065
63940H-AB-9	NAVIENT STUDENT LOAN TRUST SERIES 2016-3A CLASS A2 144A 3.369% 06/25/65		10/25/2018	Paydown		11,185	11,185	11,266	11,301	(35)			(35)		11,266		(81)	(81)	249	06/25/2065
63939Q-AA-4	NAVIENT STUDENT LOAN TRUST SERIES 2016-5A CLASS A 144A 3.756% 06/25/65		09/18/2018	Bank of America Securities		438,122	428,416	438,028	438,690	(662)			(662)		438,028		94	94	9,890	06/25/2065
63939Q-AA-4	NAVIENT STUDENT LOAN TRUST SERIES 2016-5A CLASS A 144A 3.756% 06/25/65		12/26/2018	Paydown		4,706,511	4,706,511	4,707,417	4,819,382	(111,965)			(111,965)		4,707,417		(906)	(906)	76,071	06/25/2065
63940L-AC-8	NAVIENT STUDENT LOAN TRUST SERIES 2016-6A CLASS A3 144A 3.806% 03/25/66		06/08/2018	Various		74,156,123	71,400,000	71,400,000	73,416,293	(2,016,293)			(2,016,293)		71,400,000		2,756,123	2,756,123	524,501	03/25/2066
63940N-AC-4	NAVIENT STUDENT LOAN TRUST SERIES 2017-1A CLASS A3 144A 3.656% 07/26/66		10/31/2018	Various		29,150,427	28,400,000	28,400,000	29,075,781	(675,781)			(675,781)		28,400,000		750,427	750,427	297,257	07/26/2066
63940J-AB-5	NAVIENT STUDENT LOAN TRUST SERIES 2017-3A CLASS A2 144A 3.106% 07/26/66		07/12/2018	JPMorgan Securities Inc		240,600	240,000	240,000	241,546	(1,546)			(1,546)		240,000		600	600	3,206	07/26/2066
U6379J-AC-9	NAVIENT STUDENT LOAN TRUST SERIES 2017-3A CLASS A3 144A 3.556% 07/26/66		03/09/2018	Various		24,029,258	23,500,000	23,500,000	24,114,137	(614,137)			(614,137)		23,500,000		529,258	529,258	130,359	07/26/2066
63940A-AC-2	NAVIENT STUDENT LOAN TRUST SERIES 2017-4A CLASS A3 144A 3.506% 09/27/66		03/09/2018	Various		39,194,617	38,400,000	38,400,000	38,766,309	(366,309)			(366,309)		38,400,000		794,617	794,617	208,475	09/27/2066
63940C-AA-2	NAVIENT STUDENT LOAN TRUST SERIES 2017-5A CLASS A 144A 3.306% 07/26/66		12/06/2018	Various		2,306,889	2,291,219	2,288,560	2,299,114	(10,554)			(10,554)		2,288,560		18,329	18,329	51,186	07/26/2066
63940C-AA-2	NAVIENT STUDENT LOAN TRUST SERIES 2017-5A CLASS A 144A 3.306% 07/26/66		12/26/2018	Paydown		4,872,847	4,872,847	4,867,193	4,889,640	(22,446)			(22,446)		4,867,194		5,653	5,653	68,193	07/26/2066
63938P-AV-1	NAVISTAR FINANCIAL DEALER NOTE SERIES 2016-1 CLASS A 144A 3.856% 09/27/21		01/31/2018	Bank of America Securities		10,558,283	10,490,000	10,495,027	10,550,617	(55,589)			(55,589)		10,495,028		63,255	63,255	28,384	09/27/2021
63938P-AV-1	NAVISTAR FINANCIAL DEALER NOTE SERIES 2016-1 CLASS A 144A 3.856% 09/27/21		09/25/2018	Paydown		2,880,000	2,880,000	2,879,244	2,896,643	(17,399)			(17,399)		2,879,244		756	756	69,998	09/27/2021
63939P-AB-4	NAVITAS EQUIPMENT RECEIVABLES SERIES 2015-1 CLASS A2 144A 2.120% 11/15/18		03/15/2018	Paydown		208,235	208,235	208,192	208,113	79			79		208,192		43	43	628	11/15/2018
64034J-AA-2	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1A 144A 3.310% 12/26/40		01/25/2018	Paydown		232,410	232,410	232,410	232,867	(457)			(457)		232,410				640	12/26/2040
64034J-AA-2	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1A 144A 4.064% 12/26/40		12/26/2018	Paydown		1,436,553	1,436,553	1,436,553	1,439,377	(2,824)			(2,824)		1,436,553				27,525	12/26/2040
64034J-AB-0	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1B 144A 3.600% 12/26/40		10/03/2018	RBC Capital Markets		116,315	118,124	117,337	116,596	740			740		117,336		(1,021)	(1,021)	3,308	12/26/2040
64034J-AB-0	NELNET PRIVATE EDUCATION LOAN SERIES 2016-A CLASS A1B 144A 3.600% 12/26/40		12/25/2018	Paydown		2,895,016	2,895,016	2,875,714	2,857,567	18,147			18,147		2,875,714		19,302	19,302	48,858	12/26/2040
64031Q-BE-0	NELNET STUDENT LOAN TR SERIES 2004-3 CLASS B 2.840% 10/25/40		10/25/2018	Paydown		511,284	511,284	486,518	486,612	(93)			(93)		486,519		24,765	24,765	6,814	10/25/2040
64031Q-BR-1	NELNET STUDENT LOAN TR SERIES 2005-1 CLASS A5 2.600% 10/25/33		10/25/2018	Paydown		775,096	775,096	734,901	760,437	(25,536)			(25,536)		734,901		40,195	40,195	9,055	10/25/2033
64031Q-BX-8	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS A5 2.924% 03/23/37		10/10/2018	Goldman Sachs		123,582	124,780	116,708	123,447	(6,739)			(6,739)		116,708		6,874	6,874	2,243	03/23/2037
64031Q-BX-8	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS A5 2.924% 03/23/37		12/24/2018	Paydown		845,614	845,614	790,913	836,583	(45,670)			(45,670)		790,913		54,701	54,701	11,241	03/23/2037
64031Q-BY-6	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS B 2.994% 03/23/37		12/24/2018	Paydown		401,773	401,773	371,703	371,587	116			116		371,703		30,070	30,070	5,625	03/23/2037
64031Q-CK-5	NELNET STUDENT LOAN TR SERIES 2005-4 CLASS A4R1 3.337% 03/22/32		10/01/2018	Redemption 100.0000		150,000	150,000	123,281	140,074	(16,793)			(16,793)		123,281		26,719	26,719	2,920	03/22/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
640310-CM-1	NELNET STUDENT LOAN TR SERIES 2005-4 CLASS A4R2 3.337% 03/22/32		10/01/2018	Redemption 100.0000		50,000	50,000	42,500	46,000	(3,500)			(3,500)		42,500		7,500	7,500	989	03/22/2032
640310-CS-8	NELNET STUDENT LOAN TR SERIES 2006-1 CLASS A5 2.763% 08/23/27		11/23/2018	Paydown		208,606	208,606	203,134	208,027	(4,893)			(4,893)		203,134		5,472	5,472	2,627	08/23/2027
640315-AE-7	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS A5 2.590% 01/25/30		10/25/2018	Paydown		511,851	511,851	500,661	511,222	(10,561)			(10,561)		500,661		11,190	11,190	6,056	01/25/2030
640315-AF-4	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS A6 1.865% 04/25/31		04/26/2018	Call 100.0000		10,652,000	10,652,000	10,309,902	10,669,649	(359,747)			(359,747)		10,309,902		342,098	342,098	90,161	04/25/2031
640315-AH-0	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS B 2.690% 01/25/38		10/25/2018	Paydown		485,697	485,697	455,948	456,325	(377)			(377)		455,948		29,749	29,749	6,559	01/25/2038
64031A-AJ-5	NELNET STUDENT LOAN TRUST SERIES 2006-3 CLASS B 3.072% 06/25/41		10/10/2018	MORGAN STANLEY AND CO INTERNA		72,840	77,258	71,935	66,438	5,497			5,497		71,935		905	905	1,473	06/25/2041
64031A-AJ-5	NELNET STUDENT LOAN TRUST SERIES 2006-3 CLASS B 3.072% 06/25/41		12/26/2018	Paydown		754,422	754,422	657,343	648,760	8,583			8,583		657,343		97,079	97,079	12,721	06/25/2041
64032A-AA-3	NELNET STUDENT LOAN TRUST SERIES 2012-1A CLASS A 144A 3.306% 12/27/39		12/26/2018	Paydown		33,013	33,013	33,080	33,379	(299)			(299)		33,080		(67)	(67)	466	12/27/2039
64033G-AA-9	NELNET STUDENT LOAN TRUST SERIES 2013-5A CLASS A 144A 3.136% 01/25/37		11/14/2018	Various		5,408,506	5,411,445	5,267,289	5,384,651	(117,362)			(117,362)		5,267,289		141,217	141,217	75,253	01/25/2037
64033G-AA-9	NELNET STUDENT LOAN TRUST SERIES 2013-5A CLASS A 144A 3.136% 01/25/37		12/26/2018	Paydown		1,093,588	1,093,588	1,064,366	1,088,174	(23,808)			(23,808)		1,064,366		29,222	29,222	12,571	01/25/2037
64033K-AB-8	NELNET STUDENT LOAN TRUST SERIES 2014-3A CLASS B 144A 4.006% 10/25/50		10/25/2018	Bank of America Securities		124,063	125,000	115,399	114,371	1,029			1,029		115,400		8,663	8,663	3,567	10/25/2050
64033N-AB-2	NELNET STUDENT LOAN TRUST SERIES 2014-5A CLASS B 144A 4.006% 05/26/54		10/10/2018	DEPOSITORY TRUST COMP		120,675	120,000	110,763	109,168	1,595			1,595		110,763		9,912	9,912	3,264	05/26/2054
64033R-AA-5	NELNET STUDENT LOAN TRUST SERIES 2014-6 CLASS A 144A 2.610% 11/25/52		07/13/2018	Bank of America Securities		2,009,384	2,004,373	1,993,292	1,987,062	6,230			6,230		1,993,292		16,092	16,092	27,486	11/25/2052
64033R-AA-5	NELNET STUDENT LOAN TRUST SERIES 2014-6 CLASS A 144A 2.610% 11/25/52		06/25/2018	Paydown		145,683	145,683	144,878	144,425	453			453		144,878		805	805	987	11/25/2052
64033T-AB-9	NELNET STUDENT LOAN TRUST SERIES 2015-3A CLASS B 144A 4.006% 06/25/54		10/25/2018	Bank of America Securities		273,625	275,000	243,603	248,899	(5,296)			(5,296)		243,603		30,022	30,022	7,848	06/25/2054
64128X-AG-5	NEUBERGER BERMAN GRP FIN SERIES 144A 4.500% 03/15/27		10/17/2018	Various		1,762,643	1,780,000	1,765,849	1,872,205	(106,356)			(106,356)		1,765,849		(3,206)	(3,206)	82,844	03/15/2027
64352V-JV-4	NEW CENTURY HOME EQUITY LOAN SERIES 2005-1 CLASS A1MZ 3.026% 03/25/35		01/25/2018	Paydown		1,583	1,583	1,397	1,583	(186)			(186)		1,397		186	186	3	03/25/2035
62942Q-AX-1	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T1 CLASS AT1 144A 2.751% 06/15/49		05/07/2018	Call 100.0000		3,195,000	3,195,000	3,194,995	3,175,830	19,165			19,165		3,194,995		5	5	34,427	06/15/2049
62942Q-BC-6	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T2 CLASS AT2 144A 2.575% 10/15/49		10/22/2018	Cantor Fitzgerald & Co		669,305	675,000	674,999	668,554	6,446			6,446		675,000		(5,695)	(5,695)	14,847	10/15/2049
62942Q-BC-6	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T2 CLASS AT2 144A 2.575% 10/15/49		09/15/2018	Paydown		40,395,000	40,395,000	40,394,968	40,009,228	385,740			385,740		40,394,968		32	32	775,825	10/15/2049
62942Q-BH-5	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T3 CLASS AT3 144A 2.833% 10/16/51		10/17/2018	Credit Suisse Securities USA		1,312,822	1,350,000	1,349,999	1,325,977	24,022			24,022		1,349,999		(37,177)	(37,177)	32,298	10/16/2051
62946U-AA-8	NEW RESIDENTIAL ADVANCE RECEIV SERIES 2016-T4 CLASS AT4 144A 3.107% 12/15/50		10/22/2018	Barclays Bank PLC		2,114,420	2,140,000	2,139,998	2,130,470	9,528			9,528		2,139,998		(25,578)	(25,578)	57,067	12/15/2050
64829L-AA-6	NEW RESIDENTIAL MORTGAGE LOAN SERIES 2016-4A CLASS A1 144A 3.750% 11/25/56		12/01/2018	Paydown		1,193,564	1,193,564	1,233,844	1,221,916	11,927			11,927		1,233,843		(40,279)	(40,279)	22,436	11/25/2056
64952W-CK-7	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.500% 10/24/19		09/17/2018	Stifel, Nicolaus & Co, Inc		216,966	220,000	219,943	217,087	2,856			2,856		219,943		(2,977)	(2,977)	2,979	10/24/2019
64952W-BY-8	NEW YORK LIFE GLOBAL FDG SERIES 144A 1.950% 02/11/20		10/31/2018	Transfer in Kind		656,155	666,000	662,837	661,676	1,160			1,160		662,836		(6,681)	(6,681)	15,873	02/11/2020
64952W-CP-6	NEW YORK LIFE GLOBAL FDG SERIES 144A 2.000% 04/09/20		10/31/2018	Transfer in Kind		758,287	770,000	769,492	765,100	4,392			4,392		769,492		(11,205)	(11,205)	16,341	04/09/2020
64952W-BQ-5	NEW YORK LIFE GLOBAL FDG SERIES 144A 2.100% 01/02/19		09/17/2018	Bony/Toronto Dominion Sec		399,628	400,000	403,300	400,549	2,751			2,751		403,300		(3,672)	(3,672)	10,197	01/02/2019
64952W-BT-9	NEW YORK LIFE GLOBAL FDG SERIES 144A 2.150% 06/18/19		09/18/2018	Bony/Toronto Dominion Sec		657,419	660,000	672,309	660,725	11,584			11,584		672,309		(14,890)	(14,890)	10,721	06/18/2019
64952W-CH-4	NEW YORK LIFE GLOBAL FDG SERIES 144A 2.350% 07/14/26		07/13/2018	Chase Sec		2,681,038	2,930,000	2,928,183	2,796,507	131,677			131,677		2,928,184		(247,146)	(247,146)	69,429	07/14/2026

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64952W-CR-2	NEW YORK LIFE GLOBAL FDG SERIES 144A 3.287% 06/10/22		10/31/2018	Transfer in Kind		532,942	530,000	530,000	532,530	(2,530)			(2,530)		530,000		2,942	2,942	12,220	06/10/2022
65120F-AC-8	NEWCREST FINANCE PTY LTD SERIES 144A 4.200% 10/01/22	D	04/03/2018	Various		507,789	500,000	526,945	520,755	6,190			6,190		526,945		(19,156)	(19,156)	9,870	10/01/2022
651229-AT-3	NEWELL BRANDS INC 2.600% 03/29/19		03/27/2018	Raymond James & Assoc		441,175	443,000	450,423	444,513	5,910			5,910		450,423		(9,248)	(9,248)	5,759	03/29/2019
651229-AU-0	NEWELL BRANDS INC 3.150% 04/01/21		03/27/2018	Barclays Capital Inc		10,025,155	10,130,000	10,125,014	10,243,333	(118,319)			(118,319)		10,125,014		(99,859)	(99,859)	157,775	04/01/2021
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		07/13/2018	Various		3,137,806	3,185,000	3,184,013	3,295,713	(111,700)			(111,700)		3,184,013		(46,207)	(46,207)	87,420	04/01/2023
651229-AS-5	NEWELL BRANDS INC 3.900% 11/01/25		12/18/2018	Corporate Action		479,080	500,000	498,430	511,826	(13,396)			(13,396)		498,430		(19,350)	(19,350)	22,479	11/01/2025
651290-AR-9	NEWFIELD EXPLORATION CO 5.375% 01/01/26		07/26/2018	Various		13,447,920	13,152,000	13,355,138	13,908,240	(553,103)			(553,103)		13,355,137		92,783	92,783	758,957	01/01/2026
651290-AP-3	NEWFIELD EXPLORATION CO 5.750% 01/30/22		10/15/2018	SUMRIDGE PARTNERS LLC		155,393	150,000	157,125	160,126	(3,000)			(3,000)		157,126		(1,733)	(1,733)	10,470	01/30/2022
65341K-AG-1	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2015-2A CLASS A 144A 2.380% 10/15/20		05/16/2018	Various		6,885,548	6,890,000	6,890,255	6,896,946	(6,690)			(6,690)		6,890,256		(4,708)	(4,708)	41,747	10/15/2020
65341K-AG-1	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2015-2A CLASS A 144A 2.380% 10/15/20		10/15/2018	Paydown		750,000	750,000	749,933	750,756	(823)			(823)		749,933		67	67	14,875	10/15/2020
65341K-AJ-5	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-1A CLASS A1 144A 4.155% 04/15/21		03/21/2018	Various		5,582,240	5,500,000	5,503,164	5,584,395	(81,231)			(81,231)		5,503,164		79,076	79,076	33,086	04/15/2021
65341K-AK-2	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-1A CLASS A2 144A 2.740% 04/15/21		11/15/2018	Various		1,798,843	1,800,000	1,799,955	1,804,851	(4,896)			(4,896)		1,799,955		(1,112)	(1,112)	42,363	04/15/2021
65341K-AP-1	NEXTGEAR FLOORPLAN MASTER OWNE SERIES 2016-2A CLASS A2 144A 2.190% 09/15/21		10/09/2018	Various		6,020,596	6,070,000	6,062,162	6,045,333	16,829			16,829		6,062,162		(41,566)	(41,566)	53,788	09/15/2021
65364U-AB-2	NIAGARA MOHAWK POWER SERIES 144A 2.721% 11/28/22		03/15/2018	KEYBANK NATIONAL ASSOCIATION		523,129	545,000	545,000	541,885	3,115			3,115		545,000		(21,871)	(21,871)	4,572	11/28/2022
65473Q-BH-5	NISOURCE FINANCE CORP 2.650% 11/17/22		01/22/2018	Goldman Sachs		399,362	405,000	404,490	401,944	2,545			2,545		404,489		(5,127)	(5,127)	1,997	11/17/2022
65473Q-BC-6	NISOURCE FINANCE CORPORATION 4.800% 02/15/44		10/10/2018	Various		210,571	210,000	209,108	237,720	(28,613)			(28,613)		209,107		1,464	1,464	10,192	02/15/2044
65473Q-AR-4	NISOURCE FINANCE CORPORATION 5.450% 09/15/20		06/11/2018	Corporate Action		10,558	10,000	10,643	10,759	(116)			(116)		10,643		(85)	(85)	404	09/15/2020
65478Q-AB-4	NISSAN AUTO LEASE TRUST SERIES 2016-A CLASS A2A 1.220% 08/15/18		01/15/2018	Paydown		3,067	3,067	3,067	3,067						3,067				3	08/15/2018
65479A-AB-8	NISSAN AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.640% 09/16/19		10/31/2018	Transfer in Kind		776,486	778,260	778,220	776,076	2,144			2,144		778,220		(1,734)	(1,734)	11,203	09/16/2019
65479A-AB-8	NISSAN AUTO LEASE TRUST SERIES 2017-A CLASS A2A 1.640% 09/16/19		10/15/2018	Paydown		1,091,740	1,091,740	1,091,683	1,088,676	3,008			3,008		1,091,684		56	56	9,224	09/16/2019
65477U-AC-4	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-A CLASS A3 1.050% 10/15/19		09/15/2018	Paydown		192,368	192,368	192,328	191,979	349			349		192,328		40	40	730	10/15/2019
65475W-AD-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-B CLASS A3 1.340% 03/16/20		10/31/2018	Transfer in Kind		66,053	66,180	66,175	66,001	175			175		66,176		(123)	(123)	778	03/16/2020
65475W-AD-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-B CLASS A3 1.340% 03/16/20		10/15/2018	Paydown		209,873	209,873	209,856	209,301	555			555		209,856		17	17	1,223	03/16/2020
654747-AD-6	NISSAN AUTO RECEIVABLES OWNER SERIES 2017-A CLASS A3 1.740% 08/16/21		10/09/2018	BNP Paribas Securities Bond		3,231,552	3,270,000	3,269,654	3,250,483	19,171			19,171		3,269,654		(38,102)	(38,102)	46,783	08/16/2021
654740-AS-8	NISSAN MOTOR ACCEPTANCE SERIES 144A 1.900% 09/14/21		06/28/2018	Various		1,739,252	1,825,000	1,815,152	1,775,456	39,696			39,696		1,815,152		(75,900)	(75,900)	24,732	09/14/2021
655844-AZ-1	NORFOLK SOUTHERN CORPORATION 5.750% 04/01/18		04/01/2018	Maturity		1,330,000	1,330,000	1,409,561	1,342,140	67,421			67,421		1,409,561		(79,561)	(79,561)	38,238	04/01/2018
655844-BU-1	NORFOLK SOUTHERN CORPORATION SERIES 144A 4.050% 08/15/52		05/23/2018	Tax Free Exchange		439,478	431,000	439,478	446,718	(7,240)			(7,240)		439,478				13,480	08/15/2052
658262-FX-3	NORTH CAROLINA STATE EDUCATION SERIES 2010-1 CLASS A1 3.235% 07/25/41		10/11/2018	Cantor Fitzgerald & Co		117,255	117,182	114,458	116,775	(2,317)			(2,317)		114,458		2,797	2,797	3,283	07/25/2041
658262-FX-3	NORTH CAROLINA STATE EDUCATION SERIES 2010-1 CLASS A1 3.235% 07/25/41		10/25/2018	Paydown		367,820	367,820	361,667	366,544	(4,877)			(4,877)		361,667		6,153	6,153	6,401	07/25/2041
658262-GC-8	NORTH CAROLINA STATE EDUCATION SERIES 2011-2 CLASS A2 3.290% 07/25/25		10/25/2018	Paydown		118,301	118,301	116,502	118,402	(1,900)			(1,900)		116,502		1,799	1,799	1,936	07/25/2025
658262-GD-6	NORTH CAROLINA STATE EDUCATION SERIES 2011-2 CLASS A3 3.290% 07/25/36		10/11/2018	Cantor Fitzgerald & Co		1,281,800	1,280,000	1,245,213	1,264,404	(19,192)			(19,192)		1,245,212		36,588	36,588	34,599	07/25/2036
665772-CM-9	NORTHERN STATES PWR-MINN 2.200% 08/15/20		01/18/2018	KeyBanc Capital Markets Inc		498,090	500,000	510,194	499,564	10,630			10,630		510,194		(12,104)	(12,104)	4,797	08/15/2020
665772-CK-3	NORTHERN STATES PWR-MINN 2.600% 05/15/23		10/31/2018	Transfer in Kind		489,799	510,000	523,056	508,055	15,001			15,001		523,056		(33,257)	(33,257)	12,744	05/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
66586G-CD-7	NORTHERN TRUST COMPANY SERIES MTN 6.500% 08/15/18		08/15/2018	Maturity		340,000	340,000	390,099	349,337	40,762			40,762		390,099		(50,099)	(50,099)	22,100	08/15/2018
666807-BF-8	NORTHROP GRUMMAN CORPORATION 1.750% 06/01/18		06/01/2018	Maturity		870,000	870,000	870,966	869,405	1,561			1,561		870,966		(966)	(966)	7,613	06/01/2018
666807-BL-5	NORTHROP GRUMMAN CORPORATION 2.080% 10/15/20		10/31/2018	Transfer in Kind		346,549	355,000	354,947	352,107	2,840			2,840		354,947		(8,398)	(8,398)	7,753	10/15/2020
666807-BP-6	NORTHROP GRUMMAN CORPORATION 4.030% 10/15/47		05/02/2018	Various		733,353	750,000	757,038	783,828	(26,790)			(26,790)		757,038		(23,685)	(23,685)	10,920	10/15/2047
666807-BH-4	NORTHROP GRUMMAN CORPORATION 4.750% 06/01/43		02/26/2018	BNP Paribas Securities Corp		592,570	550,000	599,935	635,218	(35,283)			(35,283)		599,935		(7,365)	(7,365)	6,314	06/01/2043
66705E-AA-6	NORTHSTAR EDUCATION FINANCE IN SERIES 2012-1 CLASS A 144A 3.206% 12/26/31		10/31/2018	Transfer in Kind		1,481,015	1,474,249	1,469,237	1,475,149	(5,912)			(5,912)		1,469,237		11,778	11,778	33,002	12/26/2031
66705E-AA-6	NORTHSTAR EDUCATION FINANCE IN SERIES 2012-1 CLASS A 144A 3.206% 12/26/31		10/25/2018	Paydown		393,910	393,910	392,571	394,151	(1,580)			(1,580)		392,571		1,339	1,339	4,519	12/26/2031
66705R-AA-7	NORTHSTAR EDUCATION FINANCE SERIES 2016-1 CLASS A 144A 3.756% 05/27/36		11/05/2018	Various		462,044	457,054	436,415	456,476	(20,061)			(20,061)		436,415		25,629	25,629	12,290	05/27/2036
66705R-AA-7	NORTHSTAR EDUCATION FINANCE SERIES 2016-1 CLASS A 144A 3.756% 05/27/36		12/26/2018	Paydown		1,835,968	1,835,968	1,753,063	1,833,645	(80,582)			(80,582)		1,753,063		82,905	82,905	31,563	05/27/2036
668138-AA-8	NORTHWESTERN MUTUAL LIFE SERIES 144A 3.850% 09/30/47		01/11/2018	JPMorgan Securities Inc		394,786	400,000	400,184	405,502	(5,318)			(5,318)		400,184		(5,398)	(5,398)	4,556	09/30/2047
66989H-AL-2	NOVARTIS CAPITAL CORP 1.800% 02/14/20		09/17/2018	Pershing LLC		274,901	279,000	277,909	276,955	954			954		277,909		(3,008)	(3,008)	5,510	02/14/2020
66987W-BX-4	NOVASTAR HOME EQUITY LOAN SERIES 2004-4 CLASS M5 4.040% 03/25/35		12/26/2018	Paydown		305,476	305,476	305,381	309,056	(3,675)			(3,675)		305,381		95	95	6,040	03/25/2035
62946A-AD-6	NP SPE II LLC SERIES 2017-1 CLASS A2 4.219% 10/21/47		10/20/2018	Cantor Fitzgerald & Co		253,256	260,000	259,985	264,449	(4,464)			(4,464)		259,985		(6,729)	(6,729)	9,202	10/21/2047
62946A-AC-8	NP SPE II LLC SERIES 2017-1A CLASS A1 144A 3.372% 10/21/47		12/20/2018	Paydown		313,711	313,711	313,708	311,753	1,955			1,955		313,708		3	3	5,815	10/21/2047
670346-AN-5	NUCOR CORP 5.200% 08/01/43		08/20/2018	Various		248,746	225,000	234,772	272,594	(37,823)			(37,823)		234,771		13,975	13,975	12,097	08/01/2043
67054L-AB-3	NUMERICABLE GROUP SA SERIES 144A 6.000% 05/15/22	D	03/21/2018	Various		878,885	900,000	860,085	911,250	(51,165)			(51,165)		860,085		18,800	18,800	31,548	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA SERIES 144A 6.250% 05/15/24	D	04/10/2018	Various		10,532,733	11,145,000	10,744,960	11,172,864	(427,903)			(427,903)		10,744,961		(212,228)	(212,228)	446,651	05/15/2024
62947Q-AQ-1	NXP FUNDING LLC SERIES 144A 3.750% 06/01/18	D	04/09/2018	Call 101.0000		3,509,750	3,475,000	3,475,000	3,495,850	(20,850)			(20,850)		3,475,000				81,083	06/01/2018
67103H-AF-4	O'REILLY AUTOMOTIVE INC 3.600% 09/01/27		12/20/2018	Various		2,886,311	3,068,000	3,063,091	3,079,280	(16,188)			(16,188)		3,063,092		(176,781)	(176,781)	129,633	09/01/2027
67103H-AD-9	O'REILLY AUTOMOTIVE INC 3.850% 06/15/23		04/23/2018	Pershing LLC		180,446	179,000	178,986	187,210	(8,225)			(8,225)		178,985		1,461	1,461	2,489	06/15/2023
67104C-AA-5	OAK HILL CREDIT PARTNERS SERIES 2013-8A CLASS A 144A 3.589% 04/20/25	D	07/20/2018	Paydown		8,879,035	8,879,035	8,751,398	8,892,016	(140,617)			(140,617)		8,751,399		127,636	127,636	163,626	04/20/2025
67089N-AS-1	OCP CLO LTD SERIES 2012-2A CLASS A1R 144A 4.053% 11/22/25	D	11/22/2018	Paydown		650,000	650,000	650,000	654,387	(4,387)			(4,387)		650,000				20,143	11/22/2025
67103Q-AA-5	OFSI FUND LTD SERIES 2013-5A CLASS A1LA 144A 3.379% 04/17/25	D	07/17/2018	Paydown		291,172	291,172	281,812	291,254	(9,442)			(9,442)		281,812		9,360	9,360	3,853	04/17/2025
67106J-AN-0	OHA CREDIT PARTNERS LTD SERIES 2014-10A CLASS AR 3.599% 07/20/26	D	12/12/2018	Call 100.0000		4,624,464	4,624,464	4,624,464	4,629,149	(4,685)			(4,685)		4,624,464				168,945	07/20/2026
67106J-AN-0	OHA CREDIT PARTNERS LTD SERIES 2014-10A CLASS AR 3.599% 07/20/26	D	10/22/2018	Paydown		175,536	175,536	175,536	175,714	(178)			(178)		175,536				5,518	07/20/2026
680033-AC-1	OLD NATIONAL BANCORP 4.125% 08/15/24		10/16/2018	Various		2,811,245	2,850,000	2,850,000	2,863,625	(13,625)			(13,625)		2,850,000		(38,755)	(38,755)	130,596	08/15/2024
68235R-AA-2	ONDECK ASSET SECURITIZATION TR SERIES 2016-1A CLASS A 144A 4.210% 05/17/20		04/17/2018	Paydown		6,600,000	6,600,000	6,599,591	6,624,402	(24,811)			(24,811)		6,599,591		409	409	92,620	05/17/2020
68268B-AA-7	ONEMAIN FINANCIAL ISSUANCE TRU SERIES 2014-2A CLASS A 144A 2.470% 09/18/24		01/18/2018	Paydown		66,440	66,440	66,440	66,446	(6)			(6)		66,440				137	09/18/2024
68376G-AA-5	OPORTUN FUNDING LLC SERIES 2017-A CLASS A 144A 3.230% 06/08/23		06/29/2018	Various		7,740,022	7,870,000	7,868,851	7,830,659	38,192			38,192		7,868,851		(128,829)	(128,829)	139,403	06/08/2023
68389F-HS-6	OPTION ONE MORTGAGE LOAN TRUST SERIES 2005-3 CLASS M1 2.976% 08/25/35		11/26/2018	Paydown		338,199	338,199	331,858	339,228	(7,370)			(7,370)		331,858		6,341	6,341	4,783	08/25/2035
68389X-BB-0	ORACLE CORP 2.500% 05/15/22		10/31/2018	Transfer in Kind		609,782	630,000	631,638	630,993	645			645		631,638		(21,856)	(21,856)	15,138	05/15/2022
68389X-BR-5	ORACLE CORP 2.625% 02/15/23		10/31/2018	Transfer in Kind		790,029	820,000	819,459	821,819	(2,360)			(2,360)		819,459		(29,430)	(29,430)	21,047	02/15/2023
68389X-AU-9	ORACLE CORP 3.400% 07/08/24		05/24/2018	Mitsubishi Sec, USA		3,191,189	3,210,000	3,389,086	3,328,522	60,564			60,564		3,389,086		(197,897)	(197,897)	97,317	07/08/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68389X-BJ-3	ORACLE CORP 4.000% 07/15/46		03/12/2018	Morgan Stanley CO Incorporated		9,286,090	9,515,000	9,969,308	10,124,064	(154,756)			(154,756)		9,969,308		(683,218)	(683,218)	252,676	07/15/2046
68389X-BQ-7	ORACLE CORP 4.000% 11/15/47		09/28/2018	Morgan Stanley CO Incorporated		1,429,680	1,500,000	1,492,965	1,597,325	(104,360)			(104,360)		1,492,965		(63,285)	(63,285)	53,833	11/15/2047
68504R-AA-6	ORANGE LAKE TIMESHARE TRUST SERIES 2014-AA CLASS A 144A 2.290% 07/09/29		10/18/2018	Bank of America Securities		51,126	52,419	52,409	51,689	721			721		52,410		(1,284)	(1,284)	981	07/09/2029
68504R-AA-6	ORANGE LAKE TIMESHARE TRUST SERIES 2014-AA CLASS A 144A 2.290% 07/09/29		12/09/2018	Paydown		468,411	468,411	468,329	461,889	6,440			6,440		468,329		82	82	5,584	07/09/2029
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST SERIES 2016-A CLASS A 144A 2.610% 03/08/29		11/14/2018	Wachovia Capital Markets		1,460,176	1,504,125	1,503,955	1,488,887	15,067			15,067		1,503,954		(43,778)	(43,778)	36,858	03/08/2029
68504L-AA-9	ORANGE LAKE TIMESHARE TRUST SERIES 2016-A CLASS A 144A 2.610% 03/08/29		12/08/2018	Paydown		1,072,903	1,072,903	1,072,782	1,062,034	10,747			10,747		1,072,781		122	122	13,018	03/08/2029
68504L-AB-7	ORANGE LAKE TIMESHARE TRUST SERIES 2016-A CLASS B 144A 2.910% 03/08/29		12/08/2018	Paydown		1,871,729	1,871,729	1,871,713	1,840,559	31,154			31,154		1,871,713		16	16	26,131	03/08/2029
68557N-AA-1	ORBITAL ATK INC 5.250% 10/01/21		07/19/2018	Call 102.6250		1,334,125	1,300,000	1,300,000	1,334,125	(34,125)			(34,125)		1,300,000				88,725	10/01/2021
68784L-AD-4	OSCAR US FUNDING TRUST SERIES 2015-1A CLASS A3 144A 1.860% 10/15/19		09/15/2018	Paydown		1,305,097	1,305,097	1,296,637	1,302,876	(6,239)			(6,239)		1,296,637		8,460	8,460	9,337	10/15/2019
68784L-AE-2	OSCAR US FUNDING TRUST SERIES 2015-1A CLASS A4 144A 2.440% 06/15/22		12/15/2018	Paydown		1,829,835	1,829,835	1,774,940	1,824,194	(49,254)			(49,254)		1,774,940		54,895	54,895	39,740	06/15/2022
68784W-AB-4	OSCAR US FUNDING TRUST SERIES 2016-1A CLASS A2A 144A 2.530% 07/15/20		11/15/2018	Paydown		395,456	395,456	395,085	395,645	(560)			(560)		395,085		371	371	4,541	07/15/2020
68784W-AC-2	OSCAR US FUNDING TRUST SERIES 2016-1A CLASS A2B 144A 4.155% 07/15/20		11/15/2018	Paydown		1,423,640	1,423,640	1,423,640	1,430,989	(7,349)			(7,349)		1,423,640				22,566	07/15/2020
68784U-AB-8	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A2A 144A 2.310% 11/15/19		05/16/2018	BNP Paribas Securities Corp		1,602,360	1,604,151	1,603,952	1,602,520	1,433			1,433		1,603,953		(1,593)	(1,593)	9,065	11/15/2019
68784U-AB-8	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A2A 144A 2.310% 11/15/19		10/15/2018	Paydown		1,791,310	1,791,310	1,791,088	1,789,488	1,600			1,600		1,791,088		222	222	14,023	11/15/2019
68784U-AD-4	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A3 144A 2.730% 12/15/20		10/31/2018	Various		19,131,067	19,148,693	19,147,390	19,113,210	34,180			34,180		19,147,390		(16,323)	(16,323)	185,284	12/15/2020
68784U-AD-4	OSCAR US FUNDING TRUST SERIES 2016-2A CLASS A3 144A 2.730% 12/15/20		12/15/2018	Paydown		3,161,838	3,161,838	3,161,566	3,155,979	5,587			5,587		3,161,566		272	272	80,506	12/15/2020
687846-AD-7	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A3 144A 2.820% 06/10/21		10/15/2018	Various		5,431,639	5,450,000	5,449,015	5,447,476	1,539			1,539		5,449,015		(17,376)	(17,376)	130,532	06/10/2021
687846-AE-5	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A4 144A 3.300% 05/10/24		11/13/2018	Various		6,376,653	6,420,000	6,422,721	6,441,275	(18,555)			(18,555)		6,422,720		(46,067)	(46,067)	192,909	05/10/2024
68784A-AA-4	OSCAR US FUNDING TRUST SERIES 2017-2A CLASS A1 144A 1.450% 10/10/18	D	04/10/2018	Paydown		544,854	544,854	544,854	544,356	498			498		544,854				1,364	10/10/2018
690742-AE-1	OWENS CORNING INC 4.200% 12/01/24		03/07/2018	Morgan Stanley CO Incorporated		2,726,337	2,670,000	2,618,629	2,797,281	(178,652)			(178,652)		2,618,629		107,708	107,708	30,527	12/01/2024
690742-AD-3	OWENS CORNING INC 4.200% 12/15/22		10/16/2018	Various		1,502,483	1,500,000	1,522,649	1,572,828	(50,179)			(50,179)		1,522,649		(20,166)	(20,166)	52,872	12/15/2022
691215-BA-4	OWNIT MORTGAGE LOAN ASSET BACK SERIES 2005-2 CLASS M4 3.436% 03/25/36		05/25/2018	Paydown		121,594	121,594	120,354	121,704	(1,350)			(1,350)		120,354		1,240	1,240	534	03/25/2036
69144V-AA-1	OXFORD FINANCE FUNDING TRUST SERIES 2014-1A CLASS A 144A 3.475% 12/15/22		12/15/2018	Paydown		3,501,038	3,501,038	3,502,255	3,481,665	20,590			20,590		3,502,255		(1,217)	(1,217)	71,877	12/15/2022
69144Y-AA-5	OXFORD FINANCE FUNDING TRUST SERIES 2016-1A CLASS A 144A 3.968% 06/17/24		10/25/2018	Barclays Capital Inc		311,410	311,119	311,119	312,299	(1,181)			(1,181)		311,118		292	292	10,768	06/17/2024
69144Y-AA-5	OXFORD FINANCE FUNDING TRUST SERIES 2016-1A CLASS A 144A 3.968% 06/17/24		12/15/2018	Paydown		1,340,809	1,340,809	1,340,809	1,345,899	(5,090)			(5,090)		1,340,809				47,713	06/17/2024
69371R-M9-4	PACCAR FINANCIAL CORP SERIES MTN 2.250% 02/25/21		10/31/2018	Transfer in Kind		350,986	360,000	360,990	358,784	2,206			2,206		360,990		(10,004)	(10,004)	9,585	02/25/2021
694308-GT-8	PACIFIC GAS & ELECTRIC 3.500% 10/01/20		02/12/2018	Goldman Sachs		654,617	645,000	686,706	660,900	25,806			25,806		686,706		(32,089)	(32,089)	8,340	10/01/2020
694308-HN-0	PACIFIC GAS & ELECTRIC 4.250% 03/15/46		11/16/2018	RBC Capital Markets		39,000	50,000	52,197	52,478	(281)			(281)		52,197		(13,197)	(13,197)	2,509	03/15/2046
694308-HL-4	PACIFIC GAS & ELECTRIC 4.300% 03/15/45		11/28/2018	Various		196,500	250,000	244,815	261,227	(16,412)			(16,412)		244,815		(48,315)	(48,315)	12,900	03/15/2045
694308-GJ-0	PACIFIC GAS & ELECTRIC 5.800% 03/01/37		11/28/2018	Various		345,226	350,000	384,462	436,770	(52,308)			(52,308)		384,462		(39,236)	(39,236)	21,061	03/01/2037
694308-GE-1	PACIFIC GAS & ELECTRIC 6.050% 03/01/34		06/25/2018	J.P. Morgan Clearing Corp		53,864	50,000	62,979	63,023	(44)			(44)		62,979		(9,115)	(9,115)	2,487	03/01/2034
695114-CH-9	PACIFICORP 5.650% 07/15/18		07/15/2018	Maturity		270,000	270,000	305,230	275,546	29,684			29,684		305,230		(35,230)	(35,230)	15,255	07/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
695156-AS-8	PACKAGING CORP OF AMERICA 2.450% 12/15/20		10/31/2018	Transfer in Kind		489,359	500,000	499,465	500,701	(1,236)			(1,236)		499,465		(10,106)	(10,106)	10,821	12/15/2020
698475-AM-2	PANHANDLE PLAINS HIGHER EDUCAT SERIES 2010-2 CLASS A1 3.526% 10/01/35		10/31/2018	Transfer in Kind		80,543	79,990	80,790	80,527	263			263		80,790		(247)	(247)	2,708	10/01/2035
698475-AM-2	PANHANDLE PLAINS HIGHER EDUCAT SERIES 2010-2 CLASS A1 3.526% 10/01/35		10/01/2018	Paydown		15,397	15,397	15,551	15,500	51			51		15,551		(154)	(154)	285	10/01/2035
69847R-AB-8	PANHANDLE PLAINS STUDENT FIN SERIES 2001-1 CLASS A2 3.700% 12/01/31		10/18/2018	ICBCFS		496,250	500,000	493,750	491,355	2,395			2,395		493,750		2,500	2,500	12,589	12/01/2031
69847R-AB-8	PANHANDLE PLAINS STUDENT FIN SERIES 2001-1 CLASS A2 3.700% 12/01/31		08/31/2018	Redemption 100.0000		800,000	800,000	790,000	786,168	3,832			3,832		790,000		10,000	10,000	10,999	12/01/2031
70014L-AC-4	PARK AEROSPACE HOLDINGS SERIES 144A 4.500% 03/15/23	D	10/15/2018	Chase Sec		193,734	200,000	200,159	191,000	9,159			9,159		200,159		(6,425)	(6,425)	9,550	03/15/2023
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A 5.250% 08/15/22	D	10/15/2018	Chase Sec		274,981	275,000	281,081	273,282	7,800			7,800		281,082		(6,101)	(6,101)	16,924	08/15/2022
70069F-DL-8	PARK PLACE SECURITIES INC SERIES 2004-WWF1 CLASS M3 3.616% 12/25/34		04/25/2018	Paydown		137,760	137,760	132,422	137,884	(5,462)			(5,462)		132,422		5,338	5,338	701	12/25/2034
70069F-LG-0	PARK PLACE SECURITIES INC SERIES 2005-WCW2 CLASS M1 3.065% 07/25/35		12/26/2018	Paydown		600,730	600,730	570,693	603,242	(32,548)			(32,548)		570,694		30,036	30,036	8,365	07/25/2035
70069F-LW-5	PARK PLACE SECURITIES INC SERIES 2005-WCW3 CLASS M1 3.035% 08/25/35		12/26/2018	Paydown		284,409	284,409	260,323	282,643	(22,320)			(22,320)		260,323		24,086	24,086	3,540	08/25/2035
70109H-AH-8	PARKER HANNIFIN CORP SERIES MTN 5.500% 05/15/18		05/15/2018	Maturity		250,000	250,000	279,408	253,305	26,103			26,103		279,408		(29,408)	(29,408)	6,875	05/15/2018
69318F-AE-8	PBF HOLDING CO LLC 7.000% 11/15/23		10/19/2018	Various		155,768	150,000	153,563	156,000	(2,438)			(2,438)		153,562		2,206	2,206	9,779	11/15/2023
69327R-AH-4	PDC ENERGY INC SERIES 144A 5.750% 05/15/26		07/25/2018	Tax Free Exchange		6,441,000	6,441,000	6,441,000	6,602,025	(161,025)			(161,025)		6,441,000				242,790	05/15/2026
693304-AL-1	PECO ENERGY CO 5.350% 03/01/18		03/01/2018	Maturity		250,000	250,000	278,365	251,443	26,922			26,922		278,365		(28,365)	(28,365)	6,688	03/01/2018
706451-BS-9	PEMEX PROJ FDG MASTER TRUST 5.750% 03/01/18		03/01/2018	Maturity		975,000	975,000	1,101,814	980,362	121,452			121,452		1,101,814		(126,814)	(126,814)	28,031	03/01/2018
706451-BG-5	PEMEX PROJ FDG MASTER TRUST 6.625% 06/15/35		10/09/2018	BBVA/Securities NY		189,638	195,000	232,543	208,327	24,217			24,217		232,544		(42,906)	(42,906)	10,622	06/15/2035
708696-BX-6	PENNSYLVANIA ELECTRIC CO SERIES 144A 4.150% 04/15/25		10/11/2018	DEUTSCHE BANK SECURITI		1,182,582	1,185,000	1,181,741	1,240,657	(58,916)			(58,916)		1,181,741		841	841	46,368	04/15/2025
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION SERIES 2011-1A CLASS A1 144A 3.922% 06/25/38		12/26/2018	Paydown		635,564	635,564	643,690	645,977	(2,287)			(2,287)		643,690		(8,126)	(8,126)	12,346	06/25/2038
69343F-AA-5	PENNSYLVANIA HIGHER EDUCATION SERIES 2016-1A CLASS A 144A 3.465% 09/25/65		12/26/2018	Paydown		474,278	474,278	474,278	481,526	(7,248)			(7,248)		474,278				7,213	09/25/2065
69343V-AA-0	PENNSYLVANIA HIGHER EDUCATION SERIES 2016-2A CLASS A 144A 3.456% 11/25/65		06/08/2018	JPMorgan Securities Inc		3,113,990	3,083,159	3,083,159	3,088,489	(5,331)			(5,331)		3,083,158		30,832	30,832	38,526	11/25/2065
69343V-AA-0	PENNSYLVANIA HIGHER EDUCATION SERIES 2016-2A CLASS A 144A 3.456% 11/25/65		12/26/2018	Paydown		5,264,178	5,264,178	5,264,178	5,273,779	(9,601)			(9,601)		5,264,178				79,155	11/25/2065
709599-AQ-7	PENSKE TRUCK LEASING/PLT SERIES 144A 2.500% 06/15/19		11/14/2018	Various		12,778,845	12,835,000	12,755,814	12,859,806	(103,992)			(103,992)		12,755,814		23,031	23,031	260,537	06/15/2019
709599-AR-5	PENSKE TRUCK LEASING/PLT SERIES 144A 3.050% 01/09/20		11/09/2018	US Bancorp Investments Inc		11,260,891	11,316,000	11,482,119	11,451,721	30,398			30,398		11,482,119		(221,228)	(221,228)	464,978	01/09/2020
713409-AC-4	PEPSI BOTTLING GROUP INC 7.000% 03/01/29		03/27/2018	Barclays Capital Inc		194,579	150,000	204,614	202,406	2,208			2,208		204,614		(10,035)	(10,035)	6,067	03/01/2029
713409-AC-4	PEPSI BOTTLING GROUP INC 7.000% 03/01/29		10/24/2018	Tax Free Exchange		431,339	330,000	431,339	445,293	(13,954)			(13,954)		431,339				27,326	03/01/2029
713448-BP-2	PEPSICO INC 5.500% 01/15/40		10/24/2018	Corporate Action		149,794	125,000	150,229	160,297	(10,068)			(10,068)		150,229		(435)	(435)	8,804	01/15/2040
714615-AA-9	PERRY ELLIS INTL INC 7.875% 04/01/19		01/08/2018	Pershing LLC		694,000	694,000	703,020	694,000	9,020			9,020		703,020		(9,020)	(9,020)	15,029	04/01/2019
71654Q-BG-6	PETROLEOS MEXICANOS 3.500% 01/30/23	D	11/02/2018	Various		209,434	225,000	219,906	220,275	(369)			(369)		219,906		(10,472)	(10,472)	9,793	01/30/2023
71654Q-AX-0	PETROLEOS MEXICANOS 5.500% 01/21/21	D	03/12/2018	Morgan Stanley CO Incorporated		548,289	525,000	611,730	557,025	54,705			54,705		611,730		(63,441)	(63,441)	18,689	01/21/2021
71654Q-BE-1	PETROLEOS MEXICANOS 5.500% 06/27/44	D	02/07/2018	Tax Free Exchange		51,293	58,000	51,293	53,358	(2,065)			(2,065)		51,293				399	06/27/2044
71656L-BS-9	PETROLEOS MEXICANOS SERIES 144A 6.500% 03/13/27	D	03/23/2018	Tax Free Exchange		147,682	140,000	147,682	153,020	(5,338)			(5,338)		147,682				4,803	03/13/2027
71656L-BT-7	PETROLEOS MEXICANOS SERIES 144A 6.750% 09/21/47	D	03/23/2018	Tax Free Exchange		88,285	90,000	88,285	93,947	(5,662)			(5,662)		88,285				3,071	09/21/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
71654Q-BQ-4	PETROLEOS MEXICANOS SERIES WI 3.125% 01/23/19	D	02/14/2018	Corporate Action		2,246,449	2,225,000	2,226,575	2,236,125	(9,550)			(9,550)		2,226,575		19,874	19,874	39,208	01/23/2019
71654Q-CD-2	PETROLEOS MEXICANOS SERIES WI 4.625% 09/21/23	D	10/09/2018	Morgan Stanley CO Incorporated		74,002	75,000	76,901	77,157	(255)			(255)		76,902		(2,900)	(2,900)	3,661	09/21/2023
71654Q-BZ-4	PETROLEOS MEXICANOS SERIES WI 5.500% 02/04/19	D	02/14/2018	Corporate Action		144,150	140,000	140,000	144,683	(4,683)			(4,683)		140,000		4,150	4,150	4,107	02/04/2019
71654Q-BX-9	PETROLEOS MEXICANOS SERIES WI 5.625% 01/23/46	D	02/07/2018	Tax Free Exchange		646,435	720,000	646,435	666,360	(19,925)			(19,925)		646,435				22,388	01/23/2046
71654Q-BR-2	PETROLEOS MEXICANOS SERIES WI 6.375% 01/23/45	D	10/09/2018	Morgan Stanley CO Incorporated		49,273	55,000	54,589	55,295	(706)			(706)		54,589		(5,316)	(5,316)	4,266	01/23/2045
71654Q-CC-4	PETROLEOS MEXICANOS SERIES WI 6.750% 09/21/47	D	12/13/2018	Jefferies & Company Inc		8,740	10,000	10,240	10,439	(199)			(199)		10,240		(1,500)	(1,500)	836	09/21/2047
717081-CY-7	PFIZER INC 7.200% 03/15/39		01/31/2018	Credit Suisse Securities USA		3,377,983	2,260,000	3,030,624	3,465,797	(435,173)			(435,173)		3,030,624		347,359	347,359	61,924	03/15/2039
718172-AU-3	PHILIP MORRIS INTERNATIONAL 3.875% 08/21/42		04/19/2018	Bank of America Securities		115,218	125,000	121,985	124,661	(2,675)			(2,675)		121,986		(6,768)	(6,768)	3,256	08/21/2042
718172-AC-3	PHILIP MORRIS INTERNATIONAL 6.375% 05/16/38		05/08/2018	Various		310,458	250,000	300,546	338,316	(37,769)			(37,769)		300,547		9,911	9,911	7,601	05/16/2038
718549-AA-6	PHILLIPS 66 PARTNERS LP 2.646% 02/15/20		11/29/2018	Wachovia Securities, LLC		3,352,196	3,400,000	3,373,684	3,399,934	(26,250)			(26,250)		3,373,684		(21,488)	(21,488)	116,953	02/15/2020
718549-AF-5	PHILLIPS 66 PARTNERS LP 3.750% 03/01/28		10/16/2018	Various		7,234,931	7,695,000	7,665,759	7,698,515	(32,756)			(32,756)		7,665,759		(430,828)	(430,828)	287,600	03/01/2028
718549-AC-2	PHILLIPS 66 PARTNERS LP 4.680% 02/15/45		10/09/2018	Millennium Advisors Llc		20,329	22,000	22,005	22,597	(592)			(592)		22,005		(1,676)	(1,676)	1,190	02/15/2045
723787-AM-9	PIONEER NATURAL RESOURCES CO 4.450% 01/15/26		10/16/2018	Various		1,619,199	1,595,000	1,593,230	1,709,578	(116,349)			(116,349)		1,593,229		25,970	25,970	89,143	01/15/2026
724479-AM-2	PITNEY BOWES INC 3.625% 09/15/20		10/12/2018	Millennium Advisors Llc		108,420	110,000	109,740	108,900	840			840		109,740		(1,320)	(1,320)	4,355	09/15/2020
724479-AK-6	PITNEY BOWES INC 3.625% 10/01/21		11/14/2018	Various		7,980,385	8,635,000	8,611,167	8,030,551	580,617			580,617		8,611,168		(630,783)	(630,783)	205,777	10/01/2021
724479-AJ-9	PITNEY BOWES INC 4.625% 03/15/24		05/16/2018	Chase Sec		114,777	135,000	133,859	122,850	11,009			11,009		133,859		(19,082)	(19,082)	4,215	03/15/2024
724479-AH-3	PITNEY BOWES INC 6.250% 03/15/19		05/17/2018	Stifel, Nicolaus & Co, Inc		51,000	50,000	55,051	51,500	3,551			3,551		55,051		(4,051)	(4,051)	2,135	03/15/2019
724479-AH-3	PITNEY BOWES INC 6.250% 03/15/19		08/02/2018	Call 102.1918		602,932	590,000	649,596	607,700	41,896			41,896		649,596		(59,596)	(59,596)	45,402	03/15/2019
72650R-AZ-5	PLAINS ALL AMERICAN PIPELINE 3.650% 06/01/22		10/05/2018	Various		5,004,802	5,089,000	5,106,567	5,118,653	(12,085)			(12,085)		5,106,568		(101,766)	(101,766)	158,438	06/01/2022
72650R-BL-5	PLAINS ALL AMERICAN PIPELINE 4.500% 12/15/26		10/10/2018	Chase Sec		177,138	180,000	179,489	182,466	(2,977)			(2,977)		179,489		(2,351)	(2,351)	6,683	12/15/2026
72650R-BE-1	PLAINS ALL AMERICAN PIPELINE 4.700% 06/15/44		10/10/2018	Various		248,316	275,000	244,834	257,084	(12,250)			(12,250)		244,834		3,482	3,482	9,260	06/15/2044
72650R-BA-9	PLAINS ALL AMERICAN PIPELINE 5.150% 06/01/42		08/21/2018	National Financial Services Co		119,145	125,000	114,245	121,713	(7,468)			(7,468)		114,245		4,900	4,900	4,685	06/01/2042
69353R-EJ-3	PNC BANK NA 1.500% 02/23/18		01/24/2018	Call 100.0000		1,010,000	1,010,000	1,008,814	1,009,683	(869)			(869)		1,008,814		1,186	1,186	6,355	02/23/2018
69353R-FC-7	PNC BANK NA 2.000% 05/19/20		10/31/2018	Transfer in Kind		1,598,541	1,630,000	1,628,158	1,616,724	11,434			11,434		1,628,158		(29,617)	(29,617)	30,970	05/19/2020
69353R-EU-8	PNC BANK NA 2.450% 11/05/20		10/09/2018	Bony/Toronto Dominion Sec		245,483	250,000	252,350	250,376	1,975			1,975		252,351		(6,868)	(6,868)	5,717	11/05/2020
69353R-FF-0	PNC BANK NA 3.009% 07/27/22		10/09/2018	Various		542,039	540,000	540,000	541,367	(1,367)			(1,367)		540,000		2,039	2,039	9,197	07/27/2022
69353R-FA-1	PNC BANK NA 3.166% 12/07/18		09/17/2018	Various		741,858	740,000	740,000	741,331	(1,331)			(1,331)		740,000		1,858	1,858	7,194	12/07/2018
730481-AF-5	POINDEXTER JB & CO SERIES 144A 9.000% 04/01/22		04/17/2018	Call 103.0000		2,312,350	2,245,000	2,402,100	2,329,187	72,913			72,913		2,402,100		(157,100)	(157,100)	177,355	04/01/2022
73316P-KH-2	POPULAR ABS MORTGAGE PASS THRO SERIES 2006-B CLASS A3 2.786% 05/25/36		12/26/2018	Paydown		791,431	791,431	760,110	790,031	(29,921)			(29,921)		760,110		31,321	31,321	10,027	05/25/2036
69352P-AG-8	PPL CAPITAL FUNDING INC 1.900% 06/01/18		06/01/2018	Maturity		665,000	665,000	664,335	664,414	(79)			(79)		664,335		665	665	6,318	06/01/2018
74005P-AU-8	PRAXAIR INC 4.500% 08/15/19		09/17/2018	Bony/Toronto Dominion Sec		365,872	360,000	390,215	373,362	16,853			16,853		390,215		(24,343)	(24,343)	17,730	08/15/2019
74113E-AD-0	PRESTIGE AUTO RECEIVABLES TRUS SERIES 2015-1 CLASS B 144A 2.040% 04/15/21		07/15/2018	Paydown		2,660,000	2,660,000	2,669,767	2,658,628	11,139			11,139		2,669,767		(9,767)	(9,767)	19,519	04/15/2021
741503-BC-9	PRICELINE.COM INC 3.550% 03/15/28		11/28/2018	Various		4,806,427	5,135,000	5,130,789	5,086,521	44,268			44,268		5,130,789		(324,362)	(324,362)	225,232	03/15/2028
742741-AA-9	PROCTER & GAMBLE - ESOP 9.360% 01/01/21		07/01/2018	Redemption 100.0000		65,912	65,912	87,379	73,004	14,375			14,375		87,379		(21,467)	(21,467)	4,664	01/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743263-AG-0	PROGRESS ENERGY INC 7.000% 10/30/31		11/28/2018	Various		3,037,564	2,470,000	3,376,710	3,300,629	76,081			76,081		3,376,710		(339,146)	(339,146)	187,133	10/30/2031
74340X-BE-0	PROLOGIS LP 3.750% 11/01/25		10/16/2018	Various		1,285,931	1,295,000	1,286,984	1,357,719	(70,735)			(70,735)		1,286,984		(1,053)	(1,053)	37,280	11/01/2025
744482-BJ-8	PUB SVC NEW HAMP 6.000% 05/01/18		05/01/2018	Maturity		2,500,000	2,500,000	2,865,550	2,531,941	333,609			333,609		2,865,550		(365,550)	(365,550)	75,000	05/01/2018
744448-CB-5	PUBLIC SERVICE COLORADO 5.800% 08/01/18		05/29/2018	Pershing LLC		251,598	250,000	284,624	255,306	29,318			29,318		284,624		(33,026)	(33,026)	12,083	08/01/2018
74456Q-BG-0	PUBLIC SERVICE ELEC & GAS SERIES I 1.800% 06/01/19		09/18/2018	Pershing LLC		357,548	360,000	356,753	358,187	(1,435)			(1,435)		356,752		796	796	5,202	06/01/2019
74456Q-BP-0	PUBLIC SERVICE ELEC & GAS SERIES MTN 1.900% 03/15/21		10/09/2018	Various		822,359	850,000	846,762	837,065	9,697			9,697		846,762		(24,403)	(24,403)	13,437	03/15/2021
745310-AB-8	PUGET ENERGY INC 6.500% 12/15/20		02/08/2018	Amherst Sec Group Inc		1,183,450	1,078,000	1,248,753	1,193,354	55,399			55,399		1,248,753		(65,303)	(65,303)	11,094	12/15/2020
745310-AH-5	PUGET ENERGY INC SERIES WI 3.650% 05/15/25		10/10/2018	DEUTSCHE BANK SECURITI		1,529,638	1,585,000	1,582,892	1,624,898	(42,006)			(42,006)		1,582,892		(53,254)	(53,254)	49,549	05/15/2025
74733V-AA-8	QEP RESOURCES INC 6.875% 03/01/21		05/11/2018	Chase Sec		7,477,850	6,940,000	7,359,184	7,495,200	(136,016)			(136,016)		7,359,184		118,666	118,666	336,638	03/01/2021
747525-AF-0	QUALCOMM INC 3.450% 05/20/25		07/13/2018	Various		1,331,258	1,378,000	1,373,039	1,381,131	(8,091)			(8,091)		1,373,040		(41,782)	(41,782)	27,259	05/20/2025
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		06/07/2018	Various		11,769,888	12,555,000	12,552,991	12,647,978	(94,987)			(94,987)		12,552,991		(783,103)	(783,103)	268,073	05/20/2047
747525-AK-9	QUALCOMM INC 4.800% 05/20/45		10/11/2018	Morgan Stanley CO Incorporated		986,200	1,000,000	1,005,550	1,075,547	(69,997)			(69,997)		1,005,550		(19,350)	(19,350)	43,333	05/20/2045
747262-AQ-6	QVC INC 3.125% 04/01/19		09/13/2018	Various		5,393,477	5,397,000	5,417,815	5,417,140	674			674		5,417,814		(24,337)	(24,337)	135,500	04/01/2019
747262-AK-9	QVC INC 4.375% 03/15/23		10/10/2018	MARKETAXESS CORP		103,347	105,000	104,966	107,671	(2,705)			(2,705)		104,966		(1,619)	(1,619)	4,938	03/15/2023
747262-AH-6	QVC INC 5.125% 07/02/22		10/10/2018	Goldman Sachs		70,686	70,000	70,000	74,034	(4,034)			(4,034)		70,000		686	686	4,584	07/02/2022
747262-AU-7	QVC INC SERIES WI 4.450% 02/15/25		01/17/2018	Stifel, Nicolaus & Co, Inc		5,112,945	5,030,000	5,006,870	5,130,950	(124,080)			(124,080)		5,006,870		106,075	106,075	95,752	02/15/2025
74919M-AA-4	RAAC SERIES 2006-RP2 CLASS A 144A 2.756% 02/25/37		12/26/2018	Paydown		1,041,421	1,041,421	1,015,305	1,039,159	(23,855)			(23,855)		1,015,304		26,117	26,117	12,067	02/25/2037
756109-AM-6	REALTY INCOME CORP 2.000% 01/31/18		01/31/2018	Maturity		980,000	980,000	983,410	979,912	3,498			3,498		983,410		(3,410)	(3,410)	9,800	01/31/2018
756109-AN-4	REALTY INCOME CORP 3.250% 10/15/22		10/31/2018	Transfer in Kind		398,700	405,000	412,181	411,526	654			654		412,180		(13,480)	(13,480)	13,748	10/15/2022
75625Q-AA-7	RECKITT BENCKISER TSY SERIES 144A 2.125% 09/21/18	D	09/21/2018	Maturity		1,120,000	1,120,000	1,130,412	1,120,994	9,418			9,418		1,130,412		(10,412)	(10,412)	23,800	09/21/2018
75913M-AB-5	REGIONS BANK BKNT 7.500% 05/15/18		04/03/2018	Various		1,898,567	1,880,000	2,219,911	1,917,646	302,265			302,265		2,219,911		(321,344)	(321,344)	43,404	05/15/2018
75913M-AB-5	REGIONS BANK BKNT 7.500% 05/15/18		05/15/2018	Maturity		9,355,000	9,355,000	11,051,193	9,542,329	1,508,864			1,508,864		11,051,193		(1,696,193)	(1,696,193)	350,813	05/15/2018
7591EP-AK-6	REGIONS FINANCIAL CORP 3.200% 02/08/21		10/16/2018	Various		1,908,119	1,915,000	1,950,618	1,948,436	2,182			2,182		1,950,618		(42,499)	(42,499)	66,754	02/08/2021
759187-BL-0	REGIONS FINANCIAL CORP SERIES BKNT 2.250% 09/14/18		04/23/2018	Morgan Stanley CO Incorporated		1,542,574	1,545,000	1,543,161	1,546,684	(3,523)			(3,523)		1,543,161		(587)	(587)	21,340	09/14/2018
759187-BL-0	REGIONS FINANCIAL CORP SERIES BKNT 2.250% 09/14/18		08/14/2018	Call 100.0000		1,480,000	1,480,000	1,478,239	1,481,614	(3,375)			(3,375)		1,478,239		1,761	1,761	30,525	09/14/2018
759351-AM-1	REINSURANCE GROUP OF AMERICA 3.950% 09/15/26		05/31/2018	Various		19,995,321	20,425,000	20,424,183	20,874,591	(450,408)			(450,408)		20,424,183		(428,862)	(428,862)	546,870	09/15/2026
759351-AJ-8	REINSURANCE GROUP OF AMERICA 5.000% 06/01/21		05/01/2018	US Bancorp Investments Inc		1,059,396	1,015,000	1,110,238	1,085,341	24,897			24,897		1,110,238		(50,842)	(50,842)	21,428	06/01/2021
759351-AG-4	REINSURANCE GROUP OF AMERICA 6.450% 11/15/19		05/01/2018	Various		1,383,151	1,300,000	1,516,951	1,391,776	125,175			125,175		1,516,951		(133,800)	(133,800)	18,275	11/15/2019
759351-AL-3	REINSURANCE GROUP OF AMERICA MTN 4.700% 09/15/23		05/02/2018	Various		2,060,895	1,995,000	2,133,981	2,140,043	(6,062)			(6,062)		2,133,981		(73,086)	(73,086)	59,645	09/15/2023
759509-AE-2	RELIANCE STEEL & ALUMINUM CO 4.500% 04/15/23		05/24/2018	Various		1,789,108	1,710,000	1,709,571	1,802,499	(92,928)			(92,928)		1,709,571		79,537	79,537	22,494	04/15/2023
760759-AN-0	REPUBLIC SERVICES INC 5.700% 05/15/41		05/24/2018	MARKETAXESS CORP		140,520	120,000	122,606	149,695	(27,089)			(27,089)		122,606		17,914	17,914	3,686	05/15/2041
76112B-H4-5	RESIDENTIAL ASSET MTG SERIES 2005-EFC5 CLASS M1 2.906% 10/25/35		01/25/2018	Paydown		7,232	7,232	7,007	7,231	(224)			(224)		7,007		225	225	12	10/25/2035
76112B-H5-2	RESIDENTIAL ASSET MTG SERIES 2005-EFC5 CLASS M2 2.975% 10/25/35		12/26/2018	Paydown		264,133	264,133	247,130	263,869	(16,740)			(16,740)		247,129		17,004	17,004	4,008	10/25/2035
761713-BE-5	REYNOLDS AMERICAN INC 3.250% 06/12/20		07/13/2018	Goldman Sachs		1,084,122	1,085,000	1,084,805	1,102,463	(17,658)			(17,658)		1,084,805		(683)	(683)	18,061	06/12/2020
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		12/20/2018	Various		303,190	280,000	283,349	349,655	(66,307)			(66,307)		283,348		19,842	19,842	16,791	08/15/2045
761713-AZ-9	REYNOLDS AMERICAN INC 6.150% 09/15/43		12/20/2018	Various		399,870	350,000	352,129	449,857	(97,728)			(97,728)		352,129		47,741	47,741	18,839	09/15/2043
761713-BT-2	REYNOLDS AMERICAN INC SERIES WI 6.875% 05/01/20		05/22/2018	Wachovia Capital Markets		10,654	10,000	11,621	10,964	657			657		11,621		(967)	(967)	388	05/01/2020
761713-BS-4	REYNOLDS AMERICAN INC SERIES WI 8.125% 06/23/19		05/22/2018	Wachovia Capital Markets		642,178	610,000	721,793	659,816	61,978			61,978		721,794		(79,616)	(79,616)	20,789	06/23/2019
762315-MH-9	RHODE ISLAND STUDENT LOAN AUTH SERIES 2012-2 CLASS A1 2.999% 09/01/36		12/03/2018	Paydown		453,785	453,785	449,292	449,735	(442)			(442)		449,293		4,492	4,492	5,768	09/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
771196-BA-9	ROCHE HLDGS INC SERIES 144A 2.250% 09/30/19		09/17/2018	Bank of America Securities		338,334	340,000	344,842	340,619	4,223			4,223		344,842		(6,508)	(6,508)	7,416	09/30/2019
774341-AG-6	ROCKWELL COLLINS INC 1.950% 07/15/19		10/31/2018	Transfer in Kind		327,514	330,000	329,683	328,309	1,374			1,374		329,683		(2,169)	(2,169)	8,330	07/15/2019
774341-AB-7	ROCKWELL COLLINS INC 5.250% 07/15/19		10/31/2018	Transfer in Kind		253,667	250,000	283,668	260,968	22,700			22,700		283,668		(30,001)	(30,001)	16,990	07/15/2019
77578J-AA-6	ROLLS-ROYCE PLC SERIES 144A 2.375% 10/14/20	D	10/31/2018	Transfer in Kind		1,153,111	1,180,000	1,181,888	1,172,251	9,637			9,637		1,181,888		(28,777)	(28,777)	29,348	10/14/2020
779382-AR-1	ROWAN COS INC 4.750% 01/15/24		04/27/2018	RBC Capital Markets		2,586,154	3,000,000	2,996,940	2,640,000	356,940			356,940		2,996,940		(410,786)	(410,786)	113,124	01/15/2024
779382-AP-5	ROWAN COS INC 4.875% 06/01/22		07/31/2018	Chase Sec		2,454,855	2,622,000	2,858,164	2,471,235	386,929			386,929		2,858,164		(403,309)	(403,309)	85,570	06/01/2022
78011D-AF-1	ROYAL BANK OF CANADA 2.000% 10/01/18	A	10/01/2018	Maturity		1,735,000	1,735,000	1,753,445	1,735,769	17,676			17,676		1,753,445		(18,445)	(18,445)	34,700	10/01/2018
780082-AC-7	ROYAL BANK OF CANADA 2.100% 10/14/20	A	10/31/2018	Transfer in Kind		865,926	885,000	884,115	878,622	5,493			5,493		884,115		(18,189)	(18,189)	19,463	10/14/2020
780082-AE-3	ROYAL BANK OF CANADA 2.300% 03/22/21	A	10/31/2018	Transfer in Kind		322,680	330,000	329,769	328,043	1,726			1,726		329,769		(7,089)	(7,089)	8,412	03/22/2021
78012K-ZD-2	ROYAL BANK OF CANADA 3.073% 02/01/22	A	10/31/2018	Transfer in Kind		596,111	590,000	590,000	596,206	(6,206)			(6,206)		590,000		6,111	6,111	20,756	02/01/2022
78012K-FU-6	ROYAL BANK OF CANADA SERIES GMTN 1.800% 07/30/18	A	04/10/2018	Pershing LLC		69,992	70,000	69,992	69,914	77			77		69,991		1	1	882	07/30/2018
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		12/11/2018	Various		3,106,156	3,310,000	3,305,300	3,349,340	(44,041)			(44,041)		3,305,299		(199,143)	(199,143)	148,712	03/15/2027
749685-AR-4	RPM INTERNATIONAL INC 6.125% 10/15/19		10/16/2018	Various		938,733	895,000	1,031,409	952,937	78,472			78,472		1,031,409		(92,676)	(92,676)	26,349	10/15/2019
749685-AQ-6	RPM INTERNATIONAL INC 6.500% 02/15/18		02/15/2018	Maturity		2,345,000	2,345,000	2,780,919	2,357,075	423,844			423,844		2,780,919		(435,919)	(435,919)	76,213	02/15/2018
78348B-AA-0	RUWAIS POWER CO SERIES 144A 6.000% 08/31/36	D	08/01/2018	Pershing LLC		406,741	370,000	370,000	433,363	(63,363)			(63,363)		370,000		36,741	36,741	20,535	08/31/2036
78355H-JW-0	RYDER SYSTEM INC 2.550% 06/01/19		07/31/2018	Various		10,624,884	10,655,000	10,633,000	10,684,384	(51,384)			(51,384)		10,633,000		(8,116)	(8,116)	169,016	06/01/2019
78355H-KA-6	RYDER SYSTEM INC SERIES MTN 2.875% 09/01/20		08/01/2018	Various		6,628,975	6,680,000	6,672,518	6,726,093	(53,574)			(53,574)		6,672,519		(43,544)	(43,544)	176,769	09/01/2020
78355H-KB-4	RYDER SYSTEM INC SERIES MTN 3.450% 11/15/21		08/28/2018	BB&T Securities LLC		300,411	300,000	299,754	307,642	(7,888)			(7,888)		299,754		657	657	8,194	11/15/2021
78409V-AH-7	S&P GLOBAL INC 2.500% 08/15/18		02/16/2018	Morgan Stanley CO Incorporated		4,920,505	4,915,000	4,909,249	4,929,204	(19,954)			(19,954)		4,909,250		11,255	11,255	63,485	08/15/2018
785592-AU-0	SABINE PASS LIQUEFACTION LLC SERIES 144A 4.200% 03/15/28		10/16/2018	Various		1,800,960	1,870,000	1,868,186	1,892,028	(23,842)			(23,842)		1,868,186		(67,226)	(67,226)	72,227	03/15/2028
785592-AM-8	SABINE PASS LIQUEFACTION LLC SERIES WI 5.625% 03/01/25		10/05/2018	Barclays Capital Inc		14,686,399	13,891,000	14,934,378	15,321,898	(387,520)			(387,520)		14,934,378		(247,979)	(247,979)	866,017	03/01/2025
78390X-AA-9	SAIC INC 4.450% 12/01/20		10/15/2018	Various		775,585	775,000	768,872	804,063	(35,190)			(35,190)		768,873		6,712	6,712	29,110	12/01/2020
797440-BT-0	SAN DIEGO GAS & ELECTRIC CO SERIES PPP 1.914% 02/01/22		10/31/2018	Transfer in Kind		121,664	125,001	125,001	122,049	2,952			2,952		125,001		(3,337)	(3,337)	2,991	02/01/2022
797440-BT-0	SAN DIEGO GAS & ELECTRIC CO SERIES PPP 1.914% 02/01/22		08/01/2018	Redemption 100.0034		35,714	35,713	35,713	34,869	844			844		35,713		1	1	513	02/01/2022
80284B-AF-1	SANTANDER DRIVE AUTO REC SERIES 2015-2 CLASS C 2.440% 04/15/21		02/02/2018	Wells Fargo Securities		418,565	418,042	421,079	418,901	2,179			2,179		421,080		(2,515)	(2,515)	1,445	04/15/2021
80284B-AF-1	SANTANDER DRIVE AUTO REC SERIES 2015-2 CLASS C 2.440% 04/15/21		12/15/2018	Paydown		1,330,944	1,330,944	1,340,614	1,333,676	6,938			6,938		1,340,614		(9,670)	(9,670)	16,959	04/15/2021
80284T-AD-7	SANTANDER DRIVE AUTO REC SERIES 2017-1 CLASS A2 1.490% 02/18/20		07/15/2018	Paydown		1,784,480	1,784,480	1,784,429	1,782,998	1,432			1,432		1,784,430		50	50	8,003	02/18/2020
80283W-AF-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-2 CLASS C 2.330% 11/15/19		07/15/2018	Paydown		1,501,741	1,501,741	1,514,065	1,503,328	10,738			10,738		1,514,066		(12,325)	(12,325)	9,948	11/15/2019
80283Y-AG-0	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-4 CLASS D 3.100% 11/16/20		10/11/2018	Various		3,019,287	3,008,317	3,051,667	3,036,275	15,392			15,392		3,051,667		(32,380)	(32,380)	43,444	11/16/2020
80283Y-AG-0	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-4 CLASS D 3.100% 11/16/20		12/15/2018	Paydown		1,051,090	1,051,090	1,071,619	1,060,858	10,761			10,761		1,071,619		(20,529)	(20,529)	31,353	11/16/2020
80283N-AF-6	SANTANDER DRIVE AUTO RECEIVABL SERIES 2014-A CLASS C 2.360% 04/15/20		02/15/2018	Paydown		126,158	126,158	126,952	126,214	737			737		126,951		(793)	(793)	368	04/15/2020
80284L-AF-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 2015-3 CLASS C 2.740% 01/15/21		03/22/2018	Wachovia Capital Markets		7,396,845	7,397,134	7,489,598	7,426,557	63,041			63,041		7,489,598		(92,753)	(92,753)	56,863	01/15/2021
80284L-AF-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 2015-3 CLASS C 2.740% 01/15/21		03/15/2018	Paydown		252,866	252,866	256,027	253,872	2,155			2,155		256,027		(3,161)	(3,161)	1,732	01/15/2021
80284M-AF-7	SANTANDER DRIVE AUTO RECEIVABL SERIES 2015-4 CLASS C 2.970% 03/15/21		03/22/2018	Wachovia Capital Markets		11,604,940	11,590,000	11,809,235	11,668,711	140,524			140,524		11,809,235		(204,295)	(204,295)	96,574	03/15/2021
80284Q-AF-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 2015-5 CLASS C 2.740% 12/15/21		10/11/2018	Wells Fargo Securities		508,815	509,013	512,970	510,816	2,155			2,155		512,971		(4,156)	(4,156)	10,460	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80284Q-AF-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 2015-5 CLASS C 2.740% 12/15/21		10/15/2018	Paydown		490,987	490,987	494,803	492,725	2,079			2,079		494,804		(3,817)	(3,817)	9,431	12/15/2021
80285E-AD-9	SANTANDER DRIVE AUTO RECEIVABL SERIES 2016-1 CLASS A3 1.620% 03/16/20		02/15/2018	Paydown		1,258,025	1,258,025	1,257,829	1,257,807	22			22		1,257,829		196	196	2,287	03/16/2020
80285E-AE-7	SANTANDER DRIVE AUTO RECEIVABL SERIES 2016-1 CLASS B 2.470% 12/15/20		11/15/2018	Paydown		1,100,000	1,100,000	1,099,942	1,101,396	(1,454)			(1,454)		1,099,942		58	58	14,345	12/15/2020
80285E-AG-2	SANTANDER DRIVE AUTO RECEIVABL SERIES 2016-1 CLASS D 4.020% 04/15/22		10/15/2018	RBC Capital Markets		3,939,743	3,903,000	4,003,014	4,001,082	1,932			1,932		4,003,014		(63,271)	(63,271)	130,751	04/15/2022
80281L-AB-1	SANTANDER UK GROUP HLDGS SERIES 144A 5.625% 09/15/45	D	04/17/2018	JPMorgan Securities Inc		364,296	325,000	325,029	391,501	(66,472)			(66,472)		325,029		39,267	39,267	10,867	09/15/2045
805564-RM-5	SAXON ASSET SECURITIES TRUST SERIES 2005-1 CLASS M1 3.196% 05/25/35		12/26/2018	Paydown		150,670	150,670	140,994	150,964	(9,970)			(9,970)		140,994		9,676	9,676	1,765	05/25/2035
78403D-AK-6	SBA TOWER TRUST SERIES 144A 2.877% 07/09/21		11/09/2018	Barclays Bank PLC		6,172,383	6,330,000	6,353,440	6,282,525	70,915			70,915		6,353,440		(181,057)	(181,057)	166,432	07/09/2021
78403D-AL-4	SBA TOWER TRUST SERIES 144A 3.168% 04/11/22		12/18/2018	Barclays Bank PLC		1,103,309	1,130,000	1,130,000	1,124,849	5,151			5,151		1,130,000		(26,691)	(26,691)	36,395	04/11/2022
78403D-AE-0	SBA TOWER TRUST SERIES 144A 3.598% 04/10/18		03/15/2018	Call 100.0000		1,555,000	1,555,000	1,511,149	1,554,276	(43,127)			(43,127)		1,511,149		43,851	43,851	13,987	04/10/2018
78408X-AA-9	SCG TRUST SERIES 2013-SRP1 CLASS A 144A 3.855% 11/15/26		06/15/2018	Paydown		590,000	590,000	588,640	589,695	(1,055)			(1,055)		588,640		1,360	1,360	10,004	11/15/2026
806605-AH-4	SCHERING-PLOUGH CORPORATION 6.550% 09/15/37		01/11/2018	Merrill Lynch Prof Clearing		1,800,133	1,265,000	1,787,096	1,791,878	(4,782)			(4,782)		1,787,096		13,037	13,037	27,849	09/15/2037
806851-AC-5	SCHLUMBERGER HLDGS CORP SERIES 144A 3.000% 12/21/20		06/28/2018	Various		2,328,639	2,341,000	2,402,631	2,371,322	31,309			31,309		2,402,631		(73,992)	(73,992)	34,266	12/21/2020
806854-AB-1	SCHLUMBERGER INVESTMENT SERIES 144A 3.300% 09/14/21	D	10/31/2018	Transfer in Kind		1,018,564	1,027,000	1,063,510	1,052,128	11,382			11,382		1,063,510		(44,946)	(44,946)	38,316	09/14/2021
80705R-AA-8	SCHOLAR FUNDING TRUST SERIES 2010-A CLASS A 144A 3.259% 10/28/41		10/29/2018	Paydown		48,737	48,737	47,245	48,383	(1,139)			(1,139)		47,244		1,493	1,493	756	10/28/2041
808513-AK-1	SCHWAB CHARLES CORP 1.500% 03/10/18		02/08/2018	Call 100.0000		160,000	160,000	159,798	159,890	(92)			(92)		159,798		202	202	987	03/10/2018
808513-AJ-4	SCHWAB CHARLES CORP 2.200% 07/25/18		06/25/2018	Call 100.0000		90,000	90,000	92,229	90,116	2,113			2,113		92,229		(2,229)	(2,229)	1,815	07/25/2018
817176-AL-4	SENECA PARK CLO LTD SERIES 2014-1A CLASS AR 3.569% 07/17/26	D	10/17/2018	Paydown		381,798	381,798	381,798	382,199	(401)			(401)		381,798				11,858	07/17/2026
F6627W-AD-5	SFR GROUP SA SERIES REGS 5.375% 05/15/22	B	08/15/2018	Call 102.6880		583,910	568,625	609,693	643,123	(781)			(781)	(7,218)	609,693	(25,431)	(15,637)	(41,068)	48,001	05/15/2022
822582-BG-6	SHELL INTERNATIONAL FIN 2.125% 05/11/20	D	07/23/2018	Pershing LLC		868,234	880,000	880,528	878,170	2,358			2,358		880,528		(12,294)	(12,294)	13,194	05/11/2020
822582-BF-8	SHELL INTERNATIONAL FIN 4.375% 05/11/45	D	04/13/2018	Pershing LLC		1,066,100	1,000,000	1,057,480	1,124,373	(66,893)			(66,893)		1,057,480		8,620	8,620	18,958	05/11/2045
82281E-BR-7	SHELLPOINT CO ORIGINATOR TRUST SERIES 2016-1 CLASS 2A3 144A 3.000% 10/25/31		10/17/2018	Wachovia Securities, LLC		3,810,078	3,896,979	3,935,080	3,868,624	66,456			66,456		3,935,080		(125,002)	(125,002)	94,965	10/25/2031
82281E-BR-7	SHELLPOINT CO ORIGINATOR TRUST SERIES 2016-1 CLASS 2A3 144A 3.000% 10/25/31		12/01/2018	Paydown		4,092,092	4,092,092	4,136,210	4,062,317	73,893			73,893		4,136,210		(44,118)	(44,118)	62,145	10/25/2031
824348-AT-3	SHERWIN-WILLIAMS CO/THE 2.250% 05/15/20		10/31/2018	Transfer in Kind		924,020	940,000	939,972	936,853	3,119			3,119		939,972		(15,952)	(15,952)	20,328	05/15/2020
824348-AX-4	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/47		10/09/2018	Various		189,267	190,000	188,695	207,736	(19,041)			(19,041)		188,695		572	572	4,238	06/01/2047
824348-AZ-9	SHERWIN-WILLIAMS CO/THE 7.250% 06/15/19		04/03/2018	Various		3,536,891	3,339,000	3,681,381	3,569,679	111,702			111,702		3,681,381		(144,490)	(144,490)	45,583	06/15/2019
82481L-AC-3	SHIRE ACQ INV IRELAND DA 2.875% 09/23/23	D	10/16/2018	Various		17,199,296	18,095,000	18,092,648	17,788,731	303,917			303,917		18,092,648		(893,352)	(893,352)	508,727	09/23/2023
82620K-AB-9	SIEMENS FINANCIERINGSMAT SERIES 144A 1.450% 05/25/18	D	05/25/2018	Maturity		270,000	270,000	269,946	269,569	377			377		269,946		54	54	1,958	05/25/2018
82620K-AC-7	SIEMENS FINANCIERINGSMAT SERIES 144A 2.150% 05/27/20	D	10/04/2018	Pershing LLC		994,153	1,010,000	1,010,131	1,003,787	6,344			6,344		1,010,131		(15,978)	(15,978)	18,820	05/27/2020
82620K-AQ-6	SIEMENS FINANCIERINGSMAT SERIES 144A 3.398% 03/16/22	D	10/31/2018	Transfer in Kind		1,748,224	1,730,000	1,730,000	1,745,566	(15,566)			(15,566)		1,730,000		18,224	18,224	41,037	03/16/2022
82652B-AA-2	SIERRA RECEIVABLES FUNDING CO SERIES 2013-2A CLASS A 144A 2.280% 11/20/25		01/20/2018	Paydown		1,704,070	1,704,070	1,712,522	1,703,404	9,118			9,118		1,712,522		(8,452)	(8,452)	3,238	11/20/2025
82652C-AA-0	SIERRA RECEIVABLES FUNDING CO SERIES 2014-1A CLASS A 144A 2.070% 03/20/30		09/20/2018	Paydown		292,328	292,328	292,292	290,222	2,070			2,070		292,292		36	36	3,913	03/20/2030
82652H-AB-7	SIERRA RECEIVABLES FUNDING CO SERIES 2015-2 CLASS B 144A 3.020% 06/20/32		12/20/2018	Paydown		353,489	353,489	353,555	345,889	7,666			7,666		353,555		(66)	(66)	5,193	06/20/2032
82652J-AA-5	SIERRA RECEIVABLES FUNDING CO SERIES 2015-3A CLASS A 144A 2.580% 09/20/32		12/20/2018	Paydown		302,204	302,204	302,145	301,517	628			628		302,145		59	59	3,931	09/20/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82652J-AB-3	SIERRA RECEIVABLES FUNDING CO SERIES 2015-3A CLASS B 144A 3.080% 09/20/32		12/20/2018	Paydown		419,362	419,362	419,360	417,073	2,287			2,287		419,360		2	2	6,512	09/20/2032
82652X-AB-2	SIERRA RECEIVABLES FUNDING CO SERIES 2016-1A CLASS B 144A 3.670% 03/21/33		12/20/2018	Paydown		670,064	670,064	669,912	670,280	(368)			(368)		669,912		152	152	12,435	03/21/2033
82652W-AA-6	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS A 144A 2.330% 07/20/33		12/20/2018	Paydown		1,612,880	1,612,880	1,612,548	1,599,521	13,028			13,028		1,612,549		331	331	18,415	07/20/2033
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS B 144A 2.780% 07/20/33		12/20/2018	Paydown		304,095	304,095	304,078	301,524	2,554			2,554		304,078		17	17	4,143	07/20/2033
82650H-AB-9	SIERRA REVEIVABLES FUNDING CO SERIES 2013-3A CLASS B 144A 2.700% 10/20/30		08/20/2018	Paydown		1,003,483	1,003,483	1,005,051	999,654	5,397			5,397		1,005,051		(1,568)	(1,568)	16,192	10/20/2030
82651Y-AA-3	SIERRA TIMESHARE REC SERIES 2013-1A CLASS A 144A 1.590% 11/20/29		01/20/2018	Paydown		328,397	328,397	328,936	328,233	703			703		328,936		(539)	(539)	435	11/20/2029
82652E-AA-6	SIERRA TIMESHARE REC SERIES 2014-3A CLASS A 144A 2.300% 10/20/31		12/20/2018	Paydown		331,928	331,928	330,108	329,796	312			312		330,108		1,820	1,820	3,870	10/20/2031
828807-DA-2	SIMON PROPERTY GROUP LP 2.350% 01/30/22		10/31/2018	Various		1,229,050	1,270,000	1,263,490	1,257,949	5,541			5,541		1,263,490		(34,440)	(34,440)	27,252	01/30/2022
828807-CU-9	SIMON PROPERTY GROUP LP 2.500% 09/01/20		10/31/2018	Transfer in Kind		1,060,010	1,075,000	1,089,803	1,078,891	10,912			10,912		1,089,803		(29,793)	(29,793)	31,354	09/01/2020
828807-CE-5	SIMON PROPERTY GROUP LP 6.750% 02/01/40		05/04/2018	Wells Fargo Securities		97,462	75,000	88,568	104,606	(16,038)			(16,038)		88,568		8,894	8,894	3,895	02/01/2040
828807-CX-3	SIMON PROPERTY GROUP LP SERIES 5YR 2.500% 07/15/21		10/31/2018	Various		1,039,229	1,053,000	1,052,625	1,055,684	(3,059)			(3,059)		1,052,625		(13,396)	(13,396)	18,014	07/15/2021
82967N-AY-4	SIRIUS XM HOLDINGS INC SERIES 144A 3.875% 08/01/22		02/26/2018	Pershing LLC		566,514	570,000	576,413	571,425	4,988			4,988		576,413		(9,899)	(9,899)	12,552	08/01/2022
784420-AE-1	SLC STUDENT LOAN TRUST SERIES 2005-1 CLASS B 144A 2.816% 02/15/45		10/10/2018	MORGAN STANLEY AND CO INTERNA		232,566	249,484	229,369	229,849	(480)			(480)		229,369		3,197	3,197	4,919	02/15/2045
784420-AE-1	SLC STUDENT LOAN TRUST SERIES 2005-1 CLASS B 144A 2.816% 02/15/45		11/15/2018	Paydown		1,310,028	1,310,028	1,201,617	1,206,928	(5,311)			(5,311)		1,201,617		108,411	108,411	16,809	02/15/2045
784427-AE-6	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS A5 2.898% 03/15/27		12/17/2018	Paydown		412,051	412,051	394,666	410,006	(15,340)			(15,340)		394,666		17,385	17,385	5,393	03/15/2027
784428-AE-4	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS A5 2.888% 09/15/26		11/13/2018	National Financial Services Co		466,003	466,878	452,434	465,807	(13,373)			(13,373)		452,434		13,569	13,569	9,463	09/15/2026
784428-AE-4	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS A5 2.888% 09/15/26		09/17/2018	Paydown		168,749	168,749	163,528	168,362	(4,834)			(4,834)		163,528		5,221	5,221	1,720	09/15/2026
784428-AG-9	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS B 3.018% 12/15/39		12/17/2018	Paydown		423,271	423,271	393,159	392,251	908			908		393,159		30,112	30,112	5,142	12/15/2039
784419-AE-3	SLC STUDENT LOAN TRUST SERIES 2006-A CLASS A5 2.606% 07/15/36		04/16/2018	Paydown		517,966	517,966	507,626	517,965	(10,339)			(10,339)		507,626		10,340	10,340	2,379	07/15/2036
784419-AF-0	SLC STUDENT LOAN TRUST SERIES 2006-A CLASS B 144A 2.648% 07/15/36		07/16/2018	Paydown		11,190,000	11,190,000	10,408,329	11,075,606	(667,277)			(667,277)		10,408,329		781,671	781,671	162,890	07/15/2036
784419-AG-8	SLC STUDENT LOAN TRUST SERIES 2006-A CLASS C 2.886% 07/15/36		07/16/2018	Paydown		8,100,000	8,100,000	7,151,870	7,712,827	(560,957)			(560,957)		7,151,870		948,130	948,130	138,679	07/15/2036
784424-AE-3	SLC STUDENT LOAN TRUST SERIES 2007-1 CLASS B 2.816% 08/15/37		11/15/2018	Paydown		329,213	329,213	307,335	307,619	(284)			(284)		307,335		21,878	21,878	4,466	08/15/2037
78442G-EW-2	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A10 3.120% 03/15/28		12/19/2018	Redemption 100.0000		266,000	266,000	266,000	266,000						266,000				7,665	03/15/2028
78442G-EX-0	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A11 2.115% 03/15/28		10/11/2018	JPMorgan Securities Inc		69,650	70,000	69,125	70,000	(875)			(875)		69,125		525	525	2,321	03/15/2028
78442G-EX-0	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A11 2.115% 03/15/28		10/11/2018	Redemption 100.0000		600,000	600,000	594,173	600,000	(5,827)			(5,827)		594,173		5,827	5,827	9,560	03/15/2028
78442G-EU-6	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS A8 3.154% 03/15/28		07/06/2018	Redemption 100.0000		100,000	100,000	99,641	100,000	(359)			(359)		99,641		359	359	1,635	03/15/2028
78442G-EY-8	SLM STUDENT LOAN TRUST SERIES 2002-7 CLASS B 5.650% 12/15/39		10/23/2018	Various		445,641	450,000	450,352	449,692	660			660		450,352		(4,711)	(4,711)	20,572	12/15/2039
78442G-JY-3	SLM STUDENT LOAN TRUST SERIES 2003-11 CLASS B 144A 3.438% 12/15/38		12/17/2018	Paydown		38,296	38,296	33,557	36,342	(2,785)			(2,785)		33,557		4,739	4,739	641	12/15/2038
78442G-KE-5	SLM STUDENT LOAN TRUST SERIES 2003-12 CLASS A5 144A 3.068% 09/15/22		03/15/2018	Paydown		114,918	114,918	114,092	114,963	(871)			(871)		114,092		826	826	537	09/15/2022
78442G-KN-5	SLM STUDENT LOAN TRUST SERIES 2003-14 CLASS A6 2.790% 07/25/25		10/25/2018	Paydown		9,020	9,020	8,626	8,994	(369)			(369)		8,625		395	395	206	07/25/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78442G-FW-1	SLM STUDENT LOAN TRUST SERIES 2003-2 CLASS A9 3.632% 09/15/28		10/10/2018	Credit Suisse Securities USA		99,938	100,000	100,000	100,001						100,001		(63)	(63)	3,949	09/15/2028
78442G-GM-2	SLM STUDENT LOAN TRUST SERIES 2003-4 CLASS B 3.438% 06/15/38		12/17/2018	Paydown		246,295	246,295	230,304	231,700	(1,395)			(1,395)		230,305		15,990	15,990	4,166	06/15/2038
78442G-HH-2	SLM STUDENT LOAN TRUST SERIES 2003-7A CLASS A5A 144A 3.988% 12/15/33		12/17/2018	Paydown		53,505	53,505	53,505	53,505						53,505				1,049	12/15/2033
78442G-KV-7	SLM STUDENT LOAN TRUST SERIES 2004-1 CLASS B 2.990% 07/25/39		10/25/2018	Paydown		399,151	399,151	365,223	366,452	(1,229)			(1,229)		365,223		33,928	33,928	5,806	07/25/2039
78442G-LB-0	SLM STUDENT LOAN TRUST SERIES 2004-2 CLASS B 2.960% 07/25/39		10/25/2018	Paydown		391,533	391,533	331,579	371,948	(40,368)			(40,368)		331,580		59,953	59,953	5,438	07/25/2039
78442G-LJ-3	SLM STUDENT LOAN TRUST SERIES 2004-3 CLASS B 2.960% 10/25/64		10/25/2018	Paydown		296,142	296,142	252,461	259,340	(6,879)			(6,879)		252,461		43,681	43,681	4,223	10/25/2064
78442G-LK-0	SLM STUDENT LOAN TRUST SERIES 2004-3A CLASS A6A 144A 3.040% 10/25/64		10/10/2018	Various		38,289,898	38,600,000	37,800,550	38,179,465	(378,915)			(378,915)		37,800,550		489,348	489,348	634,553	10/25/2064
78442G-MT-0	SLM STUDENT LOAN TRUST SERIES 2004-8A CLASS A6 144A 3.120% 01/25/40		10/03/2018	Bank of America Securities		2,309,434	2,300,000	2,210,300	2,288,743	(78,443)			(78,443)		2,210,300		99,134	99,134	56,419	01/25/2040
78442G-PB-6	SLM STUDENT LOAN TRUST SERIES 2005-3 CLASS A5 2.580% 10/25/24		11/13/2018	Salomon Brothers		163,010	163,163	159,287	163,005	(3,717)			(3,717)		159,288		3,722	3,722	3,623	10/25/2024
78442G-PB-6	SLM STUDENT LOAN TRUST SERIES 2005-3 CLASS A5 2.580% 10/25/24		10/25/2018	Paydown		421,559	421,559	411,547	421,151	(9,604)			(9,604)		411,547		10,012	10,012	5,033	10/25/2024
78442G-PD-2	SLM STUDENT LOAN TRUST SERIES 2005-3 CLASS B 2.640% 04/25/40		04/25/2018	Paydown		282,768	282,768	233,283	259,082	(25,798)			(25,798)		233,284		49,484	49,484	1,737	04/25/2040
78442G-PG-5	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS A3 2.610% 01/25/27		10/31/2018	Transfer in Kind		924,936	929,287	919,558	925,026	(5,468)			(5,468)		919,558		5,378	5,378	19,993	01/25/2027
78442G-PG-5	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS A3 2.610% 01/25/27		10/25/2018	Paydown		302,158	302,158	298,027	300,773	(2,746)			(2,746)		298,027		4,131	4,131	3,647	01/25/2027
78442G-PL-4	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS B 144A 2.670% 07/25/55		10/23/2018	Various		485,549	517,528	466,078	482,560	(16,482)			(16,482)		466,078		19,471	19,471	8,567	07/25/2055
78442G-PL-4	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS B 144A 2.670% 07/25/55		10/25/2018	Paydown		885,873	885,873	810,124	826,015	(15,891)			(15,891)		810,124		75,749	75,749	13,499	07/25/2055
78442G-PQ-3	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A4 2.630% 10/25/28		04/20/2018	Bank of America Securities		198,750	200,000	187,000	199,237	(12,237)			(12,237)		187,000		11,750	11,750	1,703	10/25/2028
78442G-PQ-3	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A4 2.630% 10/25/28		10/25/2018	Paydown		608,825	608,825	569,252	606,503	(37,252)			(37,252)		569,251		39,574	39,574	11,707	10/25/2028
78442G-PR-1	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS A5 3.240% 10/25/40		01/26/2018	JPMorgan Securities Inc		999,375	1,000,000	947,500	993,603	(46,103)			(46,103)		947,500		51,875	51,875	5,758	10/25/2040
78442G-PS-9	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS B 2.740% 10/25/40		10/25/2018	Paydown		841,621	841,621	751,025	771,060	(20,035)			(20,035)		751,025		90,596	90,596	11,072	10/25/2040
78442G-PZ-3	SLM STUDENT LOAN TRUST SERIES 2005-6 CLASS A5B 3.690% 07/27/26		07/25/2018	Paydown		101,555	101,555	103,046	102,047	1,000			1,000		103,047		(1,492)	(1,492)	1,180	07/27/2026
78442G-QA-7	SLM STUDENT LOAN TRUST SERIES 2005-6 CLASS B 2.780% 01/25/44		10/25/2018	Paydown		596,009	596,009	528,235	561,867	(33,631)			(33,631)		528,236		67,773	67,773	7,669	01/25/2044
78442G-QR-0	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS A4 3.040% 01/25/28		10/31/2018	Transfer in Kind		1,238,812	1,242,694	1,242,694	1,243,782	(1,087)			(1,087)		1,242,695		(3,883)	(3,883)	32,220	01/25/2028
78442G-QR-0	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS A4 3.040% 01/25/28		10/25/2018	Paydown		544,348	544,348	544,348	544,824	(476)			(476)		544,348				8,047	01/25/2028
78442G-QT-6	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS B 2.800% 01/25/55		10/25/2018	Paydown		205,796	205,796	173,775	186,580	(12,805)			(12,805)		173,775		32,021	32,021	2,729	01/25/2055
78442G-RC-2	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS B 2.790% 01/25/41		10/25/2018	Paydown		286,361	286,361	261,675	262,818	(1,143)			(1,143)		261,675		24,686	24,686	3,841	01/25/2041
78443B-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS B 2.710% 03/25/44		10/25/2018	DEPOSITORY TRUST COMP		119,791	128,162	113,483	120,365	(6,882)			(6,882)		113,483		6,308	6,308	2,861	03/25/2044
78443B-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS B 2.710% 03/25/44		10/25/2018	Paydown		75,780	75,780	67,023	71,170	(4,147)			(4,147)		67,023		8,757	8,757	1,133	03/25/2044
78442G-RV-0	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A5 2.600% 07/25/25		07/25/2018	Paydown		909,652	909,652	899,795	909,390	(9,595)			(9,595)		899,795		9,857	9,857	7,789	07/25/2025
78442G-RX-6	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A6 2.660% 01/25/41		10/25/2018	Paydown		72,839	72,839	64,098	70,571	(6,473)			(6,473)		64,098		8,741	8,741	1,492	01/25/2041

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78442G-RY-4	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS B 2.710% 01/25/41		10/23/2018	Bank of America Securities		56,354	60,923	53,308	56,498	(3,190)			(3,190)		53,308		3,046	3,046	944	01/25/2041
78442G-RY-4	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS B 2.710% 01/25/41		10/25/2018	Paydown		143,830	143,830	125,851	133,382	(7,531)			(7,531)		125,851		17,979	17,979	2,214	01/25/2041
78442G-SL-1	SLM STUDENT LOAN TRUST SERIES 2006-4 CLASS B 2.690% 01/25/70		10/25/2018	Paydown		474,315	474,315	444,078	444,677	(600)			(600)		444,077		30,238	30,238	7,028	01/25/2070
83149E-AG-2	SLM STUDENT LOAN TRUST SERIES 2006-5 CLASS B 2.700% 10/25/40		10/25/2018	Paydown		514,413	514,413	442,396	485,020	(42,625)			(42,625)		442,395		72,018	72,018	6,584	10/25/2040
78443G-AJ-4	SLM STUDENT LOAN TRUST SERIES 2006-7 CLASS B 2.690% 01/27/42		10/25/2018	Paydown		250,912	250,912	232,341	232,764	(423)			(423)		232,341		18,571	18,571	2,495	01/27/2042
78443K-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-9 CLASS B 2.720% 01/25/41		07/25/2018	Paydown		377,006	377,006	353,719	354,566	(847)			(847)		353,719		23,287	23,287	3,746	01/25/2041
78443F-AF-4	SLM STUDENT LOAN TRUST SERIES 2007-5 CLASS A6 2.600% 01/26/43		10/25/2018	Paydown		267,708	267,708	230,589	255,872	(25,283)			(25,283)		230,589		37,119	37,119	5,374	01/26/2043
78445J-AA-5	SLM STUDENT LOAN TRUST SERIES 2008-9 CLASS A 3.990% 04/25/23		10/31/2018	Transfer in Kind		228,779	225,001	230,802	230,188	614			614		230,802		(2,023)	(2,023)	8,049	04/25/2023
78445J-AA-5	SLM STUDENT LOAN TRUST SERIES 2008-9 CLASS A 3.990% 04/25/23		10/25/2018	Paydown		38,832	38,832	39,833	39,727	106			106		39,833		(1,001)	(1,001)	793	04/25/2023
78445M-AB-6	SLM STUDENT LOAN TRUST SERIES 2010-A CLASS 2A 144A 5.705% 05/16/44		09/18/2018	Barclays Capital Inc		201,190	198,156	209,860	203,808	6,051			6,051		209,859		(8,669)	(8,669)	7,803	05/16/2044
78445M-AB-6	SLM STUDENT LOAN TRUST SERIES 2010-A CLASS 2A 144A 5.705% 05/16/44		12/17/2018	Paydown		349,210	349,210	369,836	359,171	10,664			10,664		369,835		(20,625)	(20,625)	8,857	05/16/2044
78446D-AC-3	SLM STUDENT LOAN TRUST SERIES 2011-A CLASS A3 144A 4.955% 01/15/43		12/17/2018	Paydown		108,273	108,273	109,418	112,396	(2,977)			(2,977)		109,419		(1,146)	(1,146)	4,893	01/15/2043
78446C-AB-7	SLM STUDENT LOAN TRUST SERIES 2013-2 CLASS B 4.006% 06/25/43		10/10/2018	MORGAN STANLEY AND CO INTERNA		120,000	120,000	104,550	117,688	(13,138)			(13,138)		104,550		15,450	15,450	3,264	06/25/2043
78447R-AC-1	SLM STUDENT LOAN TRUST SERIES 2013-A CLASS A2B 144A 3.505% 05/17/27		12/17/2018	Paydown		686,610	686,610	691,008	689,964	1,045			1,045		691,009		(4,399)	(4,399)	10,532	05/17/2027
78448G-AD-2	SLM STUDENT LOAN TRUST SERIES 2014-2 CLASS B 4.006% 01/25/72		10/25/2018	Credit Suisse Securities USA		300,375	300,000	294,328	294,587	(259)			(259)		294,328		6,047	6,047	8,562	01/25/2072
78454L-AN-0	SM ENERGY COMPANY 6.750% 09/15/26		08/02/2018	JP Morgan Securities PLC		2,045,000	2,000,000	1,930,000	2,060,000	(130,000)			(130,000)		1,930,000		115,000	115,000	120,375	09/15/2026
784456-AB-1	SMB PRIVATE EDUCATION LOAN TRU SERIES 2014-A CLASS A2A 144A 3.050% 05/15/26		12/15/2018	Paydown		57,865	57,865	58,733	58,407	326			326		58,733		(868)	(868)	897	05/15/2026
78448P-AB-6	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-A CLASS A2A 144A 2.490% 06/15/27		11/09/2018	Various		1,962,673	1,991,883	1,991,657	1,984,732	6,925			6,925		1,991,657		(28,984)	(28,984)	42,814	06/15/2027
78448P-AB-6	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-A CLASS A2A 144A 2.490% 06/15/27		12/15/2018	Paydown		740,424	740,424	740,340	737,766	2,574			2,574		740,340		84	84	8,185	06/15/2027
78448P-AD-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-A CLASS A3 144A 3.955% 02/17/32		10/03/2018	Morgan Stanley CO Incorporated		133,453	130,000	123,475	133,598	(10,124)			(10,124)		123,474		9,979	9,979	3,554	02/17/2032
78448Q-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-B CLASS A2B 144A 3.655% 07/15/27		11/15/2018	Goldman Sachs		1,270,721	1,257,750	1,246,548	1,266,876	(20,328)			(20,328)		1,246,548		24,173	24,173	35,206	07/15/2027
78448Q-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-B CLASS A2B 144A 3.655% 07/15/27		12/17/2018	Paydown		1,371,132	1,371,132	1,358,921	1,381,080	(22,160)			(22,160)		1,358,920		12,212	12,212	19,708	07/15/2027
78448Q-AD-0	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-B CLASS A3 144A 4.205% 05/17/32		10/23/2018	Credit Suisse Securities USA		2,324,953	2,250,000	2,328,047	2,352,134	(24,087)			(24,087)		2,328,047		(3,094)	(3,094)	66,766	05/17/2032
78448R-AD-8	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-C CLASS A3 144A 4.405% 08/16/32		10/23/2018	Cantor Fitzgerald & Co		3,340,422	3,220,000	3,355,950	3,331,986	23,964			23,964		3,355,950		(15,528)	(15,528)	100,905	08/16/2032
78449F-AA-9	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-A CLASS A1 144A 3.157% 05/15/23		03/15/2018	Paydown		2,061,794	2,061,794	2,061,794	2,062,576	(782)			(782)		2,061,794				6,623	05/15/2023
78449F-AB-7	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-A CLASS A2A 144A 2.700% 05/15/31		03/15/2018	Bank of America Securities		19,811,197	20,160,861	20,173,723	20,046,759	126,964			126,964		20,173,723		(362,526)	(362,526)	142,134	05/15/2031
78449F-AB-7	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-A CLASS A2A 144A 2.700% 05/15/31		03/15/2018	Paydown		359,139	359,139	359,368	357,106	2,262			2,262		359,368		(229)	(229)	2,424	05/15/2031
78449G-AB-5	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-B CLASS A2A 144A 2.430% 02/17/32		12/15/2018	Paydown		1,426,339	1,426,339	1,423,041	1,401,430	21,611			21,611		1,423,041		3,298	3,298	23,840	02/17/2032
78449G-AC-3	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-B CLASS A2B 144A 3.905% 02/17/32		03/22/2018	Barclays Capital Inc		10,187,606	9,924,000	9,925,920	10,176,807	(250,887)			(250,887)		9,925,920		261,686	261,686	83,938	02/17/2032

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78449G-AC-3	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-B CLASS A2B 144A 3.905% 02/17/32		12/17/2018	Paydown		99,224	99,224	99,224	101,752	(2,528)			(2,528)		99,224				2,266	02/17/2032
78449K-AC-4	SMB PRIVATE EDUCATION LOAN TRU SERIES 2016-C CLASS A2B 144A 3.555% 09/15/34		12/17/2018	Paydown		73,986	73,986	73,986	75,221	(1,235)			(1,235)		73,986				2,238	09/15/2034
83189D-AC-4	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS A2B 144A 3.205% 10/15/35		10/03/2018	Goldman Sachs		862,217	860,000	860,000	859,927	73			73		860,000		2,217	2,217	19,827	10/15/2035
78469E-AB-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2014-A CLASS A2 144A 3.020% 10/25/27		12/25/2018	Paydown		338,270	338,270	339,790	339,494	296			296		339,790		(1,520)	(1,520)	5,150	10/25/2027
78469P-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-A CLASS A1 144A 4.065% 08/25/36		11/14/2018	Bank of America Securities		1,722,742	1,693,113	1,677,910	1,733,470	(55,560)			(55,560)		1,677,910		44,832	44,832	56,056	08/25/2036
78469P-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-A CLASS A1 144A 4.065% 08/25/36		12/26/2018	Paydown		2,781,291	2,781,291	2,756,318	2,851,015	(94,697)			(94,697)		2,756,318		24,973	24,973	48,397	08/25/2036
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-A CLASS A2 144A 2.760% 12/26/36		03/22/2018	Barclays Bank PLC		380,768	385,588	390,167	385,227	4,940			4,940		390,167		(9,399)	(9,399)	1,803	12/26/2036
78469P-AB-0	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-A CLASS A2 144A 2.760% 12/26/36		03/25/2018	Paydown		37,326	37,326	37,769	37,291	478			478		37,769		(443)	(443)	1,063	12/26/2036
83402J-AA-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A1 144A 3.706% 06/25/33		11/08/2018	Various		9,323,985	9,215,536	9,215,536	9,365,452	(149,916)			(149,916)		9,215,536		108,449	108,449	148,180	06/25/2033
83402J-AA-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A1 144A 3.706% 06/25/33		12/26/2018	Paydown		4,405,582	4,405,582	4,405,582	4,477,251	(71,669)			(71,669)		4,405,582				49,581	06/25/2033
83402J-AB-4	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A2A 144A 1.680% 03/25/31		06/25/2018	Paydown		2,736,228	2,736,228	2,736,006	2,732,244	3,761			3,761		2,736,005		223	223	12,752	03/25/2031
83402J-AC-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A2B 144A 2.740% 10/25/32		10/04/2018	Various		19,952,726	20,128,384	20,129,883	19,903,998	225,885			225,885		20,129,883		(177,157)	(177,157)	331,439	10/25/2032
83402J-AC-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A2B 144A 2.740% 10/25/32		09/25/2018	Paydown		921,616	921,616	921,525	911,342	10,183			10,183		921,525		91	91	16,251	10/25/2032
83402D-AA-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A1 144A 3.606% 10/27/36		12/26/2018	Paydown		107,570	107,570	109,180	109,090	89			89		109,179		(1,609)	(1,609)	1,584	10/27/2036
83402D-AB-7	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A2A 144A 1.480% 05/26/31		12/25/2018	Paydown		578,485	578,485	578,259	576,279	1,980			1,980		578,259		226	226	4,334	05/26/2031
83402D-AC-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-C CLASS A2B 144A 2.360% 12/27/32		11/14/2018	Various		3,092,030	3,180,000	3,168,477	3,139,656	28,821			28,821		3,168,477		(76,447)	(76,447)	66,420	12/27/2032
83404L-AA-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-D CLASS A1 144A 3.456% 01/25/39		07/12/2018	Various		1,164,828	1,157,593	1,157,593	1,169,319	(11,726)			(11,726)		1,157,593		7,235	7,235	17,735	01/25/2039
83404L-AA-9	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-D CLASS A1 144A 3.456% 01/25/39		12/26/2018	Paydown		907,622	907,622	907,622	916,816	(9,194)			(9,194)		907,622				10,029	01/25/2039
83404L-AC-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-D CLASS A2B 144A 2.340% 04/25/33		11/05/2018	Various		523,918	540,000	539,933	530,843	9,090			9,090		539,933		(16,015)	(16,015)	10,618	04/25/2033
78470R-AA-5	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-E CLASS A1 144A 3.356% 07/25/39		12/26/2018	Paydown		940,128	940,128	947,656	948,790	(1,134)			(1,134)		947,656		(7,528)	(7,528)	11,616	07/25/2039
78470R-AC-1	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-E CLASS A2B 144A 2.490% 01/25/36		07/13/2018	Bank of America Securities		15,581,738	15,850,000	15,818,373	15,756,000	62,373			62,373		15,818,373		(236,635)	(236,635)	191,662	01/25/2036
83404F-AA-2	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS A1 144A 3.206% 03/26/40		12/26/2018	Paydown		145,641	145,641	145,851	146,398	(546)			(546)		145,852		(211)	(211)	1,811	03/26/2040
83404F-AD-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2017-A CLASS B 144A 3.440% 03/26/40		11/14/2018	Various		2,028,501	2,132,000	2,080,386	2,094,177	(13,791)			(13,791)		2,080,386		(51,885)	(51,885)	64,769	03/26/2040
78471D-AA-5	SOFI CONSUMER LOAN PROGRAM SERIES 2016-1A CLASS A 144A 3.260% 08/25/25		06/11/2018	Goldman Sachs		19,368,632	19,415,654	19,457,044	19,528,942	(71,899)			(71,899)		19,457,043		(88,411)	(88,411)	295,377	08/25/2025
78471D-AA-5	SOFI CONSUMER LOAN PROGRAM SERIES 2016-1A CLASS A 144A 3.260% 08/25/25		12/25/2018	Paydown		4,554,774	4,554,774	4,564,243	4,581,351	(17,108)			(17,108)		4,564,243		(9,469)	(9,469)	41,869	08/25/2025
83404Y-AA-1	SOFI CONSUMER LOAN PROGRAM SERIES 2016-5 CLASS A 144A 3.060% 09/25/28		06/12/2018	Various		38,725,687	38,891,185	38,758,787	38,988,017	(229,229)			(229,229)		38,758,788		(33,101)	(33,101)	554,110	09/25/2028
83404Y-AA-1	SOFI CONSUMER LOAN PROGRAM SERIES 2016-5 CLASS A 144A 3.060% 09/25/28		12/25/2018	Paydown		10,622,391	10,622,391	10,586,230	10,648,838	(62,609)			(62,609)		10,586,229		36,162	36,162	92,370	09/25/2028
83404J-AA-4	SOFI CONSUMER LOAN PROGRAM SERIES 2017-3 CLASS A 144A 2.770% 05/25/26		03/21/2018	Various		3,936,446	3,960,484	3,972,475	3,972,615	(141)			(141)		3,972,474		(36,028)	(36,028)	19,933	05/25/2026
83404J-AA-4	SOFI CONSUMER LOAN PROGRAM SERIES 2017-3 CLASS A 144A 2.770% 05/25/26		02/25/2018	Paydown		267,655	267,655	268,179	268,475	(296)			(296)		268,179		(524)	(524)	909	05/25/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83402Q-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-2A CLASS A 144A 3.090% 10/27/25		06/11/2018	Goldman Sachs		10,925,291	10,950,957	10,949,241	11,005,293	(56,052)			(56,052)		10,949,241		(23,950)	(23,950)	157,913	10/27/2025
83402Q-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-2A CLASS A 144A 3.090% 10/27/25		12/25/2018	Paydown		3,648,949	3,648,949	3,648,377	3,667,054	(18,677)			(18,677)		3,648,377		572	572	31,871	10/27/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-3 CLASS A 144A 3.050% 12/26/25		06/11/2018	Goldman Sachs		7,872,535	7,900,310	7,900,148	7,938,194	(38,046)			(38,046)		7,900,148		(27,613)	(27,613)	112,448	12/26/2025
78471F-AA-0	SOFI CONSUMER LOAN PROGRAM T SERIES 2016-3 CLASS A 144A 3.050% 12/26/25		12/25/2018	Paydown		2,293,158	2,293,158	2,293,111	2,304,154	(11,043)			(11,043)		2,293,111		47	47	19,820	12/26/2025
83405P-AA-9	SOFI CONSUMER LOAN PROGRAM T SERIES 2017-2 CLASS A 144A 3.280% 02/25/26		01/26/2018	Bank of America Securities		320,187	318,594	318,062	320,631	(2,569)			(2,569)		318,062		2,125	2,125	1,016	02/25/2026
83405P-AA-9	SOFI CONSUMER LOAN PROGRAM T SERIES 2017-2 CLASS A 144A 3.280% 02/25/26		12/25/2018	Paydown		8,290,652	8,290,652	8,276,818	8,343,664	(66,847)			(66,847)		8,276,817		13,835	13,835	139,804	02/25/2026
78471K-AP-6	SOFI MORTGAGE TRUST SERIES 2016-1A CLASS 1AMF 144A 3.000% 11/25/46		09/18/2018	Barclays Bank PLC		2,223,019	2,406,516	2,271,525	2,326,424	(54,899)			(54,899)		2,271,525		(48,506)	(48,506)	57,957	11/25/2046
78471K-AP-6	SOFI MORTGAGE TRUST SERIES 2016-1A CLASS 1AMF 144A 3.000% 11/25/46		12/01/2018	Paydown		238,426	238,426	225,052	230,491	(5,439)			(5,439)		225,052		13,374	13,374	3,293	11/25/2046
78471K-BE-0	SOFI MORTGAGE TRUST SERIES 2016-1A CLASS 2AMF 144A 2.500% 11/25/46		12/01/2018	Paydown		167,649	167,649	160,393	161,700	(1,307)			(1,307)		160,393		7,256	7,256	2,575	11/25/2046
834017-AA-3	SOFI PROFESSIONAL LN PRGRM SERIES 2015-B CLASS A1 144A 3.556% 04/25/35		12/26/2018	Paydown		560,256	560,256	555,047	565,391	(10,344)			(10,344)		555,047		5,209	5,209	7,682	04/25/2035
834014-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2014-B CLASS A1 144A 3.565% 08/25/32		10/19/2018	Cantor Fitzgerald & Co		177,652	176,111	178,285	178,095	190			190		178,285		(633)	(633)	4,621	08/25/2032
834014-AA-0	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2014-B CLASS A1 144A 3.565% 08/25/32		12/26/2018	Paydown		668,299	668,299	676,548	676,406	142			142		676,548		(8,249)	(8,249)	9,161	08/25/2032
834014-AB-8	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2014-B CLASS A2 144A 2.550% 08/27/29		12/25/2018	Paydown		114,445	114,445	114,411	114,062	349			349		114,411		34	34	1,443	08/27/2029
83401L-AA-2	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2015-A CLASS A1 144A 3.706% 03/25/33		12/26/2018	Paydown		842,211	842,211	828,286	854,538	(26,252)			(26,252)		828,286		13,925	13,925	12,116	03/25/2033
83608L-AL-9	SOUND POINT SERIES 2013-4R CLASS AR 2.845% 01/21/26		04/23/2018	Paydown		900,000	900,000	900,000	900,149	(149)			(149)		900,000				10,932	01/21/2026
83715R-AE-2	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1 CLASS A1 3.099% 05/01/30		10/31/2018	Transfer in Kind		2,466,018	2,460,000	2,448,853	2,456,232	(7,379)			(7,379)		2,448,853		17,165	17,165	59,451	05/01/2030
83715R-AE-2	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1 CLASS A1 3.099% 05/01/30		12/03/2018	Paydown		287,239	287,239	282,647	286,799	(4,151)			(4,151)		282,648		4,591	4,591	7,758	05/01/2030
83715R-AF-9	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1 CLASS A2 3.349% 01/03/33		10/23/2018	Cantor Fitzgerald & Co		1,585,738	1,570,000	1,560,887	1,554,202	6,685			6,685		1,560,887		24,851	24,851	39,649	01/03/2033
83715R-AG-7	SOUTH CAROLINA STUDENT LOAN SERIES 2014-1CLASS B 3.849% 08/01/35		10/23/2018	Chase Sec		252,500	250,000	246,250	243,418	2,832			2,832		246,250		6,250	6,250	7,637	08/01/2035
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN SERIES 2015-A CLASS A 4.006% 01/25/36		12/26/2018	Paydown		408,798	408,798	376,094	410,801	(34,707)			(34,707)		376,094		32,704	32,704	7,145	01/25/2036
842400-FJ-7	SOUTHERN CAL EDISON 5.500% 08/15/18		01/18/2018	Pershing LLC		326,650	320,000	362,221	327,072	35,150			35,150		362,222		(35,572)	(35,572)	7,676	08/15/2018
842434-CN-0	SOUTHERN CALIFORNIA GAS CO 1.550% 06/15/18		06/15/2018	Maturity		360,000	360,000	360,806	359,144	1,662			1,662		360,806		(806)	(806)	2,790	06/15/2018
842587-CQ-8	SOUTHERN CO 1.850% 07/01/19		05/23/2018	Various		2,374,311	2,400,000	2,399,544	2,385,480	14,064			14,064		2,399,544		(25,233)	(25,233)	38,401	07/01/2019
842587-CS-4	SOUTHERN CO 2.350% 07/01/21		05/23/2018	Various		8,941,866	9,215,000	9,247,423	9,160,326	87,096			87,096		9,247,422		(305,556)	(305,556)	192,910	07/01/2021
842587-CX-3	SOUTHERN CO 4.400% 07/01/46		06/06/2018	Mitsubishi Sec, USA		589,254	600,000	596,892	638,984	(42,092)			(42,092)		596,892		(7,638)	(7,638)	24,713	07/01/2046
85205T-AG-5	SPIRIT AEROSYSTEMS INC 3.850% 06/15/26		08/09/2018	Various		3,895,849	3,990,000	3,986,968	4,051,624	(64,656)			(64,656)		3,986,968		(91,119)	(91,119)	69,980	06/15/2026
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SERIES A 4.100% 10/01/29		10/17/2018	Various		1,513,463	1,522,965	1,522,965	1,580,686	(57,720)			(57,720)		1,522,966		(9,503)	(9,503)	61,682	10/01/2029
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SERIES A 4.100% 10/01/29		10/01/2018	Redemption 100.0000		740,416	740,416	740,416	768,478	(28,062)			(28,062)		740,416				22,319	10/01/2029
84861C-AA-3	SPIRIT MASTER FUNDING LLC SERIES 2014-4A CLASS A1 3.501% 01/20/45		04/14/2018	Paydown		14,200	14,200	14,174	14,240	(66)			(66)		14,174		26	26	102	01/20/2045
85022W-AA-2	SPRINGCASTLE SPV SERIES 2016-AA CLASS A 144A 3.050% 04/25/29		12/25/2018	Paydown		3,534,882	3,534,882	3,534,747	3,556,804	(22,057)			(22,057)		3,534,747		135	135	54,854	04/25/2029
85172N-AA-0	SPRINGFIELD FUNDING TRUST SERIES 2016-AA CLASS A 144A 2.900% 11/15/29		11/08/2018	Bank of America Securities		8,518,538	8,560,000	8,558,680	8,572,615	(13,934)			(13,934)		8,558,681		(40,143)	(40,143)	226,174	11/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85172N-AA-0	SPRINGFIELD FUNDING TRUST SERIES 2016-AA CLASS A 144A 2.900% 11/15/29		12/15/2018	Paydown		53,305	53,305	53,297	53,384	(87)			(87)		53,297		8	8	1,546	11/15/2029
85172L-AA-4	SPRINGLEAF FUNDING TRUST SERIES 2015-AA CLASS A 3.160% 11/15/24		12/15/2018	Paydown		1,085,686	1,085,686	1,085,470	1,090,106	(4,637)			(4,637)		1,085,469		217	217	19,564	11/15/2024
852061-AA-8	SPRINT NEXTEL 9.250% 04/15/22		10/15/2018	UBS Securities LLC		358,316	315,000	389,025	375,637	13,388			13,388		389,025		(30,709)	(30,709)	29,299	04/15/2022
78469Q-AP-7	SPS SERVICER ADVANCE RECEIVABL SERIES 2016-T1 CLASS AT1 144A 2.530% 11/16/48		10/15/2018	Paydown		13,420,000	13,420,000	13,418,819	13,302,213	116,606			116,606		13,418,819		1,181	1,181	282,938	11/16/2048
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A 5.000% 02/15/27		10/17/2018	MARKETAXESS CORP		368,976	402,000	399,188	411,046	(11,858)			(11,858)		399,188		(30,212)	(30,212)	23,673	02/15/2027
853496-AB-3	STANDARD INDUSTRIES INC SERIES 144A 5.500% 02/15/23		10/11/2018	Chase Sec		157,777	157,000	165,180	163,672	1,508			1,508		165,180		(7,403)	(7,403)	10,074	02/15/2023
854403-AC-6	STANFORD UNIVERSITY 4.750% 05/01/19		08/03/2018	Various		193,870	190,000	209,196	196,628	12,568			12,568		209,196		(15,326)	(15,326)	6,101	05/01/2019
854403-AC-6	STANFORD UNIVERSITY 4.750% 05/01/19		08/31/2018	Call 101.3300		172,261	170,000	187,175	175,930	11,245			11,245		187,175		(17,175)	(17,175)	8,990	05/01/2019
854502-AE-1	STANLEY BLACK & DECKER I 1.622% 11/17/18		02/16/2018	Amherst Sec Group Inc		8,073,391	8,120,000	8,120,000	8,090,222	29,778			29,778		8,120,000		(46,609)	(46,609)	34,390	11/17/2018
854502-AB-7	STANLEY BLACK & DECKER I 2.451% 11/17/18		02/15/2018	Various		11,245,184	11,255,000	11,276,217	11,288,996	(12,780)			(12,780)		11,276,216		(31,032)	(31,032)	70,651	11/17/2018
85571B-AJ-4	STARWOOD PROPERTY TRUST SERIES 144A 4.750% 03/15/25		08/14/2018	Tax Free Exchange		6,746,947	6,798,000	6,746,947	6,747,015	(68)			(68)		6,746,947				224,240	03/15/2025
856899-AA-7	STATE GRID OVERSEAS IV SERIES 144A 1.750% 05/22/18	D	05/22/2018	Maturity		2,290,000	2,290,000	2,286,405	2,284,923	1,482			1,482		2,286,405		3,595	3,595	20,038	05/22/2018
857477-AS-2	STATE STREET CORP 2.550% 08/18/20		07/24/2018	Wachovia Capital Markets		4,956,200	5,000,000	4,988,600	5,033,166	(44,566)			(44,566)		4,988,600		(32,400)	(32,400)	119,708	08/18/2020
85771P-AW-2	STATOIL ASA 2.250% 11/08/19	D	09/17/2018	Pershing LLC		918,664	925,000	931,882	924,928	6,954			6,954		931,882		(13,218)	(13,218)	17,980	11/08/2019
858155-AD-6	STEELCASE INC 6.375% 02/15/21		03/26/2018	William Blair & Company		643,968	600,000	607,815	656,637	(48,822)			(48,822)		607,815		36,153	36,153	23,694	02/15/2021
86213A-AA-7	STORE MASTER FUNDING LLC SERIES 2013-3A CLASS A1 144A 4.240% 11/20/43		12/20/2018	Paydown		11,395	11,395	11,833	11,458	375			375		11,833		(438)	(438)	264	11/20/2043
86358E-UA-2	STRUCTURED ASSET INV LN TR SERIES 2005-6 CLASS M1 3.226% 07/25/35		04/25/2018	Paydown		27,285	27,285	25,976	27,298	(1,322)			(1,322)		25,976		1,309	1,309	130	07/25/2035
86359B-LB-5	STRUCTURED ASSET SECURITIES SERIES 2004-2 CLASS 2A1 4.323% 03/25/34		12/01/2018	Paydown		11,912	11,853	3,196,883	12,222	(443)			(443)		11,779		133	133	236	03/25/2034
86365L-AA-9	STRUCTURED RECEIVABLES FINANCE SERIES 2010-B CLASS A 144A 3.730% 08/15/36		10/19/2018	Various		334,140	348,713	363,696	345,855	17,841			17,841		363,696		(29,556)	(29,556)	10,368	08/15/2036
86365L-AA-9	STRUCTURED RECEIVABLES FINANCE SERIES 2010-B CLASS A 144A 3.730% 08/15/36		12/15/2018	Paydown		179,002	179,002	182,803	177,535	5,267			5,267		182,802		(3,800)	(3,800)	3,577	08/15/2036
86386M-AY-0	STUDENT LOAN CONSOLIDATION SERIES 2011-1 CLASS A 3.726% 10/25/27		10/31/2018	Transfer in Kind		196,547	194,517	197,040	196,859	180			180		197,039		(492)	(492)	5,225	10/25/2027
86386M-AY-0	STUDENT LOAN CONSOLIDATION SERIES 2011-1 CLASS A 3.726% 10/25/27		10/25/2018	Paydown		53,054	53,054	53,742	53,693	49			49		53,742		(688)	(688)	759	10/25/2027
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD 2.058% 07/14/21	D	04/03/2018	Various		1,420,402	1,470,000	1,459,078	1,440,621	18,457			18,457		1,459,078		(38,676)	(38,676)	19,241	07/14/2021
86765B-AU-3	SUNOCO LOGISTICS PARTNER 4.000% 10/01/27		10/10/2018	Chase Sec		163,471	175,000	173,628	171,596	2,032			2,032		173,628		(10,157)	(10,157)	7,408	10/01/2027
86765B-AP-4	SUNOCO LOGISTICS PARTNER 5.300% 04/01/44		10/10/2018	Chase Sec		69,880	75,000	73,996	74,018	(22)			(22)		73,996		(4,116)	(4,116)	4,096	04/01/2044
86803V-AC-3	SUNTRUST AUTO RECEIVABLES TRUS SERIES 2015-1A CLASS A3 144A 1.420% 09/16/19		03/15/2018	Paydown		94,497	94,497	94,493	94,467	26			26		94,493		4	4	177	09/16/2019
867914-BG-7	SUNTRUST BANK 2.500% 05/01/19		09/17/2018	Salomon Brothers		1,078,834	1,080,000	1,092,366	1,084,051	8,315			8,315		1,092,366		(13,532)	(13,532)	23,850	05/01/2019
86787E-AR-8	SUNTRUST BANKS 2.250% 01/31/20		10/31/2018	Various		479,191	485,000	484,816	484,252	564			564		484,816		(5,625)	(5,625)	11,891	01/31/2020
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		10/26/2018	The Bank of New York Mellon		553,184	573,062	572,775	571,785	990			990		572,775		(19,591)	(19,591)	21,010	01/15/2071
869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SERIES 2017-1A CLASS A 144A 4.190% 01/15/71		11/15/2018	Paydown		90,976	90,976	90,930	90,773	157			157		90,930		46	46	2,822	01/15/2071
784860-AD-3	SVB FINANCIAL GROUP 3.500% 01/29/25		12/04/2018	Various		8,372,201	8,650,000	8,663,054	8,670,684	(7,631)			(7,631)		8,663,053		(290,852)	(290,852)	252,558	01/29/2025
784860-AC-5	SVB FINANCIAL GROUP 5.375% 09/15/20		12/04/2018	Various		4,117,242	3,929,000	4,392,781	4,199,212	193,570			193,570		4,392,782		(275,540)	(275,540)	150,009	09/15/2020
78488B-AA-0	SVO V01 MORTGAGE CORP SERIES 2012-AA CLASS A 144A 2.000% 09/20/29		05/16/2018	Credit Suisse Securities USA					77	(77)			(77)						(2,517)	09/20/2029
78488B-AA-0	SVO V01 MORTGAGE CORP SERIES 2012-AA CLASS A 144A 2.000% 09/20/29		05/16/2018	Paydown					(77)	77			77						(63)	09/20/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87154E-AG-5	SYMPHONY CLO LTD SERIES 2014-15A CLASS AR 144A 3.629% 10/17/26	D	12/12/2018	BNP Paribas Securities Corp		15,221,445	15,221,445	15,221,445	15,266,424	(44,979)			(44,979)		15,221,445				571,022	10/17/2026
87154E-AG-5	SYMPHONY CLO LTD SERIES 2014-15A CLASS AR 144A 3.629% 10/17/26	D	10/17/2018	Paydown		1,828,555	1,828,555	1,828,555	1,833,958	(5,403)			(5,403)		1,828,555				57,906	10/17/2026
87165U-AA-9	SYMPHONY CLO LTD SERIES 2016-17A CLASS A1 144A 3.936% 04/15/28	D	04/16/2018	Paydown		8,750,000	8,750,000	8,750,000	8,769,513	(19,513)			(19,513)		8,750,000				134,403	04/15/2028
87165L-AK-7	SYNCHRONY CREDIT CARD MASTER SERIES 2015-2 CLASS A 1.600% 04/15/21		04/15/2018	Paydown		2,000,000	2,000,000	1,999,622	1,998,377	1,245			1,245		1,999,622		378	378	10,667	04/15/2021
871829-AY-3	SYSCO CORP 4.850% 10/01/45		01/30/2018	Various		473,654	425,000	468,073	485,750	(17,677)			(17,677)		468,073		5,581	5,581	6,753	10/01/2045
87342R-AA-2	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2I 144A 3.832% 05/25/46		10/23/2018	Various		639,841	640,250	640,250	649,224	(8,974)			(8,974)		640,250		(409)	(409)	20,309	05/25/2046
87342R-AA-2	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2I 144A 3.832% 05/25/46		11/25/2018	Paydown		22,101,875	22,101,875	22,144,604	22,411,675	(267,071)			(267,071)		22,144,604		(42,729)	(42,729)	845,841	05/25/2046
87342R-AB-0	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2II 144A 4.377% 05/25/46		11/08/2018	Barclays Bank PLC		1,312,063	1,319,900	1,323,097	1,357,234	(34,137)			(34,137)		1,323,097		(11,034)	(11,034)	55,846	05/25/2046
87342R-AB-0	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2II 144A 4.377% 05/25/46		05/25/2018	Paydown		5,000	5,000	5,012	5,141	(129)			(129)		5,012		(12)	(12)	109	05/25/2046
87342R-AC-8	TACO BELL FUNDING LLC SERIES 2016-1 CLASS A2III 144A 4.970% 05/25/46		05/25/2018	Paydown		22,475	22,475	22,677	23,478	(801)			(801)		22,677		(202)	(202)	559	05/25/2046
87407P-AN-0	TAL ADVANTAGE LLC SERIES 2014-2A CLASS A1 144A 1.700% 05/20/39		05/20/2018	Paydown		362,877	362,877	362,723	362,251	472			472		362,723		154	154	1,290	05/20/2039
87407P-AR-1	TAL ADVANTAGE LLC SERIES 2014-3A CLASS A 144A 3.270% 11/21/39		06/12/2018	Barclays Bank PLC		637,000	650,000	649,779	640,438	9,341			9,341		649,779		(12,779)	(12,779)	10,273	11/21/2039
87407P-AR-1	TAL ADVANTAGE LLC SERIES 2014-3A CLASS A 144A 3.270% 11/21/39		05/20/2018	Paydown		41,667	41,667	41,653	41,054	599			599		41,653		14	14	341	11/21/2039
874074-AA-5	TAL ADVANTAGE LLC SERIES 2017-1A CLASS A 144A 4.500% 04/20/42		10/20/2018	Wells Fargo Securities		273,658	272,635	275,943	279,594	(3,651)			(3,651)		275,943		(2,285)	(2,285)	10,292	04/20/2042
874074-AA-5	TAL ADVANTAGE LLC SERIES 2017-1A CLASS A 144A 4.500% 04/20/42		12/20/2018	Paydown		3,362,127	3,362,127	3,402,913	3,447,930	(45,017)			(45,017)		3,402,913		(40,786)	(40,786)	82,821	04/20/2042
875484-AJ-6	TANGER PROPERTIES LP 3.125% 09/01/26		08/09/2018	Wachovia Capital Markets		1,267,732	1,405,000	1,399,450	1,337,390	62,061			62,061		1,399,451		(131,719)	(131,719)	41,711	09/01/2026
87227F-AD-2	TCF AUTO RECEIVABLES OWNER TRU SERIES 2015-2A CLASS A4 2.550% 04/15/21		06/21/2018	Salomon Brothers		6,502,880	6,519,178	6,518,908	6,506,774	12,134			12,134		6,518,908		(16,028)	(16,028)	87,737	04/15/2021
87227F-AD-2	TCF AUTO RECEIVABLES OWNER TRU SERIES 2015-2A CLASS A4 2.550% 04/15/21		06/15/2018	Paydown		730,822	730,822	730,792	729,432	1,360			1,360		730,792		30	30	8,974	04/15/2021
87238Q-AE-3	TCP CAPITAL CORP 4.125% 08/11/22		10/18/2018	MARKETAXESS CORP		344,662	365,000	363,153	359,252	3,901			3,901		363,153		(18,491)	(18,491)	18,026	08/11/2022
878237-AG-1	TECH DATA CORP 3.700% 02/15/22		10/16/2018	Various		8,250,035	8,395,000	8,398,522	8,421,034	(22,512)			(22,512)		8,398,522		(148,487)	(148,487)	243,021	02/15/2022
88032W-AC-0	TENCENT HOLDINGS LTD SERIES 144A 2.875% 02/11/20	D	05/25/2018	Various		11,633,805	11,605,000	11,581,442	11,671,147	(89,705)			(89,705)		11,581,442		52,363	52,363	171,018	02/11/2020
880451-AU-3	TENNESSEE GAS PL 7.625% 04/01/37		09/10/2018	Pershing LLC		245,472	200,000	224,748	257,901	(33,153)			(33,153)		224,748		20,724	20,724	14,445	04/01/2037
G8765Y-AA-4	TESCO PROPERTY FIN 4 PLC 5.801% 10/13/40	B	10/13/2018	Redemption 100.0000		448	448	487	511	(26)			(26)	(20)	487	22	(61)	(39)	37	10/13/2040
88160Q-AL-7	TESORO LOGISTICS LP CORP SERIES WI 6.250% 10/15/22		10/09/2018	Millennium Advisors Llc		88,577	86,000	92,128	91,243	884			884		92,127		(3,550)	(3,550)	5,315	10/15/2022
88163V-AD-1	TEVA PHARM FIN CO LLC 6.150% 02/01/36		06/29/2018	Chase Sec		20,843	21,000	26,383	21,038	5,345			5,345		26,383		(5,540)	(5,540)	1,191	02/01/2036
88167A-AB-7	TEVA PHARMACEUTICALS NE 1.700% 07/19/19	D	10/12/2018	Various		2,942,204	2,983,000	2,915,557	2,898,272	17,285			17,285		2,915,557		26,647	26,647	56,076	07/19/2019
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D	10/12/2018	Various		13,835,462	14,916,000	14,890,311	13,625,325	1,264,985			1,264,985		14,890,310		(1,054,848)	(1,054,848)	190,848	07/21/2021
88167A-AD-3	TEVA PHARMACEUTICALS NE 2.800% 07/21/23	D	01/05/2018	Bank of America Securities		43,753	50,000	47,366	43,541	3,825			3,825		47,366		(3,613)	(3,613)	653	07/21/2023
88167A-AE-1	TEVA PHARMACEUTICALS NE 3.150% 10/01/26	D	02/12/2018	Morgan Stanley CO Incorporated		1,146,527	1,410,000	1,406,249	1,164,161	242,088			242,088		1,406,249		(259,722)	(259,722)	16,409	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICALS NE 4.100% 10/01/46	D	10/12/2018	Various		761,174	1,035,000	914,135	788,157	125,978			125,978		914,135		(152,961)	(152,961)	21,177	10/01/2046
88315F-AA-9	TEXTAINER MARINE CONTAINERS LI SERIES 2017-1A CLASS A 144A 3.720% 05/20/42		10/18/2018	Cantor Fitzgerald & Co		258,488	263,932	263,920	266,257	(2,337)			(2,337)		263,920		(5,432)	(5,432)	7,418	05/20/2042
88315F-AA-9	TEXTAINER MARINE CONTAINERS LI SERIES 2017-1A CLASS A 144A 3.720% 05/20/42		12/20/2018	Paydown		374,505	374,505	374,488	377,806	(3,317)			(3,317)		374,489		16	16	8,330	05/20/2042
88315F-AE-1	TEXTAINER MARINE CONTAINERS LI SERIES 2017-2A CLASS A 144A 3.520% 06/20/42		10/16/2018	Credit Suisse Securities USA		157,369	162,069	162,041	161,028	1,012			1,012		162,040		(4,671)	(4,671)	4,722	06/20/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88315F-AE-1	TEXTAINER MARINE CONTAINERS LI SERIES 2017-2A CLASS A 144A 3.520% 06/20/42		12/20/2018	Paydown		115,743	115,743	115,723	114,999	723			723		115,722		21	21	2,179	06/20/2042
883203-BU-4	TEXTRON INC 4.300% 03/01/24		02/28/2018	Barclays Bank PLC		3,310,272	3,200,000	3,193,632	3,384,017	(190,385)			(190,385)		3,193,632		116,640	116,640	69,182	03/01/2024
883556-BL-5	THERMO FISHER SCIENTIFIC 2.150% 12/14/18		01/05/2018	Call 100.1760		170,299	170,000	169,995	170,234	(239)			(239)		169,995		5	5	502	12/14/2018
88556L-AB-2	THREE GORGES FIN I CAYMA SERIES 144A 2.300% 06/02/21	D	06/06/2018	DEPOSITORY TRUST COMP		968,810	1,000,000	999,620	982,780	16,840			16,840		999,620		(30,810)	(30,810)	11,883	06/02/2021
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LIM SERIES 2017-A CLASS A 144A 4.212% 05/17/32		10/16/2018	Bank of America Securities		242,015	242,679	242,668	249,254	(6,586)			(6,586)		242,668		(653)	(653)	8,603	05/17/2032
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LIM SERIES 2017-A CLASS A 144A 4.212% 05/17/32		12/15/2018	Paydown		191,693	191,693	191,684	196,888	(5,203)			(5,203)		191,685		8	8	5,510	05/17/2032
87246Y-AA-4	TIAA ASSET MGMT FIN LLC SERIES 144A 2.950% 11/01/19		11/23/2018	Call 100.0011		16,825,193	16,825,000	16,806,124	16,985,857	(179,733)			(179,733)		16,806,124		18,876	18,876	526,862	11/01/2019
87246A-AE-8	TIAA CMBS TR SERIES 2007-C4 CLASS AJ 5.481% 08/15/39		12/10/2018	Paydown		429,649	429,649	456,334	428,677	27,657			27,657		456,334		(26,685)	(26,685)	12,944	08/15/2039
886546-AD-2	TIFFANY AND CO SERIES WI 4.900% 10/01/44		06/05/2018	Various		5,929,724	6,145,000	6,120,051	6,202,771	(82,720)			(82,720)		6,120,051		(190,327)	(190,327)	184,484	10/01/2044
88732J-BD-9	TIME WARNER CABLE INC 4.500% 09/15/42		07/31/2018	Morgan Stanley CO Incorporated		64,115	75,000	66,596	70,367	(3,770)			(3,770)		66,597		(2,482)	(2,482)	2,972	09/15/2042
88732J-BB-3	TIME WARNER CABLE INC 5.500% 09/01/41		04/27/2018	Barclays Capital Inc		4,115,488	4,225,000	4,671,712	4,403,666	268,046			268,046		4,671,712		(556,224)	(556,224)	154,917	09/01/2041
88732J-AU-2	TIME WARNER CABLE INC 6.750% 06/15/39		10/11/2018	MARKETAXESS CORP		146,081	135,000	159,813	161,983	(2,170)			(2,170)		159,813		(13,732)	(13,732)	7,594	06/15/2039
88732J-AS-7	TIME WARNER CABLE INC 8.250% 04/01/19		10/11/2018	Wachovia Capital Markets		357,725	350,000	400,575	374,077	26,499			26,499		400,576		(42,851)	(42,851)	29,998	04/01/2019
887317-AX-3	TIME WARNER INC 4.850% 07/15/45		08/15/2018	Credit Suisse Securities USA		70,317	75,000	74,617	78,768	(4,151)			(4,151)		74,617		(4,300)	(4,300)	3,961	07/15/2045
887317-AM-7	TIME WARNER INC 5.375% 10/15/41		08/24/2018	National Financial Services Co		150,642	150,000	155,763	165,913	(10,150)			(10,150)		155,763		(5,121)	(5,121)	7,010	10/15/2041
891145-7V-0	TORONTO DOMINION BANK SERIES 144A 2.250% 03/15/21	A	10/31/2018	Transfer in Kind		566,254	580,000	581,902	576,790	5,113			5,113		581,903		(15,649)	(15,649)	14,718	03/15/2021
891145-W5-9	TORONTO DOMINION BANK SERIES 144A 2.250% 09/25/19	A	10/31/2018	Transfer in Kind		2,966,097	2,985,000	3,015,304	2,985,779	29,524			29,524		3,015,303		(49,206)	(49,206)	73,879	09/25/2019
89114Q-BC-1	TORONTO DOMINION BANK SERIES GMTN 2.500% 12/14/20	A	10/31/2018	Transfer in Kind		78,775	80,000	79,828	80,256	(428)			(428)		79,828		(1,053)	(1,053)	1,761	12/14/2020
89114Q-AZ-1	TORONTO-DOMINION BANK 1.625% 03/13/18	A	03/13/2018	Maturity		220,000	220,000	219,993	219,943	50			50		219,993		7	7	1,788	03/13/2018
89153U-AE-1	TOTAL CAPITAL CANADA LTD 1.450% 01/15/18	A	01/15/2018	Maturity		603,000	603,000	602,765	602,861	(96)			(96)		602,765		235	235	4,372	01/15/2018
89153V-AK-5	TOTAL CAPITAL INTL 2.125% 01/10/19	D	08/22/2018	HILLTOP SECURITIES INC		145,930	146,000	146,952	146,146	806			806		146,952		(1,022)	(1,022)	3,482	01/10/2019
89171D-BF-3	TOWD POINT MORTGAGE TRUST SERIES 2015-1 CLASS AES 144A 3.000% 10/25/53		12/01/2018	Paydown		98,847	98,847	99,649	99,319	330			330		99,649		(802)	(802)	1,527	10/25/2053
89171Y-AL-5	TOWD POINT MORTGAGE TRUST SERIES 2015-2 CLASS 1AE2 144A 2.750% 11/25/60		12/01/2018	Paydown		82,616	82,616	82,506	82,583	(76)			(76)		82,507		109	109	1,211	11/25/2060
89171U-AA-7	TOWD POINT MORTGAGE TRUST SERIES 2015-4 CLASS A1 144A 3.500% 04/25/55		10/31/2018	Transfer in Kind		178,266	179,387	182,784	182,036	749			749		182,785		(4,519)	(4,519)	5,755	04/25/2055
89171U-AA-7	TOWD POINT MORTGAGE TRUST SERIES 2015-4 CLASS A1 144A 3.500% 04/25/55		10/01/2018	Paydown		60,565	60,565	61,712	61,459	253			253		61,712		(1,147)	(1,147)	984	04/25/2055
89171U-AU-3	TOWD POINT MORTGAGE TRUST SERIES 2015-4 CLASS A1B 144A 2.750% 04/25/55		12/01/2018	Paydown		85,614	85,614	85,606	85,650	(44)			(44)		85,606		8	8	1,299	04/25/2055
89171V-AK-3	TOWD POINT MORTGAGE TRUST SERIES 2015-5 CLASS A1B 144A 2.750% 05/25/55		10/31/2018	Various		187,652	191,365	191,760	191,407	353			353		191,760		(4,108)	(4,108)	4,611	05/25/2055
89171V-AK-3	TOWD POINT MORTGAGE TRUST SERIES 2015-5 CLASS A1B 144A 2.750% 05/25/55		12/01/2018	Paydown		873,046	873,046	874,602	873,237	1,364			1,364		874,601		(1,555)	(1,555)	12,547	05/25/2055
89172P-AJ-8	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS A1A 144A 2.750% 08/25/55		10/31/2018	Transfer in Kind		315,862	323,690	323,694	323,365	330			330		323,695		(7,833)	(7,833)	8,160	08/25/2055
89172P-AJ-8	TOWD POINT MORTGAGE TRUST SERIES 2016-2 CLASS A1A 144A 2.750% 08/25/55		10/01/2018	Paydown		78,420	78,420	78,421	78,341	80			80		78,421		(1)	(1)	974	08/25/2055
89173F-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2017-1 CLASS A1 144A 2.750% 10/25/56		10/31/2018	Transfer in Kind		1,138,508	1,165,425	1,166,968	1,165,335	1,633			1,633		1,166,968		(28,460)	(28,460)	29,378	10/25/2056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89173F-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2017-1 CLASS A1 144A 2.750% 10/25/56		10/01/2018	Paydown		257,480	257,480	257,821	257,460	361			361		257,821		(341)	(341)	3,193	10/25/2056
89173H-AA-4	TOWD POINT MORTGAGE TRUST SERIES 2017-2 CLASS A1 144A 2.750% 04/25/57		10/31/2018	Transfer in Kind		1,347,814	1,377,076	1,381,814	1,377,272	4,542			4,542		1,381,814		(34,000)	(34,000)	34,714	04/25/2057
89173H-AA-4	TOWD POINT MORTGAGE TRUST SERIES 2017-2 CLASS A1 144A 2.750% 04/25/57		10/01/2018	Paydown		351,552	351,552	352,761	351,602	1,160			1,160		352,762		(1,210)	(1,210)	4,282	04/25/2057
89175J-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2017-6 CLASS A1 144A 2.750% 10/25/57		10/31/2018	Transfer in Kind		1,955,138	2,009,423	2,015,185	2,008,119	7,066			7,066		2,015,185		(60,047)	(60,047)	50,654	10/25/2057
89175J-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2017-6 CLASS A1 144A 2.750% 10/25/57		10/01/2018	Paydown		296,264	296,264	297,114	296,072	1,042			1,042		297,114		(850)	(850)	3,722	10/25/2057
89172R-AA-3	TOWD POINT MTG TR SERIES 2015-6 CLASS A1 3.500% 04/25/55		10/31/2018	Transfer in Kind		239,652	241,559	244,623	245,948	(1,324)			(1,324)		244,624		(4,972)	(4,972)	7,186	04/25/2055
89172R-AA-3	TOWD POINT MTG TR SERIES 2015-6 CLASS A1 3.500% 04/25/55		10/25/2018	Paydown		56,725	56,725	57,445	57,756	(311)			(311)		57,445		(720)	(720)	891	04/25/2055
89237C-AD-3	TOYOTA AUTO RECEIVABLES OWNER SERIES 2015-B CLASS A3 1.270% 05/15/19		07/15/2018	Paydown		211,406	211,406	211,395	211,130	265			265		211,395		11	11	818	05/15/2019
89231T-AD-2	TOYOTA AUTO RECEIVABLES OWNER SERIES 2015-C CLASS A3 1.340% 06/17/19		08/15/2018	Paydown		153,016	153,016	153,337	152,840	498			498		153,338		(322)	(322)	716	06/17/2019
89231T-AE-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2015-C CLASS A4 1.690% 12/15/20		10/11/2018	RBC Capital Markets		185,282	185,877	188,002	185,408	2,595			2,595		188,003		(2,721)	(2,721)	2,356	12/15/2020
89231T-AE-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2015-C CLASS A4 1.690% 12/15/20		10/15/2018	Paydown		64,123	64,123	64,856	63,961	895			895		64,856		(733)	(733)	1,104	12/15/2020
89238M-AD-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2017-A CLASS A3 1.730% 02/16/21		10/09/2018	BNP Paribas Securities Bond		4,019,309	4,050,000	4,049,523	4,029,094	20,430			20,430		4,049,524		(30,215)	(30,215)	57,609	02/16/2021
89236T-DH-5	TOYOTA MOTOR CREDIT CORP 1.550% 10/18/19		09/18/2018	Goldman Sachs		138,176	140,000	139,930	138,757	1,173			1,173		139,930		(1,754)	(1,754)	2,001	10/18/2019
89236T-CU-7	TOYOTA MOTOR CREDIT CORP 1.700% 02/19/19		09/18/2018	Bony/Toronto Dominion Sec		119,551	120,000	119,986	119,465	520			520		119,985		(434)	(434)	2,216	02/19/2019
89236T-DM-4	TOYOTA MOTOR CREDIT CORP SERIES MTN 1.700% 01/09/19		06/27/2018	HILLTOP SECURITIES INC		1,007,374	1,010,000	1,009,647	1,007,910	1,737			1,737		1,009,647		(2,273)	(2,273)	16,693	01/09/2019
89238K-AD-4	TOYOTA AUTO RECEIVABLES OWNER SERIES 2017-D CLASS A3 1.930% 01/18/22		10/31/2018	Transfer in Kind		1,964,912	2,000,000	1,999,816	1,989,664	10,151			10,151		1,999,815		(34,903)	(34,903)	33,882	01/18/2022
892725-AE-2	TRAFIGURA SEC FINANCE SERIES 2017-1A CLASS A1 144A 3.305% 12/15/20	D	10/18/2018	Various		3,106,269	3,100,000	3,100,000	3,111,966	(11,966)			(11,966)		3,100,000		6,269	6,269	57,240	12/15/2020
89366L-AA-2	TRANSELEC SA SERIES 144A 4.625% 07/26/23	D	08/22/2018	JP Morgan Securities PLC		5,817,500	5,500,000	5,461,866	5,850,562	(388,696)			(388,696)		5,461,866		355,634	355,634	133,778	07/26/2023
89417E-AD-1	TRAVELERS COS INC 6.250% 06/15/37		02/01/2018	Barclays Bank PLC		1,093,587	825,000	892,609	1,124,130	(231,521)			(231,521)		892,609		200,978	200,978	7,161	06/15/2037
89473L-AG-9	TREMAN PARK CLO LTD SERIES 2015-1A CLASS AR 144A 3.839% 04/20/27	D	11/16/2018	Barclays Bank PLC		9,480,000	9,480,000	9,480,000	9,495,746	(15,746)			(15,746)		9,480,000				346,464	04/20/2027
89641U-AD-3	TRINITY ACQUISITION PLC 3.500% 09/15/21	D	10/16/2018	Various		13,529,792	13,631,000	14,239,792	13,896,813	342,979			342,979		14,239,792		(710,000)	(710,000)	392,115	09/15/2021
89641U-AC-5	TRINITY ACQUISITION PLC 4.400% 03/15/26	D	10/16/2018	Various		419,308	425,000	423,207	449,476	(26,269)			(26,269)		423,207		(3,899)	(3,899)	20,093	03/15/2026
89656C-AA-1	TRINITY RAIL LEASING L P SERIES 2010-1A CLASS A 144A 5.194% 10/16/40		12/16/2018	Paydown		32,371	32,371	34,014	33,855	159			159		34,014		(1,643)	(1,643)	867	10/16/2040
89655N-AA-8	TRINITY RAIL LEASING LP SERIES 2004-1 CLASS A 144A 5.270% 08/14/27		10/18/2018	Credit Suisse Securities USA		86,648	85,262	91,018	87,061	3,957			3,957		91,018		(4,370)	(4,370)	3,844	08/14/2027
89655N-AA-8	TRINITY RAIL LEASING LP SERIES 2004-1 CLASS A 144A 5.270% 08/14/27		04/14/2018	Paydown		20,148	20,148	21,508	20,573	935			935		21,508		(1,360)	(1,360)	130	08/14/2027
89656F-AA-4	TRINITY RAIL LEASING SERIES 2012-1A CLASS A1 144A 2.266% 01/15/43		06/18/2018	Credit Suisse Securities USA		620,500	638,457	618,754	614,388	4,366			4,366		618,754		1,746	1,746	7,435	01/15/2043
89656F-AA-4	TRINITY RAIL LEASING SERIES 2012-1A CLASS A1 144A 2.266% 01/15/43		06/15/2018	Paydown		76,300	76,300	73,946	73,423	522			522		73,945		2,355	2,355	503	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING SERIES 2013-1A CLASS A 144A 3.898% 07/15/43		06/18/2018	Credit Suisse Securities USA		1,219,447	1,233,566	1,261,899	1,239,571	22,328			22,328		1,261,899		(42,452)	(42,452)	24,710	07/15/2043
89656F-AC-0	TRINITY RAIL LEASING SERIES 2013-1A CLASS A 144A 3.898% 07/15/43		06/15/2018	Paydown		29,425	29,425	30,101	29,568	533			533		30,101		(676)	(676)	327	07/15/2043
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC SERIES 2011-1A CLASS A2 144A 6.024% 07/15/41		12/15/2018	Paydown		18,559	18,559	20,046	20,140	(94)			(94)		20,046		(1,487)	(1,487)	851	07/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89690E-AF-4	TRIP RAIL MASTER FUNDING LLC SERIES 2017-1A CLASS A1 144A 2.709% 08/15/47		11/05/2018	Various		1,383,903	1,405,875	1,405,855	1,400,379	5,476			5,476		1,405,855		(21,952)	(21,952)	33,862	08/15/2047
89690E-AF-4	TRIP RAIL MASTER FUNDING LLC SERIES 2017-1A CLASS A1 144A 2.709% 08/15/47		12/15/2018	Paydown		1,543,828	1,543,828	1,543,806	1,537,793	6,013			6,013		1,543,806		22	22	21,198	08/15/2047
89566E-AA-6	TRISTATE GEN&TRANS ASSN SERIES 144A 6.040% 01/31/18		01/31/2018	Redemption 100.0000		33,084	33,084	34,152	33,115	1,036			1,036		34,151		(1,067)	(1,067)	999	01/31/2018
89679H-AA-3	TRITON CONTAINER FINANCE LLC SERIES 2017-1A CLASS A 144A 3.520% 06/20/42		12/20/2018	Paydown		873,896	873,896	873,736	861,274	12,462			12,462		873,736		160	160	16,740	06/20/2042
89679H-AE-5	TRITON CONTAINER FINANCE LLC SERIES 2017-2A CLASS A 144A 3.620% 08/20/42		02/02/2018	Credit Suisse Securities USA		2,070,002	2,088,604	2,088,362	2,090,830	(2,468)			(2,468)		2,088,362		(18,360)	(18,360)	9,661	08/20/2042
89679H-AE-5	TRITON CONTAINER FINANCE LLC SERIES 2017-2A CLASS A 144A 3.620% 08/20/42		12/20/2018	Paydown		3,057,346	3,057,346	3,056,992	3,060,605	(3,613)			(3,613)		3,056,992		354	354	60,100	08/20/2042
89838L-AB-0	TRUSTEES OF BOSTON COLL SERIES 2017 2.066% 07/01/20		10/31/2018	Transfer in Kind		959,131	980,000	980,000	971,291	8,709			8,709		980,000		(20,869)	(20,869)	26,996	07/01/2020
89837L-AA-3	TRUSTEES OF PRINCETON UNIV 4.950% 03/01/19		10/31/2018	Transfer in Kind		526,267	523,000	558,946	539,863	19,083			19,083		558,946		(32,679)	(32,679)	30,203	03/01/2019
89837L-AA-3	TRUSTEES OF PRINCETON UNIV 4.950% 03/01/19		05/24/2018	Call 101.7123		1,075,099	1,057,000	1,132,317	1,091,081	41,236			41,236		1,132,317		(75,317)	(75,317)	56,322	03/01/2019
90014Q-AA-5	TURKIYE GARANTI BANKASI SERIES 144A 4.750% 10/17/19	D	10/12/2018	Various		1,394,347	1,395,000	1,438,800	1,415,953	22,847			22,847		1,438,800		(44,453)	(44,453)	38,267	10/17/2019
902133-AM-9	TYCO ELECTRONICS GROUP S 3.500% 02/03/22	D	10/31/2018	Transfer in Kind		1,217,232	1,220,000	1,269,886	1,253,410	16,476			16,476		1,269,886		(52,654)	(52,654)	53,138	02/03/2022
902494-AW-3	TYSON FOODS INC 2.650% 08/15/19		05/24/2018	Various		762,804	765,000	764,495	768,685	(4,190)			(4,190)		764,495		(1,691)	(1,691)	15,479	08/15/2019
902494-AT-0	TYSON FOODS INC 4.500% 06/15/22		05/24/2018	Various		284,064	275,000	279,006	293,732	(14,726)			(14,726)		279,006		5,058	5,058	5,106	06/15/2022
902674-XK-1	UBS AG LONDON SERIES 144A 2.450% 12/01/20	D	10/10/2018	BNP Paribas Securities Bond		215,422	220,000	219,798	219,337	461			461		219,798		(4,376)	(4,376)	4,671	12/01/2020
90261X-HH-8	UBS AG STAMFORD SERIES MTN 1.800% 03/26/18	D	03/26/2018	Maturity		300,000	300,000	299,607	300,011	(404)			(404)		299,607		393	393	2,700	03/26/2018
90349D-AC-6	UBS BARCLAYS COMMERCIAL MTGE SERIES 2012-C3 CLASS A3 2.728% 08/10/49		12/01/2018	Paydown		361,072	361,072	368,509	362,569	5,940			5,940		368,509		(7,437)	(7,437)	6,821	08/10/2049
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C3 CLASS A4 3.426% 08/15/50		03/01/2018	SG Americas Securities LLC		744,023	750,000	772,480	764,009	8,471			8,471		772,480		(28,457)	(28,457)	6,709	08/15/2050
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C4 CLASS A4 3.563% 10/15/50		01/31/2018	UBS Warburg LLC CMO 652		1,397,573	1,380,000	1,421,336	1,421,346	(10)			(10)		1,421,336		(23,763)	(23,763)	4,234	10/15/2050
90276U-AX-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C6 CLASS A5 3.580% 12/15/50		03/01/2018	Cantor Fitzgerald & Co		803,750	800,000	823,994	825,150	(1,156)			(1,156)		823,994		(20,244)	(20,244)	7,477	12/15/2050
90352J-AA-1	UBS GROUP FUNDING SWITZE SERIES 144A 3.491% 05/23/23	D	09/26/2018	Various		6,639,943	6,780,000	6,779,864	6,887,897	(108,032)			(108,032)		6,779,865		(139,922)	(139,922)	200,195	05/23/2023
90352J-AD-5	UBS GROUP FUNDING SWITZE SERIES 144A 3.566% 08/15/23	D	10/09/2018	DAIWA Securities America Inc		346,094	345,000	345,000	346,447	(1,447)			(1,447)		345,000		1,094	1,094	9,150	08/15/2023
90352J-AB-9	UBS GROUP FUNDING SWITZE SERIES 144A 3.897% 05/23/23	D	10/31/2018	Transfer in Kind		1,515,490	1,500,000	1,500,000	1,524,255	(24,255)			(24,255)		1,500,000		15,490	15,490	45,687	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZE SERIES 144A 4.253% 03/23/28	D	09/18/2018	HSBC Securities Inc		327,426	330,000	330,000	347,717	(17,717)			(17,717)		330,000		(2,574)	(2,574)	13,918	03/23/2028
90269G-AD-3	UBS-CITIGROUP COMMERCIAL MTG SERIES 2012-C1 CLASS AAB 3.002% 05/10/45		10/31/2018	Transfer in Kind		388,628	390,494	399,311	393,075	6,236			6,236		399,311		(10,683)	(10,683)	10,746	05/10/2045
90269G-AD-3	UBS-CITIGROUP COMMERCIAL MTG SERIES 2012-C1 CLASS AAB 3.002% 05/10/45		10/01/2018	Paydown		100,270	100,270	102,534	100,933	1,601			1,601		102,534		(2,264)	(2,264)	1,385	05/10/2045
90265E-AG-5	UDR INC 4.625% 01/10/22		07/24/2018	Morgan Stanley CO Incorporated		231,183	225,000	222,975	238,636	(15,661)			(15,661)		222,975		8,208	8,208	10,869	01/10/2022
90265E-AM-2	UDR INC SERIES MTN 3.500% 07/01/27		11/08/2018	Various		6,420,190	6,680,000	6,664,235	6,678,454	(14,219)			(14,219)		6,664,235		(244,045)	(244,045)	207,727	07/01/2027
904678-AB-5	UNICREDIT SPA SERIES 144A 4.625% 04/12/27	D	10/03/2018	JPMorgan Securities Inc		180,312	200,000	202,442	211,020	(8,578)			(8,578)		202,442		(22,130)	(22,130)	9,070	04/12/2027
904764-AV-9	UNILEVER CAPITAL CORP 1.800% 05/05/20		09/18/2018	Bank of America Securities		652,365	665,000	662,879	660,102	2,777			2,777		662,879		(10,514)	(10,514)	10,474	05/05/2020
904764-AK-3	UNILEVER CAPITAL CORP 4.800% 02/15/19		09/18/2018	Pershing LLC		751,765	745,000	799,676	766,771	32,905			32,905		799,676		(47,911)	(47,911)	39,237	02/15/2019
90521A-PJ-1	UNION BANK NA 2.625% 09/26/18		09/26/2018	Maturity		1,330,000	1,330,000	1,329,694	1,334,519	(4,825)			(4,825)		1,329,694		306	306	34,913	09/26/2018
907818-DW-5	UNION PACIFIC CORP 2.250% 02/15/19		03/28/2018	Pershing LLC		347,804	347,000	350,310	347,440	2,871			2,871		350,311		(2,507)	(2,507)	3,921	02/15/2019
907818-DG-0	UNION PACIFIC CORP 4.000% 02/01/21		10/31/2018	Transfer in Kind		364,859	360,000	387,752	376,839	10,914			10,914		387,753		(22,894)	(22,894)	18,000	02/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90932E-AA-1	UNITED AIR SERIES AA 2.875% 10/07/28		10/07/2018	Redemption 100.0000		54,183	54,183	52,359	53,140	(782)			(782)		52,358		1,825	1,825	1,168	10/07/2028
90932P-AA-6	UNITED AIRLINES SER 2014-1 CLASS A PTT EETC 4.000% 10/11/27		10/16/2018	Baird, Robert, W & Co		444,072	447,083	447,083	468,168	(21,084)			(21,084)		447,084		(3,012)	(3,012)	18,120	10/11/2027
90932P-AA-6	UNITED AIRLINES SER 2014-1 CLASS A PTT EETC 4.000% 10/11/27		10/11/2018	Redemption 100.0000		57,210	57,210	57,210	59,908	(2,698)			(2,698)		57,210				1,716	10/11/2027
913017-CF-4	UNITED TECHNOLOGIES CORP 1.500% 11/01/19		06/15/2018	Various		1,090,777	1,110,000	1,111,832	1,096,947	14,884			14,884		1,111,831		(21,054)	(21,054)	9,516	11/01/2019
913017-CM-9	UNITED TECHNOLOGIES CORP 1.900% 05/04/20		10/31/2018	Various		332,892	340,000	339,833	336,650	3,183			3,183		339,833		(6,941)	(6,941)	5,884	05/04/2020
913017-BR-9	UNITED TECHNOLOGIES CORP 4.500% 04/15/20		01/17/2018	Wells Fargo Securities		26,140	25,000	27,597	26,225	1,372			1,372		27,597		(1,457)	(1,457)	294	04/15/2020
91324P-CT-7	UNITEDHEALTH GROUP INC 1.700% 02/15/19		09/18/2018	Various		2,419,215	2,430,000	2,437,405	2,421,180	16,225			16,225		2,437,405		(18,190)	(18,190)	33,337	02/15/2019
91324P-CL-4	UNITEDHEALTH GROUP INC 1.900% 07/16/18		07/16/2018	Maturity		180,000	180,000	180,517	180,073	444			444		180,517		(517)	(517)	3,420	07/16/2018
91324P-CG-5	UNITEDHEALTH GROUP INC 2.300% 12/15/19		04/27/2018	DEUTSCHE BANK SECURITI		247,815	250,000	256,538	250,648	5,890			5,890		256,538		(8,723)	(8,723)	2,172	12/15/2019
91324P-CA-8	UNITEDHEALTH GROUP INC 3.950% 10/15/42		04/27/2018	Salomon Brothers		1,866,782	1,960,000	1,910,697	2,037,287	(126,590)			(126,590)		1,910,697		(43,915)	(43,915)	42,151	10/15/2042
91324P-BJ-0	UNITEDHEALTH GROUP INC 6.000% 02/15/18		02/15/2018	Maturity		270,000	270,000	331,039	271,332	59,707			59,707		331,039		(61,039)	(61,039)	8,100	02/15/2018
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		05/10/2018	Bank of America Securities		12,600,637	9,400,000	12,881,266	13,633,991	(752,726)			(752,726)		12,881,265		(280,628)	(280,628)	480,860	02/15/2038
907831-AA-9	UNP RR CO 2001 PASS TRST SERIES 01-1 6.630% 01/27/22		01/27/2018	Redemption 100.0000		5,941	5,941	6,684	6,546	138			138		6,684		(743)	(743)	197	01/27/2022
91529Y-AM-8	UNUM GROUP 3.000% 05/15/21		06/26/2018	US Bancorp Investments Inc		4,855,421	4,935,000	4,924,242	4,969,459	(45,217)			(45,217)		4,924,242		(68,821)	(68,821)	89,365	05/15/2021
91529Y-AL-0	UNUM GROUP 3.875% 11/05/25		07/18/2018	Wachovia Securities, LLC		2,229,735	2,300,000	2,299,770	2,355,221	(55,451)			(55,451)		2,299,770		(70,035)	(70,035)	63,130	11/05/2025
91529Y-AH-9	UNUM GROUP 5.625% 09/15/20		07/18/2018	Various		2,686,051	2,568,000	2,961,133	2,764,565	196,568			196,568		2,961,133		(275,082)	(275,082)	116,022	09/15/2020
90331H-NB-5	US BANK 2.000% 01/24/20		10/31/2018	Transfer in Kind		1,883,373	1,910,000	1,905,970	1,901,938	4,032			4,032		1,905,970		(22,597)	(22,597)	48,493	01/24/2020
90331H-MY-6	US BANK SERIES BKNT 1.400% 04/26/19		07/23/2018	BMO Capital Markets Corp Bonds		277,550	280,000	279,222	277,807	1,415			1,415		279,222		(1,672)	(1,672)	2,929	04/26/2019
90331H-ML-4	US BANK SERIES BKNT 2.125% 10/28/19		09/17/2018	Goldman Sachs		407,237	410,000	415,273	410,150	5,123			5,123		415,273		(8,036)	(8,036)	7,769	10/28/2019
90331H-MM-2	US BANK SERIES BKNT 2.989% 10/28/19		09/18/2018	Pershing LLC		251,259	250,000	247,223	251,216	(3,993)			(3,993)		247,223		4,036	4,036	5,441	10/28/2019
90290X-AC-1	USAA AUTO OWNER TRUST SERIES 2015-1 CLASS A3 1.200% 06/17/19		02/15/2018	Paydown		47,590	47,590	47,584	47,574	11			11		47,585		5	5	68	06/17/2019
90327Q-CY-3	USAA CAPITAL CORP SERIES 144A 2.000% 06/01/21		10/31/2018	Transfer in Kind		414,467	430,000	432,989	421,814	11,175			11,175		432,989		(18,522)	(18,522)	7,883	06/01/2021
903280-AD-7	USAA CAPITAL CORP SERIES 144A 2.125% 06/03/19		09/18/2018	Bony/Toronto Dominion Sec		318,803	320,000	326,554	319,559	6,994			6,994		326,553		(7,750)	(7,750)	5,421	06/03/2019
91754R-VZ-7	UTAH STATE BOARD OF REGENTS OF THE SERIES 2012-1 CLASS A 3.256% 12/26/31		10/31/2018	Transfer in Kind		1,476,784	1,476,786	1,474,709	1,482,513	(7,804)			(7,804)		1,474,709		2,075	2,075	33,694	12/26/2031
91754R-VZ-7	UTAH STATE BOARD OF REGENTS OF THE SERIES 2012-1 CLASS A 3.256% 12/26/31		10/25/2018	Paydown		232,962	232,962	232,634	233,865	(1,231)			(1,231)		232,634		328	328	2,662	12/26/2031
91911T-AN-3	VALE OVERSEAS LIMITED 5.875% 06/10/21	D	10/09/2018	SUMRIDGE PARTNERS LLC		368,375	350,000	381,120	381,150	(30)			(30)		381,120		(12,745)	(12,745)	17,193	06/10/2021
91911T-AH-6	VALE OVERSEAS LIMITED 6.875% 11/21/36	D	10/09/2018	Goldman Sachs		98,175	85,000	84,933	104,125	(19,193)			(19,193)		84,932		13,243	13,243	5,194	11/21/2036
919794-AB-3	VALLEY NATIONAL BANCORP 5.125% 09/27/23		10/17/2018	Various		1,207,939	1,175,000	1,198,722	1,257,810	(59,089)			(59,089)		1,198,721		9,218	9,218	60,464	09/27/2023
92258T-AB-8	VELOCITY COMMERCIAL CAPITAL LO SERIES 2016-2 CLASS AFX 2.997% 10/25/46		10/17/2018	Salomon Brothers		283,617	286,298	286,298	286,271	27			27		286,298		(2,681)	(2,681)	7,397	10/25/2046
92258T-AB-8	VELOCITY COMMERCIAL CAPITAL LO SERIES 2016-2 CLASS AFX 2.997% 10/25/46		12/01/2018	Paydown		1,465,245	1,465,245	1,465,245	1,465,106	139			139		1,465,245				22,768	10/25/2046
92276M-BA-2	VENTAS REALTY LP 2.000% 02/15/18		02/15/2018	Maturity		720,000	720,000	721,411	719,959	1,452			1,452		721,411		(1,411)	(1,411)	7,200	02/15/2018
92329Y-AF-3	VENTURE CDO LTD SERIES 2014-17A CLASS AR 144A 2.802% 07/15/26	D	04/16/2018	Paydown		1,000,000	1,000,000	1,000,000	1,001,472	(1,472)			(1,472)		1,000,000				13,233	07/15/2026
92340L-AA-7	VEREIT OPERATING PARTNER 4.875% 06/01/26		01/04/2018	Baird, Robert, W & Co		85,495	81,000	83,883	85,722	(1,839)			(1,839)		83,883		1,612	1,612	406	06/01/2026
92343V-DG-6	VERIZON COMMUNICATIONS INC 1.750% 08/15/21		10/31/2018	Transfer in Kind		152,976	160,000	152,748	155,702	(2,955)			(2,955)		152,747		229	229	3,391	08/15/2021
92343V-DD-3	VERIZON COMMUNICATIONS INC 2.625% 08/15/26		02/21/2018	Bank of America Securities		154,341	170,000	155,536	160,121	(4,585)			(4,585)		155,536		(1,195)	(1,195)	2,330	08/15/2026
92343V-CR-3	VERIZON COMMUNICATIONS INC 3.500% 11/01/24		03/08/2018	JPMorgan Securities Inc		370,860	375,000	379,805	381,723	(1,918)			(1,918)		379,805		(8,945)	(8,945)	4,776	11/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-DX-9	VERIZON COMMUNICATIONS INC 3.788% 03/16/22		10/31/2018	Transfer in Kind		751,876	740,000	740,000	754,568	(14,568)			(14,568)		740,000		11,876	11,876	20,218	03/16/2022
92343V-DY-7	VERIZON COMMUNICATIONS INC 4.125% 03/16/27		10/31/2018	Various		12,441,180	12,170,000	12,481,647	12,689,817	(208,170)			(208,170)		12,481,647		(40,467)	(40,467)	213,752	03/16/2027
92343V-AX-2	VERIZON COMMUNICATIONS INC 4.600% 04/01/21		10/31/2018	Transfer in Kind		1,515,340	1,475,000	1,596,540	1,569,188	27,352			27,352		1,596,540		(81,200)	(81,200)	73,504	04/01/2021
92343V-BR-4	VERIZON COMMUNICATIONS INC 5.150% 09/15/23		02/02/2018	RBC Capital Markets		465,277	425,000	475,624	472,874	2,750			2,750		475,624		(10,347)	(10,347)	8,573	09/15/2023
92343V-BT-0	VERIZON COMMUNICATIONS INC 6.550% 09/15/43		11/02/2018	Various		343,204	292,000	317,793	381,183	(63,390)			(63,390)		317,793		25,411	25,411	20,962	09/15/2043
92343V-DQ-4	VERIZON COMMUNICATIONS INC SERIES WI 2.946% 03/15/22		03/16/2018	Corporate Action		146,619	148,000	146,491	148,901	(2,410)			(2,410)		146,491		128	128	2,241	03/15/2022
92343V-CK-8	VERIZON COMMUNICATIONS INC SERIES WI 4.862% 08/21/46		10/02/2018	Various		11,816,512	11,979,000	12,143,271	12,477,602	(334,331)			(334,331)		12,143,271		(326,759)	(326,759)	545,892	08/21/2046
92347X-AA-4	VERIZON OWNER TRUST SERIES 2016-1A CLASS A 144A 1.420% 01/20/21		10/31/2018	Transfer in Kind		348,443	350,093	350,034	347,667	2,367			2,367		350,034		(1,591)	(1,591)	4,295	01/20/2021
92347X-AA-4	VERIZON OWNER TRUST SERIES 2016-1A CLASS A 144A 1.420% 01/20/21		10/20/2018	Paydown		159,907	159,907	159,880	158,799	1,081			1,081		159,880		27	27	1,697	01/20/2021
92348M-AA-7	VERIZON OWNER TRUST SERIES 2016-2A CLASS A 144A 1.680% 05/20/21		10/09/2018	Bony/Toronto Dominion Sec		2,363,638	2,380,000	2,379,753	2,363,579	16,175			16,175		2,379,754		(16,116)	(16,116)	32,320	05/20/2021
92348N-AA-5	VERIZON OWNER TRUST SERIES 2017-1A CLASS A 144A 2.060% 09/20/21		10/31/2018	Transfer in Kind		327,023	330,000	329,940	328,850	1,090			1,090		329,940		(2,917)	(2,917)	5,873	09/20/2021
92348P-AA-0	VERIZON OWNER TRUST SERIES 2017-2A CLASS A 144A 1.920% 12/20/21		10/31/2018	Transfer in Kind		1,332,761	1,350,000	1,349,793	1,341,167	8,626			8,626		1,349,793		(17,032)	(17,032)	22,392	12/20/2021
924279-AC-6	VERMONT STUDENT ASSISTANCE COR SERIES 2012-1 CLASS A 2.942% 07/28/34		11/30/2018	Transfer in Kind		1,760,740	1,756,174	1,748,216	1,741,158	7,058			7,058		1,748,216		12,524	12,524	38,802	07/28/2034
924279-AC-6	VERMONT STUDENT ASSISTANCE COR SERIES 2012-1 CLASS A 2.942% 07/28/34		11/30/2018	Paydown		269,540	269,540	268,319	265,971	2,348			2,348		268,319		1,221	1,221	3,335	07/28/2034
92553P-AT-9	VIACOM INC 4.250% 09/01/23		01/16/2018	Baird, Robert, W & Co		6,285,137	6,077,000	6,184,323	6,204,532	(20,209)			(20,209)		6,184,323		100,814	100,814	98,287	09/01/2023
92553P-AD-4	VIACOM INC 5.625% 09/15/19		06/22/2018	Wachovia Capital Markets		266,399	260,000	306,877	272,050	34,828			34,828		306,878		(40,479)	(40,479)	11,416	09/15/2019
925524-AH-3	VIACOM INC 7.875% 07/30/30		01/31/2018	Goldman Sachs		4,746,263	3,560,000	4,263,173	4,859,274	(596,101)			(596,101)		4,263,173		483,090	483,090	141,733	07/30/2030
92557G-AN-8	VIBRANT CLO LTD SERIES 2013-2A CLASS A1BR 3.259% 07/24/24		07/24/2018	Paydown		382,926	382,926	382,926	383,042	(116)			(116)		382,926				6,705	07/24/2024
92826C-AB-8	VISA INC 2.200% 12/14/20		06/13/2018	Pershing LLC		1,426,206	1,450,000	1,467,110	1,448,859	18,252			18,252		1,467,111		(40,905)	(40,905)	16,039	12/14/2020
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A 3.808% 12/13/29		10/22/2018	Various		1,189,954	1,180,000	1,215,396	1,216,283	(887)			(887)		1,215,396		(25,442)	(25,442)	37,007	12/13/2029
92887G-AC-3	VOLVO FINANCIAL EQUIPMENT LLC SERIES 2015-1A CLASS A3 144A 1.510% 06/17/19		07/15/2018	Paydown		409,295	409,295	409,174	408,969	205			205		409,174		121	121	1,941	06/17/2019
92887J-AB-9	VOLVO FINANCIAL EQUIPMENT LLC SERIES 2016-1A CLASS A2 144A 1.440% 10/15/18		01/15/2018	Paydown		5,858	5,858	5,857	5,857						5,857		1	1	7	10/15/2018
92887K-AC-4	VOLVO FINANCIAL EQUIPMENT LLC SERIES 2017-1A CLASS A3 144A 1.920% 03/15/21		10/31/2018	Transfer in Kind		1,338,518	1,350,000	1,349,934	1,343,089	6,845			6,845		1,349,934		(11,416)	(11,416)	22,752	03/15/2021
918290-AA-5	VSE VOI MORTGAGE LLC SERIES 2016-A CLASS A 144A 2.540% 07/20/33		12/01/2018	Paydown		2,205,567	2,205,567	2,205,340	2,186,797	18,543			18,543		2,205,340		227	227	28,661	07/20/2033
918290-AB-3	VSE VOI MORTGAGE LLC SERIES 2016-A CLASS B 144A 2.740% 07/20/33		12/01/2018	Paydown		637,814	637,814	637,714	630,090	7,624			7,624		637,714		100	100	8,941	07/20/2033
92977R-AF-3	WACHOVIA BANK COMM MTG TRUST SERIES 2006-C26 CLASS AMFX 5.996% 06/15/45		07/01/2018	Paydown		378,881	378,881	418,186	380,899	37,287			37,287		418,186		(39,305)	(39,305)	12,726	06/15/2045
92978N-AJ-3	WACHOVIA BANK COMM MTG TRUST SERIES 2007-C33 CLASS AMFX 6.210% 02/15/51		08/01/2018	Paydown		4,333,337	4,333,348	4,767,824	4,346,137	421,687			421,687		4,767,824		(434,487)	(434,487)	171,049	02/15/2051
92976G-AG-6	WACHOVIA BANK NA 5.850% 02/01/37		12/03/2018	Wachovia Capital Markets		1,650,466	1,475,000	1,467,050	1,891,525	(424,475)			(424,475)		1,467,050		183,416	183,416	116,009	02/01/2037
92976G-AJ-0	WACHOVIA BANK NA 6.600% 01/15/38		12/03/2018	MARKETAXESS CORP		303,138	250,000	301,900	348,694	(46,794)			(46,794)		301,900		1,238	1,238	22,917	01/15/2038
92976W-BH-8	WACHOVIA CORP 5.750% 02/01/18		02/01/2018	Maturity		10,000,000	10,000,000	11,967,700	10,030,999	1,936,701			1,936,701		11,967,700		(1,967,700)	(1,967,700)	287,500	02/01/2018
92977Y-BW-0	WACHOVIA MTG LOAN TR LLC SERIES 2005-B CLASS 2A4 4.537% 10/20/35		12/01/2018	Paydown		3,042	3,061	3,087	2,949	138			138		3,087		(45)	(45)	66	10/20/2035

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92977H-AG-3	WACHOVIA STUDENT LOAN TR SERIES 2005-1 CLASS B 2.790% 10/25/40		10/25/2018	Paydown		630,607	630,607	577,006	583,969	(6,964)			(6,964)		577,005		53,602	53,602	8,105	10/25/2040
931422-AK-5	WALGREEN CO 4.400% 09/15/42		03/27/2018	Wells Fargo Securities		92,335	100,000	95,587	100,264	(4,677)			(4,677)		95,587		(3,252)	(3,252)	2,371	09/15/2042
931427-AA-6	WALGREENS BOOTS ALLIANCE 2.700% 11/18/19		05/24/2018	Goldman Sachs		493,650	495,000	494,401	498,005	(3,604)			(3,604)		494,401		(751)	(751)	6,224	11/18/2019
931427-AH-1	WALGREENS BOOTS ALLIANCE 3.800% 11/18/24		05/24/2018	Various		1,899,792	1,925,000	2,005,565	1,965,914	39,651			39,651		2,005,565		(105,773)	(105,773)	36,334	11/18/2024
931142-DQ-3	WALMART INC 4.300% 04/22/44		03/19/2018	Morgan Stanley CO Incorporated		1,599,360	1,500,000	1,608,425	1,749,358	(140,933)			(140,933)		1,608,425		(9,065)	(9,065)	26,696	04/22/2044
931142-CS-0	WALMART INC 5.625% 04/01/40		11/02/2018	Millennium Advisors Llc		292,285	250,000	247,888	337,757	(89,870)			(89,870)		247,887		44,398	44,398	15,430	04/01/2040
931142-BF-9	WALMART INC 7.550% 02/15/30		01/23/2018	Corporate Action		289,608	200,000	293,930	290,262	3,668			3,668		293,930		(4,322)	(4,322)	6,711	02/15/2030
939336-N6-6	WAMU MTG PASS THROUGH SERIES 2003-MS9 CLASS 2A 7.500% 04/25/33		12/01/2018	Paydown		352	352	371	372	(1)			(1)		371		(19)	(19)	13	04/25/2033
92922F-NW-4	WAMU MTG PASS-THROUGH SERIES 2004-AR2 CLASS A 3.300% 04/25/44		12/01/2018	Paydown		17,745	17,745	17,827	17,876	(49)			(49)		17,827		(82)	(82)	247	04/25/2044
94353W-AA-3	WAVE 2017-1 LLC SERIES 2017-1A CLASS A 144A 3.844% 11/15/42		10/18/2018	DEPOSITORY TRUST COMP		382,582	390,390	390,389	391,210	(821)			(821)		390,389		(7,807)	(7,807)	12,797	11/15/2042
94353W-AA-3	WAVE 2017-1 LLC SERIES 2017-1A CLASS A 144A 3.844% 11/15/42		12/15/2018	Paydown		2,185,505	2,185,505	2,185,498	2,190,095	(4,597)			(4,597)		2,185,498		7	7	45,396	11/15/2042
947075-AD-9	WEATHERFORD INTERNATIONAL 6.000% 03/15/18	D	03/15/2018	Maturity		1,783,000	1,783,000	2,034,433	1,785,139	249,294			249,294		2,034,433		(251,433)	(251,433)	53,490	03/15/2018
976657-AJ-5	WEC ENERGY GROUP INC 1.650% 06/15/18		06/15/2018	Maturity		90,000	90,000	89,950	89,911	39			39		89,950		50	50	743	06/15/2018
948741-AM-5	WEINGARTEN REALTY INVESTORS 3.250% 08/15/26		10/16/2018	Various		500,068	545,000	540,395	523,084	17,311			17,311		540,395		(40,327)	(40,327)	19,732	08/15/2026
949458-AA-1	WELK RESORTS LLC SERIES 2015-AA CLASS A 144A 2.790% 06/16/31		10/19/2018	Deutsche Bank		54,801	57,197	57,192	56,145	1,046			1,046		57,191		(2,390)	(2,390)	1,365	06/16/2031
949458-AA-1	WELK RESORTS LLC SERIES 2015-AA CLASS A 144A 2.790% 06/16/31		12/15/2018	Paydown		1,060,836	1,060,836	1,060,749	1,041,354	19,395			19,395		1,060,749		87	87	15,160	06/16/2031
94945P-AB-1	WELK RESORTS LLC SERIES 2017-AA CLASS B 144A 3.410% 06/15/33		12/15/2018	Paydown		1,653,003	1,653,003	1,653,461	1,636,724	16,737			16,737		1,653,461		(458)	(458)	30,155	06/15/2033
94974B-GK-0	WELLS FARGO & CO 3.900% 05/01/45		02/05/2018	JPMorgan Securities Inc		24,521	25,000	24,917	25,931	(1,014)			(1,014)		24,917		(396)	(396)	257	05/01/2045
94974B-FP-0	WELLS FARGO & CO 5.375% 11/02/43		12/04/2018	Wachovia Capital Markets		2,274,558	2,200,000	2,545,659	2,619,743	(74,084)			(74,084)		2,545,659		(271,101)	(271,101)	129,418	11/02/2043
95001A-BD-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-C41 CLASS A4 3.472% 11/15/50		02/01/2018	Salomon Brothers		1,357,910	1,350,000	1,390,450	1,381,393	9,057			9,057		1,390,450		(32,540)	(32,540)	7,942	11/15/2050
94981N-AH-8	WELLS FARGO MTG BACKED SEC SERIES 2005-AR4 CLASS 2A2 4.252% 04/25/35		12/01/2018	Paydown		7,028	7,028	6,978	7,117	(138)			(138)		6,979		49	49	143	04/25/2035
94983V-AL-9	WELLS FARGO MTG BACKED SEC SERIES 2006-AR8 CLASS 2A6 4.623% 04/25/36		12/01/2018	Paydown		17,188	17,363	17,253	17,762	(509)			(509)		17,253		(65)	(65)	334	04/25/2036
94987M-AA-9	WELLS FARGO MTG BACKED SEC SERIES 2010-C1 CLASS A1 3.349% 11/15/43		10/04/2018	SG Americas Securities LLC		262,435	261,923	271,827	265,135	6,691			6,691		271,826		(9,391)	(9,391)	7,257	11/15/2043
94987M-AA-9	WELLS FARGO MTG BACKED SEC SERIES 2010-C1 CLASS A1 3.349% 11/15/43		12/01/2018	Paydown		531,610	531,610	550,345	538,132	12,213			12,213		550,345		(18,735)	(18,735)	8,280	11/15/2043
92935J-BC-8	WELLS FARGO RBS SERIES 2011-C2 CLASS A4 144A 4.869% 02/15/44		11/15/2018	Various		2,874,224	2,801,992	3,246,255	2,976,459	269,796			269,796		3,246,255		(372,031)	(372,031)	130,558	02/15/2044
92935J-BC-8	WELLS FARGO RBS SERIES 2011-C2 CLASS A4 144A 4.869% 02/15/44		12/01/2018	Paydown		81,864	81,864	95,021	86,961	8,060			8,060		95,021		(13,157)	(13,157)	1,994	02/15/2044
92935J-AJ-4	WELLS FARGO RBS SERIES 2011-C2 CLASS B 144A 5.174% 02/15/44		10/22/2018	Credit Suisse Securities USA		613,406	600,000	689,016	631,298	57,717			57,717		689,015		(75,609)	(75,609)	27,853	02/15/2044
92935J-AL-9	WELLS FARGO RBS SERIES 2011-C2 CLASS C 144A 5.392% 02/15/44		10/22/2018	Credit Suisse Securities USA		484,760	475,000	538,327	496,086	42,241			42,241		538,327		(53,567)	(53,567)	22,980	02/15/2044
95058X-AC-2	WENDYS FUNDING LLC SERIES 2015-1A CLASS A23 144A 4.497% 06/15/45		10/25/2018	Deutsche Bank		266,615	266,750	266,750	271,717	(4,967)			(4,967)		266,750		(135)	(135)	10,463	06/15/2045
95058X-AC-2	WENDYS FUNDING LLC SERIES 2015-1A CLASS A23 144A 4.497% 06/15/45		12/15/2018	Paydown		168,313	168,313	168,313	171,447	(3,134)			(3,134)		168,313				4,719	06/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95058X-AA-6	WENDYS FUNDING LLC SERIES 2015-1A CLASS A2I 144A 3.371% 06/15/45		01/19/2018	Paydown		36,177,275	36,177,275	36,150,629	36,232,076	(81,447)			(81,447)		36,150,629		26,646	26,646	318,828	06/15/2045
95058X-AB-4	WENDYS FUNDING LLC SERIES 2015-1A CLASS A2II 144A 4.080% 06/15/45		01/11/2018	Barclays Capital Inc		2,050,619	2,013,650	2,013,650	2,061,335	(47,685)			(47,685)		2,013,650		36,969	36,969	7,075	06/15/2045
95058X-AB-4	WENDYS FUNDING LLC SERIES 2015-1A CLASS A2II 144A 4.080% 06/15/45		12/15/2018	Paydown		105,850	105,850	105,850	108,357	(2,507)			(2,507)		105,850				2,699	06/15/2045
958254-AE-4	WESTERN GAS PARTNERS 3.950% 06/01/25		06/07/2018	National Financial Services Co		48,080	50,000	49,395	49,995	(600)			(600)		49,395		(1,315)	(1,315)	1,042	06/01/2025
958254-AB-0	WESTERN GAS PARTNERS 4.000% 07/01/22		10/09/2018	Various		521,375	525,000	539,802	535,593	4,209			4,209		539,802		(18,427)	(18,427)	26,143	07/01/2022
958254-AD-6	WESTERN GAS PARTNERS 5.450% 04/01/44		06/13/2018	Barclays Capital Inc		24,049	25,000	25,694	26,565	(871)			(871)		25,694		(1,645)	(1,645)	961	04/01/2044
96032X-AA-5	WESTGATE RESORTS SERIES 2014-1A CLASS A 144A 2.150% 12/20/26		10/19/2018	DEPOSITORY TRUST COMP		68,293	69,843	69,575	69,077	498			498		69,575		(1,282)	(1,282)	1,343	12/20/2026
96032X-AA-5	WESTGATE RESORTS SERIES 2014-1A CLASS A 144A 2.150% 12/20/26		12/01/2018	Paydown		871,602	871,602	868,265	862,045	6,220			6,220		868,265		3,337	3,337	9,905	12/20/2026
96033B-AA-2	WESTGATE RESORTS SERIES 2015-1A CLASS A 144A 2.750% 05/20/27		08/21/2018	Call 100.0000		357,475	357,475	357,354	357,335	18			18		357,353		122	122	7,100	05/20/2027
96033B-AA-2	WESTGATE RESORTS SERIES 2015-1A CLASS A 144A 2.750% 05/20/27		08/01/2018	Paydown		318,089	318,089	317,981	317,965	16			16		317,981		108	108	3,303	05/20/2027
96033L-AA-0	WESTGATE RESORTS SERIES 2015-2A CLASS A 3.200% 07/20/28		12/01/2018	Paydown		265,511	265,511	265,158	265,048	110			110		265,158		353	353	4,488	07/20/2028
96033D-AA-8	WESTGATE RESORTS SERIES 2017-1A CLASS A 144A 3.050% 12/20/30		12/01/2018	Paydown		2,846,969	2,846,969	2,843,521	2,841,625	1,897			1,897		2,843,522		3,447	3,447	46,894	12/20/2030
960410-AC-2	WESTJET AIRLINES LTD SERIES 144A 3.500% 06/16/21	A	10/11/2018	Morgan Stanley CO Incorporated		88,372	90,000	89,878	90,839	(961)			(961)		89,878		(1,506)	(1,506)	2,616	06/16/2021
96042B-AC-7	WESTLAKE AUTOMOBILE RECEIVABLE SERIES 2016-2A CLASS A2 144A 1.570% 06/17/19		04/15/2018	Paydown		1,888,824	1,888,824	1,888,734	1,888,023	711			711		1,888,734		90	90	6,103	06/17/2019
961214-CV-3	WESTPAC BANKING CORP 2.100% 05/13/21	D	06/01/2018	MARKETAXESS CORP		967,400	1,000,000	998,210	988,262	9,948			9,948		998,210		(30,810)	(30,810)	11,783	05/13/2021
96122W-AG-5	WESTPAC BANKING CORP SERIES 144A 2.000% 05/21/19	D	10/31/2018	Transfer in Kind		577,384	580,000	581,933	578,322	3,611			3,611		581,933		(4,549)	(4,549)	10,956	05/21/2019
92938J-AD-4	WF RBC COMM MTG SERIES 2013-UBS1 CLASS A3 3.591% 03/15/46		10/04/2018	Various		17,533,753	17,435,000	17,960,351	17,805,696	154,655			154,655		17,960,351		(426,598)	(426,598)	535,656	03/15/2046
92936J-BB-9	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2011-C5 CLASS A4 3.667% 11/15/44		10/11/2018	Various		3,370,086	3,350,000	3,550,661	3,467,871	82,790			82,790		3,550,661		(180,575)	(180,575)	105,875	11/15/2044
92936Q-BC-1	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2012-C6 CLASS AS 3.835% 04/15/45		09/18/2018	Deutsche Bank		347,884	345,000	369,932	356,747	13,185			13,185		369,932		(22,048)	(22,048)	10,621	04/15/2045
92937F-AE-1	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2013-C12 CLASS ASB 2.838% 03/15/48		10/31/2018	Transfer in Kind		515,584	521,102	541,071	523,147	17,924			17,924		541,071		(25,487)	(25,487)	13,588	03/15/2048
92937F-AE-1	WF-RBS COMMERCIAL MORTGAGE TR SERIES 2013-C12 CLASS ASB 2.838% 03/15/48		10/01/2018	Paydown		58,898	58,898	61,155	59,129	2,026			2,026		61,155		(2,257)	(2,257)	977	03/15/2048
92936Y-AH-4	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS AFL 144A 3.290% 08/15/45		10/31/2018	Transfer in Kind		489,792	482,375	484,334	489,896	(5,562)			(5,562)		484,334		5,458	5,458	12,366	08/15/2045
92936Y-AH-4	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS AFL 144A 3.290% 08/15/45		10/17/2018	Paydown		27,625	27,625	27,738	28,056	(319)			(319)		27,737		(112)	(112)	672	08/15/2045
92936Y-AD-3	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS ASB 2.559% 08/15/45		10/31/2018	Transfer in Kind		384,093	388,354	400,186	388,829	11,357			11,357		400,186		(16,093)	(16,093)	9,110	08/15/2045
92936Y-AD-3	WFRBS COMMERICAL MTGE TRUST SERIES 2012-C8 CLASS ASB 2.559% 08/15/45		10/01/2018	Paydown		89,214	89,214	91,932	89,323	2,609			2,609		91,932		(2,718)	(2,718)	1,051	08/15/2045
96328D-AZ-7	WHEELS SPV LLC SERIES 2017-1A CLASS A2 144A 1.880% 04/20/26		10/31/2018	Transfer in Kind		1,485,297	1,498,401	1,498,386	1,492,339	6,047			6,047		1,498,386		(13,089)	(13,089)	24,336	04/20/2026
96328D-AZ-7	WHEELS SPV LLC SERIES 2017-1A CLASS A2 144A 1.880% 04/20/26		10/20/2018	Paydown		536,599	536,599	536,593	534,428	2,166			2,166		536,594		5	5	6,342	04/20/2026
965249-AF-2	WHITEHORSE LTD SERIES 2014-9A CLASS AR 144A 3.609% 07/17/26	D	10/17/2018	Paydown		97,400	97,400	97,400	97,560	(160)			(160)		97,400				3,043	07/17/2026
97063P-AB-0	WILLIS GROUP HOLDING PLC 5.750% 03/15/21	D	07/09/2018	Various		8,737,557	8,296,000	9,313,787	9,027,392	286,394			286,394		9,313,786		(576,229)	(576,229)	364,559	03/15/2021
970648-AF-8	WILLIS NORTH AMERICA INC 3.600% 05/15/24		10/16/2018	Various		227,015	235,000	234,798	238,902	(4,104)			(4,104)		234,798		(7,783)	(7,783)	7,689	05/15/2024
970648-AE-1	WILLIS NORTH AMERICA INC 7.000% 09/29/19		10/11/2018	Chase Sec		71,624	69,000	80,707	73,999	6,707			6,707		80,706		(9,082)	(9,082)	5,233	09/29/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
981464-DM-9	WORLD FINANCIAL NETWORK CREDIT SERIES 2012-D CLASS A 2.150% 04/17/23		07/30/2018	Barclays Capital Inc		2,484,082	2,500,000	2,498,710	2,498,226	484			484		2,498,710		(14,628)	(14,628)	33,743	04/17/2023
98161T-AD-7	WORLD OMNI AUTO RECEIVABLES SERIES 2017-B CLASS A3 1.950% 02/15/23		10/31/2018	Transfer in Kind		1,574,476	1,610,000	1,609,585	1,595,021	14,563			14,563		1,609,584		(35,108)	(35,108)	27,558	02/15/2023
98162E-AC-1	WORLD OMNI AUTO RECEIVABLES TR SERIES 2017-A CLASS A3 1.930% 09/15/22		10/09/2018	Barclays Capital Inc		3,229,764	3,270,000	3,269,372	3,249,695	19,678			19,678		3,269,373		(39,609)	(39,609)	51,891	09/15/2022
98162K-AB-9	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2017-A CLASS A2 1.680% 12/16/19		10/31/2018	Transfer in Kind		1,270,500	1,273,695	1,273,583	1,270,869	2,714			2,714		1,273,583		(3,083)	(3,083)	18,783	12/16/2019
98162K-AB-9	WORLD OMNI AUTOMOBILE LEASE SE SERIES 2017-A CLASS A2 1.680% 12/16/19		10/15/2018	Paydown		2,105,196	2,105,196	2,105,012	2,100,525	4,486			4,486		2,105,011		185	185	16,517	12/16/2019
92936M-AE-7	WPP FINANCE 2010 5.625% 11/15/43	D	11/15/2018	Various		9,863,368	9,918,000	10,168,915	11,375,530	(1,206,615)			(1,206,615)		10,168,915		(305,547)	(305,547)	563,172	11/15/2043
983024-AN-0	WYETH 5.950% 04/01/37		01/12/2018	US Bancorp Investments Inc		1,047,287	790,000	1,047,333	1,059,104	(11,771)			(11,771)		1,047,333		(46)	(46)	13,840	04/01/2037
98389B-AR-1	XCEL ENERGY INC 3.300% 06/01/25		10/16/2018	Various		1,237,470	1,290,000	1,298,837	1,307,520	(8,684)			(8,684)		1,298,836		(61,366)	(61,366)	36,770	06/01/2025
98389B-AM-2	XCEL ENERGY INC 4.700% 05/15/20		12/03/2018	Morgan Stanley CO Incorporated		15,172	15,000	16,162	15,637	525			525		16,162		(990)	(990)	744	05/15/2020
98372P-AM-0	XL GROUP LTD 5.750% 10/01/21	D	10/16/2018	Various		7,929,393	7,430,000	8,458,461	8,154,719	303,742			303,742		8,458,461		(529,068)	(529,068)	305,841	10/01/2021
98372P-AM-0	XL GROUP LTD 5.750% 10/01/21	D	12/21/2018	Call 106.9300		12,697,938	11,875,000	13,505,729	13,033,282	472,447			472,447		13,505,729		(1,630,729)	(1,630,729)	1,657,486	10/01/2021
98372P-AG-3	XL GROUP LTD 6.375% 11/15/24	C	10/16/2018	Various		12,121,601	10,785,000	12,857,319	12,563,571	293,748			293,748		12,857,319		(735,718)	(735,718)	360,905	11/15/2024
98372P-AG-3	XL GROUP LTD 6.375% 11/15/24	C	12/27/2018	Call 118.3553		1,574,126	1,330,000	1,586,092	1,549,333	36,759			36,759		1,586,092		(256,092)	(256,092)	338,805	11/15/2024
98420E-AC-9	XLIT LTD 4.450% 03/31/25	D	10/16/2018	Various		885,862	900,000	896,697	920,523	(23,826)			(23,826)		896,697		(10,835)	(10,835)	41,378	03/31/2025
98420E-AD-7	XLIT LTD 5.500% 03/31/45	D	08/27/2018	Wells Fargo Securities		216,060	200,000	212,788	212,499	289			289		212,788		3,272	3,272	10,053	03/31/2045
98417E-AT-7	XSTRATA FINANCE CANADA SERIES 144A 4.250% 10/25/22	A	02/26/2018	Pershing LLC		154,616	150,000	155,808	157,171	(1,362)			(1,362)		155,809		(1,193)	(1,193)	2,178	10/25/2022
98462Y-AC-4	YAMANA GOLD INC SERIES 144A 4.625% 12/15/27	A	01/03/2018	Merrill Lynch Pierce Fenner Sm		100,371	100,000	99,990	100,521	(531)			(531)		99,990		381	381	398	12/15/2027
98956P-AE-2	ZIMMER BIOMET HOLDINGS, INC 2.000% 04/01/18		04/01/2018	Maturity		6,722,000	6,722,000	6,718,281	6,724,439	(6,158)			(6,158)		6,718,281		3,719	3,719	67,220	04/01/2018
98956P-AH-5	ZIMMER BIOMET HOLDINGS, INC 4.450% 08/15/45		11/02/2018	Various		322,776	359,000	356,114	360,132	(4,019)			(4,019)		356,113		(33,337)	(33,337)	18,924	08/15/2045
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,787,037,895	4,780,959,020	4,863,929,807	4,866,321,917	(5,576,747)			(5,576,747)	171,953	4,860,746,299	(170,824)	(77,847,593)	(78,018,417)	118,871,259	XXX
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		10/15/2018	Various		1,482,502	1,385,000	1,418,813	1,511,035	(92,223)			(92,223)		1,418,812		63,690	63,690	48,340	08/15/2053
03350F-AA-4	ANDEAVOR LOGISTICS LP SERIES A 6.875% Perpet.		01/19/2018	Barclays Bank PLC		9,459,308	9,220,000	9,220,000	9,360,144	(140,144)			(140,144)		9,220,000		239,308	239,308	88,869	01/01/9999
064159-KJ-4	BANK OF NOVA SCOTIA 4.650% Perpet.	A	10/12/2018	HSBC Securities Inc		140,065	150,000	150,000	149,108	894			894		150,003		(9,937)	(9,937)	7,053	01/01/9999
171232-AP-6	CHUBB CORP 4.686% 04/15/37		02/12/2018	Credit Suisse Securities USA		2,002,196	2,004,000	2,149,010	1,988,970	160,040			160,040		2,149,010		(146,814)	(146,814)	24,895	04/15/2037
171232-AP-6	CHUBB CORP 4.686% 04/15/37		04/06/2018	Call 100.0000		1,258,000	1,258,000	1,343,465	1,248,565	94,900			94,900		1,343,465		(85,465)	(85,465)	22,706	04/15/2037
29278N-AA-1	ENERGY TRANSFER PARTNERS SERIES A HYB 6.250% Perpet.		10/22/2018	Morgan Stanley CO Incorporated		282,750	300,000	300,000	291,375	8,625			8,625		300,000		(17,250)	(17,250)	17,604	01/01/9999
726503-AE-5	PLAINS ALL AMERICAN PIPE SERIES B 6.125% Perpet.		10/15/2018	SUMRIDGE PARTNERS LLC		289,650	300,000	300,000	299,550	450			450		300,000		(10,350)	(10,350)	16,946	01/01/9999
902965-AA-0	USF&G CAPITAL I SERIES 144A 8.500% 12/15/45		10/22/2018	Raymond James & Assoc		132,000	100,000	145,521	146,743	(1,222)			(1,222)		145,521		(13,521)	(13,521)	7,296	12/15/2045
4899999. Subtotal - Bonds - Hybrid Securities						15,046,471	14,717,000	15,026,809	14,995,490	31,320			31,320		15,026,811		19,661	19,661	233,709	XXX
8399997. Total - Bonds - Part 4						10,371,375,299	10,433,364,493	10,618,993,776	10,590,386,643	25,894,072			25,894,072	171,953	10,616,281,845	(170,824)	(249,045,734)	(249,216,558)	207,961,485	XXX
8399998. Total - Bonds - Part 5						10,635,243,015	10,882,152,191	10,690,848,286							10,693,560,218	(105)	(58,411,450)	(58,411,555)	110,023,138	XXX
8399999. Total - Bonds						21,006,618,314	21,315,516,684	21,309,842,062	10,590,386,643	25,894,072			25,894,072	171,953	21,309,842,063	(170,929)	(307,457,184)	(307,628,113)	317,984,623	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
003654-10-0	ABIOMED INC		11/19/2018	Jefferies & Company Inc	630.000	198,057		90,627	118,068	(27,441)			(27,441)		90,627		107,430	107,430		
00081T-10-8	ACCO BRANDS CORP		07/02/2018	Goldman Sachs	15,640.000	217,777		114,098	190,808	(76,710)			(76,710)		114,098		103,679	103,679	1,877	
00507V-10-9	ACTIVISION INC		07/16/2018	Various	3,522.000	259,850		164,905	223,013	(58,108)			(58,108)		164,905		94,945	94,945	438	
006739-10-6	ADDUS HOMECARE CORP		07/17/2018	Goldman Sachs	2,060.000	119,677		50,852	71,689	(20,836)			(20,836)		50,853		68,824	68,824		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0084W-10-1	ADIENT PLC	D	08/06/2018	Various	5,967.000	303,930		425,589	469,603	(44,014)			(44,014)		425,589		(121,659)	(121,659)	3,453	
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		05/11/2018	Jefferies & Company Inc	1,771.000	82,548		78,189	74,470	3,718			3,718		78,188		4,360	4,360		
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		07/02/2018	Goldman Sachs	4,398.000	108,674		79,164	105,288	(26,124)			(26,124)		79,164		29,510	29,510		
00846U-10-1	AGILENT TECHNOLOGIES INC		07/02/2018	J.P. Morgan Clearing Corp	7,220.000	441,299		304,588	483,524	(178,936)			(178,936)		304,588		136,711	136,711	3,227	
00912X-30-2	AIR LEASE CORP		03/07/2018	Jefferies & Company Inc	1,991.000	84,923		84,938	95,747	(10,809)			(10,809)		84,938		(15)	(15)	153	
011659-10-9	ALASKA AIR GROUP INC		11/29/2018	Various	7,250.000	465,044		581,134	532,947	48,187			48,187		581,134		(116,090)	(116,090)	4,061	
012653-10-1	ALBEMARLE CORP		11/30/2018	Various	1,596.000	166,170		127,875	204,113	(76,238)			(76,238)		127,875		38,295	38,295	837	
016255-10-1	ALIGN TECHNOLOGY INC		10/25/2018	Jefferies & Company Inc	409.000	116,346		53,091	90,876	(37,785)			(37,785)		53,091		63,255	63,255		
01741R-10-2	ALLEGHENY TECHNOLOGIES		09/13/2018	Various	20,310.000	544,808		384,940	490,284	(105,344)			(105,344)		384,940		159,868	159,868		
01988P-10-8	ALLSCRIPTS MISYS HEALTHCARE		06/22/2018	Various	17,575.000	217,220		226,706	255,716	(29,010)			(29,010)		226,706		(9,486)	(9,486)		
020430-10-7	ALNYLAM PHARMACEUTICALS INC		10/11/2018	Jefferies & Company Inc	564.000	48,458		51,037	71,656	(20,619)			(20,619)		51,037		(2,579)	(2,579)		
02079K-10-7	ALPHABET INC		04/18/2018	Various	5,302.000	5,573,752		3,398,936	5,548,013	(2,149,077)			(2,149,077)		3,398,936		2,174,816	2,174,816		
021346-10-1	ALTABA INC		04/09/2018	Various	8,963.000	670,941		367,142	626,065	(258,923)			(258,923)		367,142		303,799	303,799		
G02602-10-3	AMDOCS LTD	D	07/02/2018	J.P. Morgan Clearing Corp	6,010.000	396,818		282,750	393,535	(110,785)			(110,785)		282,750		114,068	114,068	4,327	
023436-10-8	AMEDISYS INC		10/16/2018	Various	10,430.000	1,060,146		503,386	549,766	(46,380)			(46,380)		503,386		556,760	556,760		
025816-10-9	AMERICAN EXPRESS CO		02/07/2018	Various	13,940.000	1,374,905		1,039,707	1,384,382	(344,675)			(344,675)		1,039,707		335,198	335,198	4,879	
00183L-10-2	ANGI HOMESERVICES INC		12/17/2018	Jefferies & Company Inc	3,351.000	49,859		34,786	35,051	(265)			(265)		34,786		15,073	15,073		
037833-10-0	APPLE INC		11/05/2018	Various	28,750.000	5,197,750		2,569,775	4,865,362	(2,295,588)			(2,295,588)		2,569,774		2,627,976	2,627,976	32,077	
038222-10-5	APPLIED MATERIALS INC		07/02/2018	Various	9,440.000	437,239		214,602	482,573	(267,971)			(267,971)		214,602		222,637	222,637	2,400	
G6095L-10-9	APTIV PLC	D	10/10/2018	Various	9,750.000	817,881		628,275	827,092	(198,817)			(198,817)		628,275		189,606	189,606	5,628	
040413-10-6	ARISTA NETWORKS INC		02/27/2018	Jefferies & Company Inc	491.000	126,692		82,656	115,670	(33,014)			(33,014)		82,656		44,036	44,036		
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		09/27/2018	Various	8,530.000	567,617		368,587	516,492	(147,905)			(147,905)		368,587		199,030	199,030		
04269X-10-5	ARRAY BIOPHARMA INC		06/25/2018	Jefferies & Company Inc	3,351.000	59,614		36,281	42,892	(6,612)			(6,612)		36,280		23,334	23,334		
G06242-10-4	ATLASSIAN CORP PLC	D	09/19/2018	Jefferies & Company Inc	3,408.000	220,443		135,262	155,133	(19,870)			(19,870)		135,263		85,180	85,180		
052769-10-6	AUTODESK INC		06/27/2018	Various	3,551.000	483,785		242,034	372,252	(130,218)			(130,218)		242,034		241,751	241,751		
058498-10-6	BALL CORP		05/03/2018	Various	11,612.000	457,333		461,789	439,514	22,275			22,275		461,789		(4,456)	(4,456)	697	
064058-10-0	BANK OF NEW YORK MELLON CORP		12/06/2018	Various	10,690.000	562,952		449,705	575,763	(126,058)			(126,058)		449,705		113,247	113,247	6,100	
G0772R-20-8	BANK OF NT BUTTERFIELD & SON	D	08/31/2018	Various	6,330.000	305,978		201,135	229,716	(28,581)			(28,581)		201,135		104,843	104,843	4,533	
06652K-10-3	BANKUNITED INC		09/19/2018	Various	8,800.000	344,591		316,885	358,335	(41,451)			(41,451)		316,884		27,707	27,707	4,433	
071734-10-7	BAUSCH HEALTH COMPANIES INC	A	03/01/2018	Various	22,440.000	355,646		499,572	466,303	33,269			33,269		499,572		(143,926)	(143,926)		
08171T-10-2	BENEFICIAL BANCORP INC		07/02/2018	Goldman Sachs	5,730.000	92,416		82,686	94,258	(11,572)			(11,572)		82,686		9,730	9,730	2,120	
084670-70-2	BERKSHIRE HATHAWAY INC CLASS B		10/11/2018	Various	9,750.000	1,928,114		1,330,198	1,932,645	(602,447)			(602,447)		1,330,198		597,916	597,916		
084680-10-7	BERKSHIRE HILLS BANCORP INC		07/02/2018	Goldman Sachs	3,060.000	124,055		83,596	111,996	(28,400)			(28,400)		83,596		40,459	40,459	1,346	
092113-10-9	BLACK HILLS CORP		12/20/2018	Various	6,810.000	425,423		404,029	409,349	(5,320)			(5,320)		404,029		21,394	21,394	9,187	
09228F-10-3	BLACKBERRY LTD	A	09/28/2018	Various	11,348.000	132,712		90,398	126,758	(36,359)			(36,359)		90,399		42,313	42,313		
09627Y-10-9	BLUEPRINT MEDICINES CORP		06/25/2018	Jefferies & Company Inc	1,883.000	131,927		74,670	141,997	(67,327)			(67,327)		74,670		57,257	57,257		
101137-10-7	BOSTON SCIENTIFIC		08/06/2018	Various	14,010.000	459,796		253,466	347,308	(93,842)			(93,842)		253,466		206,330	206,330		
105368-20-3	BRANDYWINE REALTY TRUST REIT		07/02/2018	Various	18,960.000	311,481		266,132	344,883	(78,751)			(78,751)		266,132		45,349	45,349	5,531	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT		06/25/2018	Jefferies & Company Inc	161.000	16,246		12,260	15,134	(2,874)			(2,874)		12,260		3,986	3,986		
114340-10-2	BROOKS AUTOMATION INC		08/30/2018	Various	10,980.000	358,055		183,755	261,873	(78,118)			(78,118)		183,755		174,300	174,300	1,763	
122017-10-6	BURLINGTON STORES INC		06/25/2018	Jefferies & Company Inc	207.000	29,913		24,056	25,467	(1,411)			(1,411)		24,056		5,857	5,857		
05605H-10-0	BWX TECHNOLOGIES INC		08/29/2018	Jefferies & Company Inc	2,240.000	138,976		106,357	135,498	(29,141)			(29,141)		106,357		32,619	32,619	485	
127190-30-4	CACI INTERNATIONAL INC		08/16/2018	Various	3,020.000	507,799		286,931	399,698	(112,766)			(112,766)		286,932		220,867	220,867		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13462K-10-9	CAMPING WORLD HOLDINGS INC-A		03/22/2018	Jefferies & Company Inc	3,108.000	119,098		131,971	139,021	(7,050)			(7,050)		131,971		(12,873)	(12,873)	118	
135086-10-6	CANADA GOOSE HOLDINGS	A	05/23/2018	Various	17,350.000	655,809		339,801	547,566	(207,765)			(207,765)		339,801		316,008	316,008		
136375-10-2	CANADIAN NATL RAILWAY CO	A	03/28/2018	Various	17,160.000	1,264,437		1,150,313	1,415,699	(265,387)			(265,387)		1,150,312		114,125	114,125	4,049	
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	04/19/2018	Various	5,200.000	932,897		763,646	950,352	(186,706)			(186,706)		763,646		169,251	169,251	3,692	
141788-10-9	CARGURUS INC		01/10/2018	Jefferies & Company Inc	2,196.000	66,156		65,261	65,835	(575)			(575)		65,260		896	896		
143130-10-2	CARMAX INC		07/18/2018	Various	18,860.000	1,404,711		1,280,600	1,209,492	71,108			71,108		1,280,600		124,111	124,111		
147528-10-3	CASEYS GENERAL STORES INC		05/31/2018	Various	2,052.000	202,971		238,584	229,701	8,884			8,884		238,585		(35,614)	(35,614)	811	
148806-10-2	CATALENT INC		05/02/2018	Jefferies & Company Inc	1,403.000	57,427		54,857	57,635	(2,778)			(2,778)		54,857		2,570	2,570		
151020-10-4	CELGENE CORP		08/22/2018	Various	14,790.000	1,235,375		1,657,227	1,543,484	113,743			113,743		1,657,227		(421,852)	(421,852)		
15136A-10-2	CENTENNIAL RESOURCE DEVELO		05/25/2018	Jefferies & Company Inc	6,071.000	110,621		118,761	120,205	(1,445)			(1,445)		118,760		(8,139)	(8,139)		
156782-10-4	CERNER CORP		07/02/2018	J.P. Morgan Clearing Corp	3,290.000	198,986		187,920	221,712	(33,793)			(33,793)		187,919		11,067	11,067		
M22465-10-4	CHECK POINT SOFTWARE TECH	D	05/30/2018	Various	4,211.000	418,004		344,804	436,343	(91,539)			(91,539)		344,804		73,200	73,200		
163731-10-2	CHEMICAL FINANCIAL CORP		07/02/2018	Goldman Sachs	2,720.000	151,241		119,448	145,439	(25,990)			(25,990)		119,449		31,792	31,792	1,523	
172908-10-5	CINTAS CORP		12/14/2018	Jefferies & Company Inc	565.000	99,817		72,530	88,044	(15,514)			(15,514)		72,530		27,287	27,287	303	
17275R-10-2	CISCO SYSTEMS INC		07/20/2018	Various	16,110.000	671,882		545,823	617,013	(71,190)			(71,190)		545,823		126,059	126,059	10,495	
172967-42-4	CITIGROUP INC		02/27/2018	Various	48,825.000	3,757,412		2,484,479	3,633,068	(1,148,590)			(1,148,590)		2,484,478		1,272,934	1,272,934	15,624	
189464-10-0	CLOVIS ONCOLOGY INC		04/24/2018	Various	2,790.000	129,460		138,146	189,720	(51,574)			(51,574)		138,146		(8,686)	(8,686)		
125720-10-5	CME GROUP INC		12/18/2018	Various	7,900.000	1,373,000		754,909	1,153,795	(398,886)			(398,886)		754,909		618,091	618,091	41,300	
20030N-10-1	COMCAST CORP		10/22/2018	Various	89,206.000	3,143,799		2,542,200	3,572,701	(1,030,501)			(1,030,501)		2,542,200		601,599	601,599	50,267	
204166-10-2	COMMVAULT SYSTEMS INC		02/05/2018	Various	6,770.000	368,545		382,777	355,424	27,352			27,352		382,776		(14,231)	(14,231)		
20451N-10-1	COMPASS MINERALS INTERNATIONAL		07/02/2018	Goldman Sachs	2,230.000	144,389		152,657	161,118	(8,461)			(8,461)		152,657		(8,268)	(8,268)	3,211	
206812-10-9	CONE MIDSTREAM PARTNERS LP		01/04/2018	Tax Free Exchange	17,210.000	336,324		336,324	288,612	47,712			47,712		336,324					
217204-10-6	COPART INC		10/24/2018	Jefferies & Company Inc	3,229.000	166,660		97,075	139,460	(42,385)			(42,385)		97,075		69,585	69,585		
22160N-10-9	COSTAR GROUP INC		12/18/2018	Jefferies & Company Inc	573.000	208,046		160,357	170,152	(9,795)			(9,795)		160,357		47,689	47,689		
225447-10-1	CREE INC		08/14/2018	Various	2,010.000	90,421		77,367	74,652	2,715			2,715		77,367		13,054	13,054		
229050-30-7	CRYOPORT INC		07/02/2018	Goldman Sachs	2,770.000	43,489		27,625	23,794	3,830			3,830		27,624		15,865	15,865		
12650T-10-4	CSRA INC		02/12/2018	Various	3,649.000	147,577		108,031	109,178	(1,147)			(1,147)		108,031		39,546	39,546	365	
23204G-10-0	CUSTOMERS BANCORP INC		07/02/2018	Goldman Sachs	2,990.000	85,390		74,686	77,709	(3,024)			(3,024)		74,685		10,705	10,705		
12673A-10-8	CYS INVESTMENTS INC REIT		07/02/2018	Goldman Sachs	25,450.000	189,432		218,863	204,363	14,500			14,500		218,863		(29,431)	(29,431)	11,198	
12673A-10-8	CYS INVESTMENTS INC REIT		08/01/2018	Taxable Exchange	61,980.000	455,294		493,558	497,699	(4,141)			(4,141)		493,558		(38,264)	(38,264)	32,903	
23918K-10-8	DAVITA INC		10/01/2018	Various	10,540.000	734,045		737,144	761,516	(24,371)			(24,371)		737,145		(3,100)	(3,100)		
G2709G-10-7	DELPHI TECHNOLOGIES PLC	D	05/18/2018	Various	3,250.000	170,705		121,815	170,527	(48,713)			(48,713)		121,814		48,891	48,891	1,105	
25278X-10-9	DIAMONDBACK ENERGY INC		09/14/2018	Various	1,153.000	139,929		125,434	145,567	(20,133)			(20,133)		125,434		14,495	14,495	258	
252784-30-1	DIAMONDROCK HOSPITALITY CO REIT		07/02/2018	Goldman Sachs	18,460.000	222,242		180,531	208,413	(27,882)			(27,882)		180,531		41,711	41,711	6,923	
254709-10-8	DISCOVER FINANCIAL SERVICES		10/08/2018	Various	14,220.000	1,073,467		792,699	1,093,802	(301,104)			(301,104)		792,698		280,769	280,769	13,802	
257651-10-9	DONALDSON CO INC		03/06/2018	Jefferies & Company Inc	1,930.000	88,555		94,277	94,473	(196)			(196)		94,277		(5,722)	(5,722)	328	
26078J-10-0	DOWDUPONT INC		06/20/2018	Various	16,784.000	1,111,494		932,031	1,195,356	(263,326)			(263,326)		932,030		179,464	179,464	12,095	
23331A-10-9	DR HORTON INC		01/29/2018	Jefferies & Company Inc	1,752.000	86,733		63,352	89,474	(26,122)			(26,122)		63,352		23,381	23,381		
23334L-10-2	DSW INC		04/19/2018	Various	25,310.000	556,004		549,205	541,887	7,318			7,318		549,205		6,799	6,799	6,328	
267475-10-1	DYCOM INDUSTRIES INC		07/02/2018	Various	2,070.000	204,745		153,262	230,660	(77,398)			(77,398)		153,262		51,483	51,483		
26969P-10-8	EAGLE MATERIALS INC		02/20/2018	Jefferies & Company Inc	1,151.000	123,549		118,040	130,408	(12,368)			(12,368)		118,040		5,509	5,509	115	
269796-10-8	EAGLE PHARMACEUTICALS INC/DE		10/30/2018	Various	1,680.000	84,597		118,714	89,746	28,968			28,968		118,714		(34,117)	(34,117)		
278642-10-3	EBAY INC		11/14/2018	Various	46,242.000	1,631,529		1,624,285	1,745,173	(120,888)			(120,888)		1,624,285		7,244	7,244		
28470R-10-2	ELDORADO RESORTS INC		08/02/2018	Jefferies & Company Inc	1,909.000	77,295		52,951	63,284	(10,332)			(10,332)		52,952		24,343	24,343		
26856L-10-3	ELF BEAUTY INC		04/20/2018	Various	17,730.000	335,799		395,942	395,556	386			386		395,942		(60,143)	(60,143)		
290890-10-5	EMERGENT BIOSOLUTIONS INC		07/02/2018	Goldman Sachs	3,120.000	159,488		130,603	144,986	(14,384)			(14,384)		130,602		28,886	28,886		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29404K-10-6	ENVESTNET INC		07/30/2018	Various	5,150.000	290,581		170,699	256,727	(86,028)			(86,028)		170,699		119,882	119,882		
29414B-10-4	EPAM SYSTEMS INC		10/24/2018	Jefferies & Company Inc	1,233.000	142,169		106,034	132,461	(26,427)			(26,427)		106,034		36,135	36,135		
294429-10-5	EQUIFAX INC		06/26/2018	Various	6,345.000	739,366		666,643	748,203	(81,559)			(81,559)		666,644		72,722	72,722	2,582	
G3198U-10-2	ESSENT GROUP LTD	D	03/15/2018	Jefferies & Company Inc	2,816.000	119,114		110,729	122,271	(11,541)			(11,541)		110,730		8,384	8,384		
29786A-10-6	ETSY INC		11/07/2018	Various	18,870.000	758,857		366,103	385,892	(19,789)			(19,789)		366,103		392,754	392,754		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO		05/01/2018	Jefferies & Company Inc	3,702.000	76,395		75,392	87,775	(12,382)			(12,382)		75,393		1,002	1,002		
30063P-10-5	EXACT SCIENCES CORP		07/19/2018	Various	7,644.000	460,700		272,755	401,615	(128,861)			(128,861)		272,754		187,946	187,946		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		05/08/2018	Various	17,429.000	1,282,276		1,290,111	1,300,901	(10,789)			(10,789)		1,290,112		(7,836)	(7,836)		
30303M-10-2	FACEBOOK INC		07/11/2018	Various	10,760.000	1,915,748		819,101	1,898,710	(1,079,609)			(1,079,609)		819,101		1,096,647	1,096,647		
311900-10-4	FASTENAL CO		07/02/2018	J.P. Morgan Clearing Corp	5,330.000	255,798		227,644	291,498	(63,853)			(63,853)		227,645		28,153	28,153	3,944	
30255G-10-3	FCB FINANCIAL HOLDINGS INC		12/27/2018	Various	9,490.000	406,995		392,847	482,092	(89,245)			(89,245)		392,847		14,148	14,148		
32008D-10-6	FIRST DATA CORP		03/28/2018	Various	16,750.000	264,552		304,064	279,892	24,171			24,171		304,063		(39,511)	(39,511)		
338307-10-1	FIVE9 INC		08/28/2018	Jefferies & Company Inc	2,343.000	83,942		50,834	58,294	(7,460)			(7,460)		50,834		33,108	33,108		
Y2573F-10-2	FLEXTRONICS INTL LTD	D	05/01/2018	Various	26,759.000	439,129		397,647	481,391	(83,742)			(83,742)		397,649		41,480	41,480		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		07/02/2018	Various	10,980.000	263,844		196,434	282,185	(85,752)			(85,752)		196,433		67,411	67,411	7,953	
356108-10-0	FREDS INC		05/04/2018	Various	32,980.000	61,750		284,773	133,569	151,204			151,204		284,773		(223,023)	(223,023)		
B44170-10-6	GALAPAGOS NV	B	08/03/2018	Various	2,000.000	205,394		175,986	191,929	(10,170)			(10,170)	(3,523)	175,985	(2,251)	31,660	29,409		
36555P-10-7	GARDNER DENVER HOLDINGS INC		06/12/2018	Jefferies & Company Inc	3,562.000	109,904		96,384	120,859	(24,475)			(24,475)		96,384		13,520	13,520		
H2906T-10-9	GARMIN LTD	D	06/25/2018	Jefferies & Company Inc	346.000	20,756		20,431	20,612	(181)			(181)		20,431		325	325	322	
36164Y-10-1	GCP APPLIED TECHNOLOGIES		03/16/2018	Various	6,528.000	208,450		156,888	208,243	(51,355)			(51,355)		156,888		51,562	51,562		
368736-10-4	GENERAC HOLDINGS INC		08/02/2018	Various	5,740.000	300,296		211,287	284,244	(72,958)			(72,958)		211,286		89,010	89,010		
369550-10-8	GENERAL DYNAMICS CORPORATION		07/06/2018	Various	1,456.000	305,091		200,491	296,224	(95,733)			(95,733)		200,491		104,600	104,600	2,385	
369604-10-3	GENERAL ELECTRIC CO		06/29/2018	Various	99,831.000	1,407,390		2,707,474	1,742,052	965,423			965,423		2,707,475		(1,300,085)	(1,300,085)	31,470	
371559-10-5	GENESEE & WYOMING INC		07/05/2018	Various	4,020.000	327,048		255,175	316,495	(61,320)			(61,320)		255,175		71,873	71,873		
375558-10-3	GILEAD SCIENCES INC		07/02/2018	J.P. Morgan Clearing Corp	4,720.000	334,048		303,415	338,141	(34,726)			(34,726)		303,415		30,633	30,633	5,381	
377316-10-4	GLATFELTER		03/09/2018	Various	15,315.000	327,908		317,075	328,354	(11,278)			(11,278)		317,076		10,832	10,832	1,991	
37940X-10-2	GLOBAL PAYMENTS INC		12/17/2018	Jefferies & Company Inc	655.000	70,670		63,783	65,657	(1,874)			(1,874)		63,783		6,887	6,887	15	
38388F-10-8	GRACE WR & CO		04/24/2018	Various	2,226.000	147,854		155,252	156,109	(858)			(858)		155,251		(7,397)	(7,397)	304	
384109-10-4	GRACO INC		10/11/2018	Jefferies & Company Inc	1,455.000	64,491		58,248	65,795	(7,547)			(7,547)		58,248		6,243	6,243	484	
38526M-10-6	GRAND CANYON EDUCATION INC		06/25/2018	Jefferies & Company Inc	795.000	79,075		46,923	71,177	(24,254)			(24,254)		46,923		32,152	32,152		
393657-10-1	GREENBRIER COMPANIES INC		10/09/2018	Various	3,750.000	204,973		147,829	199,875	(52,046)			(52,046)		147,829		57,144	57,144	1,870	
398905-10-9	GROUP 1 AUTOMOTIVE INC		10/26/2018	Various	12,330.000	718,430		737,408	875,060	(137,652)			(137,652)		737,408		(18,978)	(18,978)	8,684	
362393-10-0	GTT COMMUNICATIONS INC		07/03/2018	Jefferies & Company Inc	3,039.000	140,454		68,438	142,681	(74,243)			(74,243)		68,438		72,016	72,016		
40171V-10-0	GUIDEWIRE SOFTWARE INC		09/06/2018	Jefferies & Company Inc	768.000	68,138		63,095	57,032	6,064			6,064		63,096		5,042	5,042		
40637H-10-9	HALOZYME THERAPEUTICS INC		04/18/2018	Various	3,483.000	68,489		27,312	70,566	(43,254)			(43,254)		27,312		41,177	41,177		
40416M-10-5	HD SUPPLY HOLDINGS INC		12/03/2018	Various	10,790.000	451,469		360,315	431,924	(71,609)			(71,609)		360,315		91,154	91,154		
422806-10-9	HEICO CORP		12/20/2018	Various	1,630.000	182,783		129,823	153,790	(23,968)			(23,968)		129,822		52,961	52,961	184	
40434L-10-5	HEWLETT-PACKARD CO		08/23/2018	Various	5,398.000	121,686		86,839	113,412	(26,573)			(26,573)		86,839		34,847	34,847	1,653	
44109J-10-6	HOSTESS BRANDS INC		05/08/2018	Various	60,040.000	839,805		902,760	889,192	13,568			13,568		902,760		(62,955)	(62,955)		
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO		11/30/2018	Various	19,030.000	156,439		208,962	176,979	31,983			31,983		208,962		(52,523)	(52,523)		
447011-10-7	HUNTSMAN CORP		10/29/2018	Various	7,303.000	210,611		230,994	243,117	(12,123)			(12,123)		230,994		(20,383)	(20,383)	1,942	
450828-10-8	IBERIABANK CORP		07/02/2018	Goldman Sachs	1,870.000	141,925		122,674	144,925	(22,251)			(22,251)		122,674		19,251	19,251	2,113	
45167R-10-4	IDEX CORP		05/18/2018	Jefferies & Company Inc	587.000	81,040		61,391	77,466	(16,075)			(16,075)		61,391		19,649	19,649	369	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45780L-10-4	INOGEN INC		12/20/2018	Jefferies & Company Inc	1,093.000	180,976		103,630	130,155	(26,524)			(26,524)		103,631		77,345	77,345		
45784P-10-1	INSULET CORP		11/19/2018	Jefferies & Company Inc	2,815.000	237,605		151,299	194,235	(42,936)			(42,936)		151,299		86,306	86,306		
45866F-10-4	INTERCONTINENTAL EXCHANGE		12/21/2018	Various	22,968.000	1,748,927		1,391,520	1,620,622	(229,102)			(229,102)		1,391,520		357,407	357,407	14,119	
460146-10-3	INTERNATIONAL PAPER COMPANY		08/06/2018	Various	11,584.000	616,593		632,228	671,178	(38,949)			(38,949)		632,229		(15,636)	(15,636)	9,376	
46122T-10-2	INTREXON CORP		12/19/2018	Various	5,736.000	85,009		190,457	66,079	124,379			124,379		190,458		(105,449)	(105,449)		
46120E-60-2	INTUITIVE SURGICAL INC		06/25/2018	Jefferies & Company Inc	167.000	72,698		45,056	60,945	(15,889)			(15,889)		45,056		27,642	27,642		
46187W-10-7	INVITATION HOMES INC		01/09/2018	Jefferies & Company Inc	5,362.000	122,949		117,257	126,382	(9,125)			(9,125)		117,257		5,692	5,692		
44980X-10-9	IPG PHOTONICS CORP		02/08/2018	Jefferies & Company Inc	291.000	67,212		41,717	62,312	(20,595)			(20,595)		41,717		25,495	25,495		
464287-68-9	ISHARES		12/21/2018	Weeden & Co	553.000	80,065		39,664	87,468	(47,804)			(47,804)		39,664		40,401	40,401	1,600	
48123V-10-2	J2 GLOBAL INC		07/19/2018	Various	3,340.000	289,975		228,229	250,600	(22,371)			(22,371)		228,229		61,746	61,746	2,739	
469814-10-7	JACOBS ENGINEERING GROUP INC		03/23/2018	Jefferies & Company Inc	1,376.000	78,434		90,157	90,761	(604)			(604)		90,157		(11,723)	(11,723)	196	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD	D	07/02/2018	Various	6,260.000	223,030		166,771	250,463	(83,692)			(83,692)		166,771		56,259	56,259	1,152	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP		05/02/2018	Jefferies & Company Inc	662.000	60,328		49,230	73,350	(24,120)			(24,120)		49,230		11,098	11,098	63	
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	02/12/2018	Various	26,542.000	1,046,500		998,356	1,011,516	(13,160)			(13,160)		998,356		48,144	48,144	6,846	
483007-70-4	KAISER ALUMINUM CORP		07/02/2018	Goldman Sachs	1,780.000	184,636		140,667	190,193	(49,526)			(49,526)		140,667		43,969	43,969	1,958	
48242W-10-6	KBR INC		07/02/2018	Goldman Sachs	8,550.000	151,815		134,678	169,547	(34,868)			(34,868)		134,679		17,136	17,136	2,052	
48669A-10-8	KEANE GROUP INC		01/24/2018	Jefferies & Company Inc	4,633.000	82,259		78,245	88,073	(9,828)			(9,828)		78,245		4,014	4,014		
482480-10-0	KLA-TENCOR CORP		02/08/2018	Jefferies & Company Inc	673.000	66,957		65,358	70,713	(5,354)			(5,354)		65,359		1,598	1,598		
499049-10-4	KNIGHT SWIFT TRANSPORTATION		04/26/2018	Jefferies & Company Inc	1,656.000	68,513		71,370	72,401	(1,031)			(1,031)		71,370		(2,857)	(2,857)	93	
500643-20-0	KORN FERRY		11/07/2018	Various	9,900.000	603,058		239,923	409,662	(169,739)			(169,739)		239,923		363,135	363,135	2,679	
500754-10-6	KRAFT HEINZ CO THE		07/02/2018	J.P. Morgan Clearing Corp	6,340.000	392,733		463,871	492,999	(29,127)			(29,127)		463,872		(71,139)	(71,139)	7,925	
50420D-10-8	LA QUINTA HOLDINGS INC		05/31/2018	Various	9,524.000	103,779		94,802	107,465	(12,663)			(12,663)		94,802		8,977	8,977		
50420D-10-8	LA QUINTA HOLDINGS INC		05/31/2018	Spin Off	0.000	62,063		62,063	68,348	(6,285)			(6,285)		62,063					
50540R-40-9	LABORATORY CORP OF AMERICA		12/14/2018	Various	2,281.000	369,065		309,622	363,842	(54,220)			(54,220)		309,622		59,443	59,443		
513272-10-4	LAMB WESTON HLD		08/24/2018	Jefferies & Company Inc	1,691.000	112,723		71,748	95,457	(23,709)			(23,709)		71,748		40,975	40,975	798	
53220K-50-4	LIGAND PHARMACEUTICALS		11/07/2018	Various	1,090.000	227,711		157,758	149,254	8,504			8,504		157,758		69,953	69,953		
538034-10-9	LIVE NATION INC		06/25/2018	Jefferies & Company Inc	4,022.000	169,160		140,130	171,216	(31,086)			(31,086)		140,130		29,030	29,030		
53803X-10-5	LIVE OAK BANCSHARES INC		10/19/2018	Jefferies & Company Inc	4,537.000	115,802		107,608	108,207	(600)			(600)		107,607		8,195	8,195	281	
539830-10-9	LOCKHEED MARTIN CORP		07/02/2018	J.P. Morgan Clearing Corp	2,290.000	680,611		477,830	735,204	(257,375)			(257,375)		477,829		202,782	202,782	9,160	
54142L-10-9	LOGMEIN INC		02/20/2018	Jefferies & Company Inc	701.000	82,918		82,379	80,265	2,114			2,114		82,379		539	539	162	
546347-10-5	LOUISIANA-PACIFIC CORP		01/02/2018	Various	1,615.000	42,729		38,570	42,410	(3,840)			(3,840)		38,570		4,159	4,159		
548661-10-7	LOWES COS INC		08/23/2018	Various	6,880.000	657,745		497,174	639,427	(142,253)			(142,253)		497,174		160,571	160,571	5,958	
548862-10-1	LOXO ONCOLOGY INC		09/04/2018	Jefferies & Company Inc	1,539.000	209,399		116,162	129,553	(13,391)			(13,391)		116,162		93,237	93,237		
550021-10-9	LULULEMON ATHLETICA INC		12/07/2018	Jefferies & Company Inc	1,034.000	115,767		76,340	81,263	(4,922)			(4,922)		76,341		39,426	39,426		
559080-10-6	MAGELLAN MIDSTREAM PARTNERS		07/02/2018	Various	9,905.000	679,513		751,103	702,660	48,443			48,443		751,103		(71,590)	(71,590)	18,399	
563571-40-5	MANITOWOC CO INC		01/17/2018	Various	(1,771.000)	(70,651)		(50,916)	(70,651)	19,735			19,735		(50,916)		(19,735)	(19,735)		
56585A-10-2	MARATHON PETROLEUM CORP		04/30/2018	Various	9,475.000	691,987		469,724	625,161	(155,437)			(155,437)		469,724		222,263	222,263	1,450	
57060D-10-8	MARKETAXESS HOLDINGS INC		06/25/2018	Jefferies & Company Inc	219.000	44,674		36,668	44,183	(7,515)			(7,515)		36,668		8,006	8,006	96	
571748-10-2	MARSH & MCLENNAN COS INC		12/03/2018	Various	17,240.000	1,430,862		1,005,501	1,403,163	(397,663)			(397,663)		1,005,500		425,362	425,362	20,359	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
573284-10-6	MARTIN MARIETTA MATERIALS INC		10/19/2018	Various	1,637.000	325,203		323,784	361,842	(38,058)			(38,058)		323,784		1,419	1,419	1,242	
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	D	04/03/2018	Jefferies & Company Inc	2,773.000	56,425		63,803	59,537	4,267			4,267		63,804		(7,379)	(7,379)	319	
574599-10-6	MASCO CORP		04/20/2018	Jefferies & Company Inc	2,612.000	108,133		98,873	114,771	(15,898)			(15,898)		98,873		9,260	9,260	423	
575385-10-9	MASONITE INTERNATIONAL CORP	A	07/02/2018	Goldman Sachs	2,510.000	180,836		158,671	186,116	(27,446)			(27,446)		158,670		22,166	22,166		
576323-10-9	MASTEC INC		04/16/2018	Jefferies & Company Inc	1,953.000	91,090		91,535	95,600	(4,065)			(4,065)		91,535		(445)	(445)		
576485-20-5	MATADOR RESOURCES CO		11/07/2018	Various	8,250.000	240,941		220,089	256,822	(36,734)			(36,734)		220,088		20,853	20,853		
577128-10-1	MATTHEWS INTERNATIONAL CORP		03/23/2018	Various	9,000.000	470,031		482,459	475,200	7,259			7,259		482,459		(12,428)	(12,428)	1,710	
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/23/2018	Various	12,330.000	677,092		529,798	644,612	(114,814)			(114,814)		529,798		147,294	147,294	5,044	
57776J-10-0	MAXLINEAR INC CLASS A		03/27/2018	Various	18,140.000	437,117		408,017	479,259	(71,242)			(71,242)		408,017		29,100	29,100		
55264U-10-8	MB FINANCIAL INC		05/21/2018	Various	13,550.000	672,089		499,902	603,246	(103,344)			(103,344)		499,902		172,187	172,187	3,252	
580135-10-1	MCDONALDS CORP		12/27/2018	Various	12,860.000	2,065,347		1,575,887	2,213,463	(637,576)			(637,576)		1,575,887		489,460	489,460	31,880	
584688-10-5	MEDICINES CO		09/05/2018	Various	1,037.000	33,192		54,396	28,351	26,045			26,045		54,396		(21,204)	(21,204)		
58933Y-10-5	MERCK & CO INC		07/02/2018	Various	18,340.000	1,109,682		1,078,889	1,031,992	46,898			46,898		1,078,890		30,792	30,792	20,995	
589378-10-8	MERCURY COMPUTER SYSTEMS INC		04/18/2018	Jefferies & Company Inc	2,211.000	97,641		79,910	113,535	(33,624)			(33,624)		79,911		17,730	17,730		
59156R-10-8	METLIFE INC		02/13/2018	Various	16,970.000	792,846		721,209	858,003	(136,794)			(136,794)		721,209		71,637	71,637	3,956	
592688-10-5	METTLER TOLEDO INTERNATIONAL I		03/23/2018	Jefferies & Company Inc	216.000	128,538		83,292	133,816	(50,524)			(50,524)		83,292		45,246	45,246		
552953-10-1	MGM MIRAGE INC		08/17/2018	Various	9,644.000	289,174		305,445	322,013	(16,568)			(16,568)		305,445		(16,271)	(16,271)	1,994	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT REIT		09/27/2018	Various	8,240.000	833,454		791,958	828,614	(36,656)			(36,656)		791,958		41,496	41,496	19,686	
55306N-10-4	MKS INSTRUMENTS INC		11/07/2018	RBC Capital Markets	2,180.000	206,108		74,727	206,010	(131,283)			(131,283)		74,727		131,381	131,381	852	
60855R-10-0	MOLINA HEALTHCARE INC		08/14/2018	Various	3,075.000	283,394		225,155	235,791	(10,636)			(10,636)		225,155		58,239	58,239		
609207-10-5	MONDELEZ INTERNATIONAL-W/I		06/14/2018	Various	37,790.000	1,511,240		1,379,178	1,617,413	(238,234)			(238,234)		1,379,179		132,061	132,061	16,089	
609839-10-5	MONOLITHIC POWER SYSTEMS INC		10/24/2018	Jefferies & Company Inc	569.000	64,469		59,021	63,933	(4,912)			(4,912)		59,021		5,448	5,448	540	
620076-30-7	MOTOROLA SOLUTIONS INC		07/02/2018	J.P. Morgan Clearing Corp	6,180.000	714,407		557,055	558,302	(1,246)			(1,246)		557,056		157,351	157,351	9,641	
55354G-10-0	MSCI INC		12/17/2018	Jefferies & Company Inc	389.000	59,236		39,044	49,224	(10,180)			(10,180)		39,044		20,192	20,192	485	
626755-10-2	MURPHY USA INC		08/28/2018	Various	3,799.000	309,613		267,096	305,288	(38,191)			(38,191)		267,097		42,516	42,516		
62857M-10-5	MYOKARDIA INC		06/25/2018	Jefferies & Company Inc	362.000	17,512		13,476	15,240	(1,764)			(1,764)		13,476		4,036	4,036		
G6S9A7-12-0	NATIONAL GRID PLC	B	11/27/2018	Various	92,310.000	1,007,820		1,177,244	1,018,432	200,245			200,245	(115,759)	1,177,244	74,326	(243,750)	(169,424)	49,263	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		07/02/2018	Various	9,540.000	278,800		123,871	260,060	(136,189)			(136,189)		123,871		154,929	154,929	4,406	
63934E-10-8	NAVISTAR INTERNATIONAL CORP		07/02/2018	Goldman Sachs	3,190.000	129,885		94,407	136,787	(42,380)			(42,380)		94,407		35,478	35,478		
64110D-10-4	NETAPP INC		10/23/2018	Jefferies & Company Inc	1,441.000	109,650		76,439	79,717	(3,277)			(3,277)		76,440		33,210	33,210	835	
64125C-10-9	NEUROCRINE BIOSCIENCES INC		11/14/2018	Jefferies & Company Inc	1,387.000	140,441		80,409	107,617	(27,208)			(27,208)		80,409		60,032	60,032		
G6518L-10-8	NIELSEN HOLDINGS PLC	D	07/02/2018	Various	13,580.000	422,926		586,500	494,312	92,188			92,188		586,500		(163,574)	(163,574)	6,462	
65506L-10-5	NOBLE MIDSTREAM PARTNERS LP		07/02/2018	Goldman Sachs	2,855.000	146,426		74,344	142,750	(68,406)			(68,406)		74,344		72,082	72,082	2,853	
655663-10-2	NORDSON CORP		02/23/2018	Jefferies & Company Inc	465.000	62,757		68,642	68,076	566			566		68,642		(5,885)	(5,885)	272	
668074-30-5	NORTHWESTERN CORP		12/20/2018	Various	8,750.000	503,583		513,942	522,375	(8,433)			(8,433)		513,942		(10,359)	(10,359)	10,742	
67059N-10-8	NUTANIX INC		09/17/2018	Jefferies & Company Inc	6,428.000	325,768		224,108	226,780	(2,672)			(2,672)		224,108		101,660	101,660		
670704-10-5	NUVASIVE INC		04/25/2018	Various	9,810.000	524,241		659,350	573,787	85,563			85,563		659,350		(135,109)	(135,109)		
67072V-10-3	NXSTAGE MEDICAL INC		07/27/2018	Various	9,300.000	257,563		210,049	225,340	(15,290)			(15,290)		210,050		47,513	47,513		
67103H-10-7	O'REILLY AUTOMOTIVE INC		12/07/2018	Various	4,670.000	1,355,059		996,656	1,123,322	(126,666)			(126,666)		996,656		358,403	358,403		
675234-10-8	OCEANFIRST FINANCIAL CORP		07/02/2018	Various	9,130.000	273,563		262,798	239,662	23,136			23,136		262,798		10,765	10,765	2,739	
679580-10-0	OLD DOMINION FREIGHT LINE INC		08/24/2018	Jefferies & Company Inc	1,465.000	214,541		127,322	192,721	(65,399)			(65,399)		127,322		87,219	87,219	81	
680665-20-5	OLIN CORP		10/01/2018	Various	14,621.000	418,495		368,844	520,215	(151,371)			(151,371)		368,844		49,651	49,651	7,044	
682159-10-8	ON ASSIGNMENT INC		02/02/2018	Various	1,530.000	114,947		55,798	98,334	(42,535)			(42,535)		55,799		59,148	59,148		
682159-10-8	ON ASSIGNMENT INC		04/02/2018	Tax Free Exchange	13,160.000	527,049		527,049	845,793	(318,744)			(318,744)		527,049					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
682189-10-5	ON SEMICONDUCTOR CORP		05/11/2018	Jefferies & Company Inc	7,838.000	184,680		125,668	164,127	(38,459)			(38,459)		125,668		59,012	59,012		
68557N-10-3	ORBITAL ATK INC		01/02/2018	Bank of America Securities	140.000	18,470		14,171	18,409	(4,239)			(4,239)		14,170		4,300	4,300		
68633D-10-3	ORITANI FINANCIAL CORP		03/23/2018	Various	17,080.000	270,780		279,391	280,111	(721)			(721)		279,390		(8,610)	(8,610)	4,270	
688239-20-1	OSHKOSH CORP		04/24/2018	Jefferies & Company Inc	1,653.000	135,577		108,885	150,241	(41,356)			(41,356)		108,885		26,692	26,692	374	
690742-10-1	OWENS CORNING INC		10/24/2018	Various	5,706.000	308,169		298,860	524,609	(225,749)			(225,749)		298,860		9,309	9,309	4,026	
695156-10-9	PACKAGING CORP OF AMERICA		10/10/2018	Various	3,161.000	347,065		311,613	381,059	(69,446)			(69,446)		311,613		35,452	35,452	6,383	
698813-10-2	PAPA JOHNS INTERNATIONAL INC		02/07/2018	Various	7,170.000	414,240		521,787	402,309	119,478			119,478		521,787		(107,547)	(107,547)		
70438V-10-6	PAYLOCITY HOLDING CORP		11/07/2018	Various	3,230.000	198,275		99,967	152,326	(52,360)			(52,360)		99,966		98,309	98,309		
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		06/27/2018	Various	20,959.000	1,725,376		818,885	1,543,002	(724,116)			(724,116)		818,886		906,490	906,490		
705573-10-3	PEGASYSTEMS INC		11/07/2018	Various	5,990.000	352,403		203,591	282,428	(78,837)			(78,837)		203,591		148,812	148,812	458	
707569-10-9	PENN NATIONAL GAMING INC		02/08/2018	Jefferies & Company Inc	3,978.000	116,940		89,066	124,631	(35,565)			(35,565)		89,066		27,874	27,874		
G7S00T-10-4	PENTAIR INC		05/11/2018	Various	6,581.000	327,370		337,644	342,269	(4,625)			(4,625)		337,644		(10,274)	(10,274)	4,607	
G7S00T-10-4	PENTAIR INC		05/01/2018	Spin Off	0.000	121,022		121,022	122,481	(1,459)			(1,459)		121,022					
713448-10-8	PEPSICO INC		07/02/2018	Various	17,771.000	1,834,646		1,752,087	2,131,098	(379,011)			(379,011)		1,752,087		82,559	82,559	34,874	
69331C-10-8	PG&E CORP		05/30/2018	Various	26,008.000	1,124,441		1,499,037	1,165,939	333,098			333,098		1,499,037		(374,596)	(374,596)		
718172-10-9	PHILIP MORRIS INTERNATIONAL		09/26/2018	Various	11,970.000	968,535		1,023,099	1,264,630	(241,531)			(241,531)		1,023,099		(54,564)	(54,564)	41,849	
72703H-10-1	PLANET FITNESS INC		06/25/2018	Jefferies & Company Inc	1,946.000	66,400		44,712	67,390	(22,678)			(22,678)		44,712		21,688	21,688		
731068-10-2	POLARIS INDUSTRIES INC		06/25/2018	Jefferies & Company Inc	1,117.000	120,810		122,131	138,496	(16,366)			(16,366)		122,130		(1,320)	(1,320)	682	
73278L-10-5	POOL CORP		10/17/2018	Jefferies & Company Inc	543.000	79,458		54,889	70,399	(15,511)			(15,511)		54,888		24,570	24,570	512	
737446-10-4	POST HOLIDINGS INC		08/02/2018	Various	1,966.000	162,457		150,560	155,766	(5,206)			(5,206)		150,560		11,897	11,897		
693506-10-7	PPG INDUSTRIES INC		10/19/2018	Various	9,290.000	977,252		958,001	1,085,258	(127,257)			(127,257)		958,001		19,251	19,251	7,544	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE I		05/02/2018	Various	22,722.000	789,914		1,148,631	1,009,084	139,547			139,547		1,148,631		(358,717)	(358,717)		
743315-10-3	PROGRESSIVE CORP		11/20/2018	Various	17,550.000	1,082,536		544,871	988,415	(443,545)			(443,545)		544,870		537,666	537,666	19,738	
743424-10-3	PROOFPOINT INC		07/30/2018	Various	7,444.000	887,054		481,859	661,101	(179,242)			(179,242)		481,859		405,195	405,195		
745867-10-1	PULTE HOMES INC		02/02/2018	Jefferies & Company Inc	2,532.000	78,356		60,606	84,189	(23,583)			(23,583)		60,606		17,750	17,750	228	
693656-10-0	PVH CORP		08/30/2018	Jefferies & Company Inc	794.000	116,739		99,536	108,945	(9,409)			(9,409)		99,536		17,203	17,203	46	
74736L-10-9	Q2 HOLDINGS INC		12/12/2018	Various	6,984.000	408,894		285,413	257,361	28,052			28,052		285,413		123,481	123,481		
74736A-10-3	QTS REALTY TRUST INC		01/11/2018	Jefferies & Company Inc	1,241.000	64,434		72,439	67,213	5,227			5,227		72,440		(8,006)	(8,006)	484	
74838J-10-1	QUIDEL CORP		11/07/2018	Various	5,360.000	368,520		213,620	232,356	(18,736)			(18,736)		213,620		154,900	154,900		
75605Y-10-6	REALOGY HOLDINGS CORP		08/01/2018	Various	18,230.000	408,190		478,948	483,095	(4,147)			(4,147)		478,948		(70,758)	(70,758)	3,281	
75700L-10-8	RED ROCK RESORTS INC		09/05/2018	Jefferies & Company Inc	2,126.000	67,498		57,251	71,732	(14,480)			(14,480)		57,252		10,246	10,246	401	
75972A-30-1	RENEWABLE ENERGY GROUP INC		11/07/2018	Various	24,380.000	586,031		232,033	287,684	(55,651)			(55,651)		232,033		353,998	353,998		
760759-10-0	REPUBLIC SERVICES INC		07/02/2018	J.P. Morgan Clearing Corp	3,800.000	260,467		149,058	256,918	(107,860)			(107,860)		149,058		111,409	111,409	3,933	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		02/07/2018	Jefferies & Company Inc	3,271.000	91,001		90,957	95,382	(4,425)			(4,425)		90,957		44	44	474	
76169B-10-2	REXNORD CORP		07/02/2018	Goldman Sachs	5,780.000	166,095		114,339	150,395	(36,057)			(36,057)		114,338		51,757	51,757		
766582-10-0	RIGNET INC		06/27/2018	Various	7,160.000	87,989		138,178	107,042	31,136			31,136		138,178		(50,189)	(50,189)		
76680R-20-6	RINGCENTRAL INC-CLASS A		10/19/2018	Jefferies & Company Inc	2,957.000	204,723		116,939	143,119	(26,180)			(26,180)		116,939		87,784	87,784		
77543R-10-2	ROKU INC		01/12/2018	Jefferies & Company Inc	3,202.000	148,989		149,273	165,800	(16,526)			(16,526)		149,274		(285)	(285)		
78409V-10-4	S&P GLOBAL INC		12/06/2018	Various	7,205.000	1,422,562		546,659	1,220,528	(673,868)			(673,868)		546,660		875,902	875,902	6,654	
786CVR-20-9	SAFEWAY INC		02/23/2018	Corporate Action	1,700.000	1,588			1,725	(1,725)			(1,725)				1,588	1,588		
786CVR-30-8	SAFEWAY INC		04/09/2018	Corporate Action	1,700.000	5			83	(83)			(83)				5	5		
78667J-10-8	SAGE THERAPEUTICS INC		11/14/2018	Various	2,362.000	328,187		183,843	389,045	(205,202)			(205,202)		183,843		144,344	144,344		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
803607-10-0	SAREPTA THERAPEUTICS INC		09/11/2018	Jefferies & Company Inc	2,134.000	222,652		88,211	118,736	(30,525)			(30,525)		88,211		134,441	134,441		
78410G-10-4	SBA COMMUNICATIONS CORP		10/22/2018	Various	3,744.000	606,324		456,560	611,620	(155,060)			(155,060)		456,560		149,764	149,764		
806857-10-8	SCHLUMBERGER LTD	C	02/01/2018	Various	26,960.000	2,021,808		1,761,650	1,816,834	(55,184)			(55,184)		1,761,650		260,158	260,158	13,385	
816850-10-1	SEMTECH CORP		08/21/2018	Various	19,820.000	903,565		666,314	677,843	(11,530)			(11,530)		666,313		237,252	237,252		
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		10/11/2018	Jefferies & Company Inc	882.000	65,897		42,383	67,649	(25,266)			(25,266)		42,383		23,514	23,514		
830566-10-5	SKECHERS USA INC		07/19/2018	Jefferies & Company Inc	3,147.000	95,178		110,165	119,082	(8,917)			(8,917)		110,165		(14,987)	(14,987)		
831865-20-9	SMITH A O CORP		07/02/2018	Jefferies & Company Inc	2,031.000	124,634		101,302	124,460	(23,157)			(23,157)		101,303		23,331	23,331	409	
833635-10-5	SOCIEDAD QUIMICA MINERA DE CHI	D	02/06/2018	Various	4,444.000	248,061		264,743	263,841	902			902		264,743		(16,682)	(16,682)		
835451-10-5	SONIC CORP		06/12/2018	Various	22,120.000	611,352		600,892	607,858	(6,966)			(6,966)		600,892		10,460	10,460	5,923	
848577-10-2	SPIRIT AIRLINES INC		11/29/2018	Various	10,490.000	451,002		462,548	470,477	(7,929)			(7,929)		462,548		(11,546)	(11,546)		
848637-10-4	SPLUNK INC		07/30/2018	Jefferies & Company Inc	1,784.000	179,281		130,784	147,786	(17,002)			(17,002)		130,784		48,497	48,497		
852234-10-3	SQUARE INC		07/18/2018	Jefferies & Company Inc	1,334.000	79,489		25,021	46,250	(21,229)			(21,229)		25,021		54,468	54,468		
858119-10-0	STEEL DYNAMICS INC		08/15/2018	Jefferies & Company Inc	1,462.000	65,246		63,668	63,056	612			612		63,668		1,578	1,578	677	
85917A-10-0	STERLING BANCORP/DE		11/07/2018	Various	7,410.000	172,657		173,121	182,286	(9,165)			(9,165)		173,121		(464)	(464)	1,105	
860630-10-2	STIFEL FINANCIAL CORP		07/02/2018	Goldman Sachs	2,940.000	153,236		102,910	175,107	(72,197)			(72,197)		102,910		50,326	50,326	706	
863667-10-1	STRYKER CORP		08/01/2018	Various	8,040.000	1,341,905		926,691	1,244,914	(318,223)			(318,223)		926,691		415,214	415,214	10,237	
864482-10-4	SUBURBAN PROPANE PARTNERS LP		07/02/2018	Various	9,685.000	227,049		278,091	234,571	43,520			43,520		278,091		(51,042)	(51,042)	11,622	
86614U-10-0	SUMMIT MATERIALS INC		10/11/2018	Various	6,834.000	188,372		131,550	214,860	(83,311)			(83,311)		131,549		56,823	56,823		
867224-10-7	SUNCOR ENERGY INC	A	07/02/2018	J.P. Morgan Clearing Corp	18,540.000	746,450		588,692	680,790	(92,097)			(92,097)		588,693		157,757	157,757	8,656	
867914-10-3	SUNTRUST BANK		07/02/2018	J.P. Morgan Clearing Corp	5,290.000	352,136		200,212	341,681	(141,470)			(141,470)		200,211		151,925	151,925	4,232	
78486Q-10-1	SVB FINANCIAL GROUP		12/07/2018	Jefferies & Company Inc	666.000	162,379		135,696	155,690	(19,995)			(19,995)		135,695		26,684	26,684		
871607-10-7	SYNOPSYS INC		07/06/2018	Jefferies & Company Inc	1,239.000	103,475		93,239	105,613	(12,373)			(12,373)		93,240		10,235	10,235		
88076W-10-3	TERADATA CORP		11/26/2018	Various	13,400.000	507,175		460,381	515,364	(54,983)			(54,983)		460,381		46,794	46,794		
882681-10-9	TEXAS ROADHOUSE INC		12/17/2018	Various	5,140.000	334,454		221,232	270,775	(49,543)			(49,543)		221,232		113,222	113,222	3,133	
88338N-10-7	THERAPUTICSMD INC		07/02/2018	Goldman Sachs	13,210.000	83,563		92,496	79,788	12,708			12,708		92,496		(8,933)	(8,933)		
885160-10-1	THOR INDUSTRIES INC		03/08/2018	Jefferies & Company Inc	1,249.000	160,929		134,722	188,249	(53,527)			(53,527)		134,722		26,207	26,207	462	
M87915-27-4	TOWER SEMICONDUCTOR LTD		03/29/2018	Jefferies & Company Inc	3,629.000	104,813		99,362	123,676	(24,314)			(24,314)		99,362		5,451	5,451		
896239-10-0	TRIMBLE INCORPORATED		03/20/2018	Jefferies & Company Inc	3,183.000	121,334		109,338	129,357	(20,019)			(20,019)		109,338		11,996	11,996		
902494-10-3	TYSON FOODS INC		11/28/2018	Various	7,769.000	491,778		494,484	629,833	(135,349)			(135,349)		494,484		(2,706)	(2,706)	5,627	
911363-10-9	UNITED RENTALS INC		04/24/2018	Jefferies & Company Inc	665.000	109,435		78,396	114,320	(35,924)			(35,924)		78,396		31,039	31,039		
91324P-10-2	UNITEDHEALTH GROUP INC		12/17/2018	Various	5,830.000	1,452,525		400,234	1,285,281	(885,047)			(885,047)		400,234		1,052,291	1,052,291	12,482	
91336L-10-7	UNIVAR INC		06/14/2018	Various	3,081.000	89,251		78,837	95,388	(16,551)			(16,551)		78,837		10,414	10,414		
913456-10-9	UNIVERSAL CORP		12/19/2018	Various	7,530.000	496,585		436,438	395,324	41,113			41,113		436,437		60,148	60,148	15,003	
902973-30-4	US BANCORP		07/25/2018	Various	29,420.000	1,491,050		1,275,767	1,576,324	(300,557)			(300,557)		1,275,767		215,283	215,283	21,189	
918790-10-9	VAIL RESORTS INC		06/25/2018	Jefferies & Company Inc	334.000	78,671		63,998	70,966	(6,967)			(6,967)		63,999		14,672	14,672	559	
92276F-10-0	VENTAS INC REIT		02/08/2018	Various	9,560.000	494,018		616,830	573,695	43,135			43,135		616,830		(122,812)	(122,812)	7,552	
92343V-10-4	VERIZON COMMUNICATIONS INC		11/09/2018	Various	18,800.000	943,645		877,527	995,084	(117,557)			(117,557)		877,527		66,118	66,118	18,355	
92532W-10-3	VERSUM MATERIALS INC		04/18/2018	Pulse Trading LLC	2,171.000	82,012		47,862	82,172	(34,310)			(34,310)		47,862		34,150	34,150	109	
92839U-20-6	VISTEON CORP		09/12/2018	Various	4,771.000	579,238		417,167	597,043	(179,876)			(179,876)		417,167		162,071	162,071		
929160-10-9	VULCAN MATERIALS		07/12/2018	Various	6,565.000	840,591		479,035	842,749	(363,714)			(363,714)		479,035		361,556	361,556	3,676	
92927K-10-2	WABCO HOLDINGS INC		03/14/2018	Jefferies & Company Inc	901.000	125,324		121,258	129,294	(8,036)			(8,036)		121,258		4,066	4,066		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
94106B-10-1	WASTE CONNECTIONS IN	A	07/25/2018	Various	1,862.000	136,843		111,863	132,090	(20,227)			(20,227)		111,863		24,980	24,980	200	
G0177J-10-8	WATSON PHARMACEUTICALS INC		07/19/2018	Various	1,575.000	246,091		347,557	257,639	89,918			89,918		347,557		(101,466)	(101,466)	1,301	
947890-10-9	WEBSTER FINANCIAL CORP		08/31/2018	Various	13,060.000	807,100		449,575	733,450	(283,875)			(283,875)		449,575		357,525	357,525	5,602	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		07/03/2018	Various	40,350.000	417,432		464,293	298,590	165,703			165,703		464,293		(46,861)	(46,861)		
957638-10-9	WESTERN ALLIANCE BANCORP		07/25/2018	Jefferies & Company Inc	2,267.000	130,280		123,669	128,358	(4,689)			(4,689)		123,669		6,611	6,611		
958102-10-5	WESTERN DIGITAL CORP		07/02/2018	Various	5,413.000	445,443		421,271	430,496	(9,225)			(9,225)		421,271		24,172	24,172	6,978	
960413-10-2	WESTLAKE CHEMICAL CORP		01/18/2018	Jefferies & Company Inc	995.000	107,766		79,594	105,997	(26,403)			(26,403)		79,594		28,172	28,172		
963320-10-6	WHIRLPOOL CORP		05/04/2018	Various	7,180.000	1,181,878		1,246,857	1,210,835	36,021			36,021		1,246,856		(64,978)	(64,978)	3,399	
96758W-10-1	WIDEOPENWEST INC		03/15/2018	Various	27,428.000	215,295		429,504	289,914	139,590			139,590		429,504		(214,209)	(214,209)		
978097-10-3	WOLVERINE WORLD WIDE INC		02/21/2018	Jefferies & Company Inc	5,778.000	178,366		166,592	184,202	(17,611)			(17,611)		166,591		11,775	11,775	347	
98138H-10-1	WORKDAY INC-CLASS A		10/10/2018	Jefferies & Company Inc	916.000	113,503		100,696	93,194	7,502			7,502		100,696		12,807	12,807		
N96617-11-8	WRIGHT MEDICAL GROUP NV	D	07/17/2018	Various	6,170.000	159,186		175,249	136,974	38,275			38,275		175,249		(16,063)	(16,063)		
929328-10-2	WSFS FINANCIAL CORP		07/02/2018	Goldman Sachs	3,910.000	209,593		147,007	187,093	(40,087)			(40,087)		147,006		62,587	62,587	782	
98310W-10-8	WYNDHAM DESTINATIONS INC		05/01/2018	Various	1,737.000	198,367		120,171	201,266	(81,095)			(81,095)		120,171		78,196	78,196	1,146	
98310W-10-8	WYNDHAM DESTINATIONS INC		06/01/2018	Spin Off	0.000	136,639		136,639	160,849	(24,210)			(24,210)		136,639					
983793-10-0	XPO LOGISTICS INC		10/18/2018	Jefferies & Company Inc	3,565.000	346,055		152,705	326,518	(173,813)			(173,813)		152,705		193,350	193,350		
98419M-10-0	XYLEM INC		05/01/2018	Jefferies & Company Inc	1,187.000	86,771		65,689	80,954	(15,264)			(15,264)		65,690		21,081	21,081	234	
985817-10-5	YELP INC		11/21/2018	Various	17,450.000	694,141		690,643	732,202	(41,559)			(41,559)		690,643		3,498	3,498		
98850P-10-9	YUM CHINA HOLDINGS INC		07/25/2018	Various	8,976.000	331,582		338,300	359,219	(20,919)			(20,919)		338,300		(6,718)	(6,718)	1,280	
98986T-10-8	ZANGA INC		12/21/2018	Various	123,173.000	483,304		361,091	492,692	(131,601)			(131,601)		361,091		122,213	122,213		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						139,513,080	XXX	113,241,560	137,930,337	(24,641,569)			(24,641,569)	(119,282)	113,241,561	72,075	26,199,444	26,271,519	1,007,463	XXX
018636-10-0	AB Discovery Growth Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	28.638	362		241	311	(70)			(70)		241		120	120		
018636-40-7	AB Discovery Growth Fund - Adv		12/03/2018	VA, VASA - BUYS/SELLS	838.130	11,380		7,013	9,706	(2,692)			(2,692)		7,013		4,367	4,367		
018914-40-8	AB Discovery Value Fund - Adv		12/27/2018	VA, VASA - BUYS/SELLS	26,616.266	612,752		605,296	620,159	(14,863)			(14,863)		605,296		7,456	7,456		
018914-50-7	AB Discovery Value Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	5.711	95		120	126	(6)			(6)		120		(25)	(25)		
01853W-10-5	AB Global Bond Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	197,185.000	1,629,404		1,676,733	1,658,326	18,407			18,407		1,676,733		(47,328)	(47,328)		
01853W-70-9	AB Global Bond Fund - Adv		12/27/2018	VA, VASA - BUYS/SELLS	622,628.437	5,073,670		5,160,835	5,230,079	(69,244)			(69,244)		5,160,835		(87,166)	(87,166)		
01853W-40-2	AB Global Bond Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	50,588.401	418,006		423,774	424,943	(1,168)			(1,168)		423,774		(5,768)	(5,768)		
01859M-40-8	AB High Income Fund - Adv		12/24/2018	VA, VASA - BUYS/SELLS	23,391.635	195,068		203,039	206,548	(3,509)			(3,509)		203,039		(7,971)	(7,971)		
01879X-10-3	AB International Growth Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	2,244.896	33,087		38,140	43,798	(5,658)			(5,658)		38,140		(5,052)	(5,052)		
01879X-40-0	AB International Growth Fund - Adv		12/18/2018	VA, VASA - BUYS/SELLS	30,351.709	568,425		512,539	603,392	(90,853)			(90,853)		512,539		55,886	55,886		
01879X-50-9	AB International Growth Fund - R		10/26/2018	VA, VASA - BUYS/SELLS	2,147.185	34,483		33,004	41,290	(8,286)			(8,286)		33,004		1,479	1,479		
023375-85-0	AMCAP Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	15,539.079	477,139		423,751	474,563	(50,813)			(50,813)		423,751		53,388	53,388		
00170J-20-1	AMG Managers Brandywine Blue Fund - I		12/20/2018	VA, VASA - BUYS/SELLS	12,138.564	616,801		422,718	581,073	(158,355)			(158,355)		422,718		194,083	194,083		
00170K-84-4	AMG Renaissance Large Cap Growth Fund - N		12/18/2018	VA, VASA - BUYS/SELLS	14,789.770	207,061		105,631	207,500	(101,869)			(101,869)		105,631		101,430	101,430		
015565-84-9	Alger Capital Appreciation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	979,393.372	26,361,948		21,458,601	24,151,841	(2,693,240)			(2,693,240)		21,458,601		4,903,347	4,903,347		
015570-40-1	Alger Capital Appreciation Fund - Inst		12/27/2018	VA, VASA - BUYS/SELLS	65,597.232	2,369,186		1,782,135	2,126,662	(344,528)			(344,528)		1,782,135		587,051	587,051		
015570-87-2	Alger Capital Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	401,129.000	12,298,057		10,707,050	11,664,817	(957,767)			(957,767)		10,707,050		1,591,006	1,591,006		
015570-87-2	Alger Capital Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	223,350.044	6,873,582		5,717,268	6,495,019	(777,751)			(777,751)		5,717,268		1,156,314	1,156,314		
015570-40-1	Alger Capital Appreciation Institutional Portfolio Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	335,835.000	11,777,782		9,682,078	10,887,763	(1,205,685)			(1,205,685)		9,682,078		2,095,703	2,095,703		
018636-10-0	Alliance Bernstein Discovery Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	55,564.000	657,473		524,871	603,422	(78,551)			(78,551)		524,871		132,602	132,602		
018636-50-6	Alliance Bernstein Discovery Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	49,761.000	564,739		472,672	510,544	(37,871)			(37,871)		472,672		92,067	92,067		
018636-80-3	Alliance Bernstein Discovery Growth Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	33,100.000	386,010		427,548	380,315	47,234			47,234		427,548		(41,538)	(41,538)		
018914-10-1	Alliance Bernstein Discovery Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	26,775.000	600,216		585,185	609,924	(24,740)			(24,740)		585,185		15,032	15,032		
018914-50-7	Alliance Bernstein Discovery Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,017.000	274,988		261,715	288,206	(26,491)			(26,491)		261,715		13,273	13,273		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
018914-80-4	Alliance Bernstein Discovery Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	12,356.000	273,726		277,421	279,004	(1,582)			(1,582)		277,421		(3,696)	(3,696)		
01853M-10-5	Alliance Bernstein Global Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	325,956.000	2,684,071		2,732,813	2,741,289	(8,476)			(8,476)		2,732,813		(48,742)	(48,742)		
01853M-40-2	Alliance Bernstein Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	378,201.000	3,107,274		3,167,110	3,176,885	(9,775)			(9,775)		3,167,110		(59,836)	(59,836)		
01853M-80-8	Alliance Bernstein Global Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	261,240.000	2,151,880		2,174,811	2,194,412	(19,601)			(19,601)		2,174,811		(22,931)	(22,931)	1,149	
01859M-10-1	Alliance Bernstein High Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	374,788.000	3,175,555		3,280,873	3,305,629	(24,756)			(24,756)		3,280,873		(105,318)	(105,318)		
01859M-70-5	Alliance Bernstein High Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	388,614.000	3,255,695		3,370,006	3,427,575	(57,569)			(57,569)		3,370,006		(114,311)	(114,311)	1,990	
01859M-80-4	Alliance Bernstein High Income Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	120,427.000	1,033,552		1,057,004	1,063,373	(6,369)			(6,369)		1,057,004		(23,452)	(23,452)		
018920-62-9	AllianzGI Emerging Markets Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	55,901.000	1,585,429		1,433,392	1,697,147	(263,754)			(263,754)		1,433,392		152,036	152,036		
018922-47-6	AllianzGI Emerging Markets Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5.000	112		123	141	(18)			(18)		123		(11)	(11)		
01900C-61-5	AllianzGI High Yield Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	130,174.000	1,153,824		1,170,780	1,200,202	(29,422)			(29,422)		1,170,780		(16,955)	(16,955)	5,456	
01900C-57-3	AllianzGI High Yield Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	10,094.000	85,331		89,142	89,335	(193)			(193)		89,142		(3,811)	(3,811)		
018922-64-1	AllianzGI Income And Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	805.000	9,093		9,175	9,241	(65)			(65)		9,175		(83)	(83)	259	
018920-49-6	AllianzGI Income Class And Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	352.000	4,066		3,879	4,038	(159)			(159)		3,879		186	186		
018918-24-3	AllianzGI NFJ Dividend Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	62,080.000	918,342		988,989	939,891	49,098			49,098		988,989		(70,647)	(70,647)		
018918-24-3	AllianzGI NFJ Dividend Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,633.995	54,736		59,670	55,019	4,652			4,652		59,670		(4,934)	(4,934)		
018918-28-4	AllianzGI NFJ Dividend Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	76,654.000	1,150,591		1,218,698	1,156,709	61,988			61,988		1,218,698		(68,106)	(68,106)	1,399	
018922-51-8	AllianzGI NFJ Dividend Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	17,980.000	267,959		285,152	273,649	11,502			11,502		285,152		(17,192)	(17,192)		
018920-70-2	AllianzGI NFJ International Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,588.000	334,598		359,909	387,249	(27,340)			(27,340)		359,909		(25,311)	(25,311)		
018920-70-2	AllianzGI NFJ International Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	121,501.539	2,267,827		2,183,853	2,402,085	(218,232)			(218,232)		2,183,853		83,974	83,974		
018922-66-6	AllianzGI NFJ International Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	10,601.000	204,271		196,714	209,591	(12,877)			(12,877)		196,714		7,557	7,557		
018922-49-2	AllianzGI NFJ International Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	280.000	5,306		5,422	5,571	(149)			(149)		5,422		(116)	(116)		
018918-71-4	AllianzGI NFJ Small-Cap Value Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	424,854.156	8,883,802		10,043,398	9,206,590	836,809			836,809		10,043,398		(1,159,596)	(1,159,596)		
024524-75-3	American Beacon Balanced Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	34,074.000	499,004		491,490	508,384	(16,894)			(16,894)		491,490		7,514	7,514		
02368A-82-8	American Beacon Balanced Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	61,323.333	913,064		755,503	916,171	(160,667)			(160,667)		755,503		157,560	157,560		
024524-13-4	American Beacon Bridgeway Large Cap Value Fund - Y		07/31/2018	VA, VASA - BUYS/SELLS	117,624.741	3,456,041		3,027,669	3,351,129	(323,460)			(323,460)		3,027,669		428,372	428,372		
024524-74-6	American Beacon Large Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000	2		2	2						2					
02368A-35-6	American Beacon Large Cap Value Fund - Adv		12/26/2018	VA, VASA - BUYS/SELLS	125,807.560	3,356,415		3,476,198	3,364,094	112,104			112,104		3,476,198		(119,783)	(119,783)		
02368A-35-6	American Beacon Large Cap Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	673.000	17,437		16,789	17,985	(1,196)			(1,196)		16,789		648	648		
024524-84-5	American Beacon Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,573.000	225,899		206,882	222,382	(15,499)			(15,499)		206,882		19,017	19,017		
02368A-43-0	American Beacon Small Cap Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	10,080.000	266,464		241,081	262,894	(21,813)			(21,813)		241,081		25,384	25,384		
024524-84-5	American Beacon Small Cap Value Fund A		05/17/2018	VA, VASA - BUYS/SELLS	10,678.018	281,729		282,434	276,988	5,446			5,446		282,434		(704)	(704)		
02368A-62-0	American Beacon Small Cap Value Fund-Inv		12/24/2018	VA, VASA - BUYS/SELLS	5,552.731	148,123		130,989	146,648	(15,659)			(15,659)		130,989		17,134	17,134		
024932-50-1	American Century Diversified Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,038.000	208,053		218,479	216,004	2,474			2,474		218,479		(10,426)	(10,426)		
024932-71-7	American Century Diversified Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	23,524.000	244,829		250,868	253,356	(2,487)			(2,487)		250,868		(6,039)	(6,039)		
025086-85-1	American Century Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	39.000	386		416	458	(43)			(43)		416		(29)	(29)		
025086-48-9	American Century Emerging Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,483.000	84,789		86,361	89,501	(3,141)			(3,141)		86,361		(1,572)	(1,572)		
025086-42-2	American Century Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	90,328.000	998,557		1,092,300	1,145,362	(53,062)			(53,062)		1,092,300		(93,743)	(93,743)		
02507M-60-0	American Century Equity Growth Fund		12/26/2018	VA, VASA - BUYS/SELLS	655,281.533	21,544,716		20,561,935	21,237,674	(675,739)			(675,739)		20,561,935		982,781	982,781		
02507M-70-9	American Century Equity Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,070.000	202,707		184,251	196,500	(12,249)			(12,249)		184,251		18,456	18,456		
02507M-70-9	American Century Equity Growth Fund - A		08/28/2018	VA, VASA - BUYS/SELLS	3,399.364	114,851		105,050	110,037	(4,987)			(4,987)		105,050		9,801	9,801		
02507M-76-6	American Century Equity Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,532.000	184,311		161,889	179,247	(17,358)			(17,358)		161,889		22,422	22,422		
02507M-76-6	American Century Equity Growth Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	11,592.802	391,913		373,031	375,607	(2,576)			(2,576)		373,031		18,883	18,883		
025076-40-7	American Century Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	154,956.000	1,357,335		1,366,474	1,380,658	(14,184)			(14,184)		1,366,474		(9,140)	(9,140)		
025076-40-7	American Century Equity Income Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	79,105.341	703,648		673,568	704,829	(31,260)			(31,260)		673,568		30,080	30,080		
025076-10-0	American Century Equity Income Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	64,501.739	564,134		585,742	574,710	11,031			11,031		585,742		(21,608)	(21,608)		
025076-67-0	American Century Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	152,085.000	1,345,396		1,351,043	1,350,516	528			528		1,351,043		(5,647)	(5,647)		
025076-37-3	American Century Equity Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	196,191.000	1,774,233		1,794,941	1,751,990	42,951			42,951		1,794,941		(20,708)	(20,708)		
025081-83-7	American Century Ginnie Mae Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	46,537.000	470,985		486,433	485,379	1,054			1,054		486,433		(15,448)	(15,448)		
025081-77-9	American Century Ginnie Mae Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	81.196	820		853	847	6			6		853		(34)	(34)		
025083-10-6	American Century Growth Fund		12/14/2018	VA, VASA - BUYS/SELLS	115,478.521	4,106,113		3,432,362	3,790,005	(357,643)			(357,643)		3,432,362		673,751	673,751		
025083-40-3	American Century Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	41,897.000	1,441,016		1,305,971	1,333,991	(28,020)			(28,020)		1,305,971		135,045	135,045		
025083-40-3	American Century Growth Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	33,080.467	1,140,298		918,808	1,053,282	(134,474)			(134,474)		918,808		221,490	221,490		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025083-20-5	American Century Growth Fund - I		12/03/2018	VA, VASA - BUYS/SELLS	14,022.947	477,310		399,934	468,086	(68,152)			(68,152)		399,934		77,376	77,376		
025083-18-9	American Century Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,142.000	974,813		898,894	907,785	(8,890)			(8,890)		898,894		75,919	75,919		
025083-18-9	American Century Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,929.289	234,368		193,641	215,847	(22,207)			(22,207)		193,641		40,727	40,727		
02508H-51-9	American Century Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	9,082.000	305,138		307,321	302,803	4,518			4,518		307,321		(2,183)	(2,183)		
02508H-51-9	American Century Growth Fund - R6		10/10/2018	VA, VASA - BUYS/SELLS	22,303.132	848,944		766,782	743,586	23,195			23,195		766,782		82,163	82,163		
025083-76-7	American Century Heritage Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	91.851	1,910		2,249	1,911	338			338		2,249		(339)	(339)		
025083-79-1	American Century Heritage Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	845.812	16,166		21,484	19,014	2,470			2,470		21,484		(5,318)	(5,318)		
02508H-68-3	American Century Heritage Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,040.835	22,804		22,649	21,712	937			937		22,649		155	155		
025081-82-9	American Century Inflation Adjusted Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	43,408.000	490,762		502,308	504,398	(2,091)			(2,091)		502,308		(11,546)	(11,546)		
025081-82-9	American Century Inflation Adjusted Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,455.632	49,442		51,352	51,774	(423)			(423)		51,352		(1,910)	(1,910)		
025081-71-2	American Century Inflation Adjusted Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	148,735.000	1,685,278		1,731,422	1,737,220	(5,798)			(5,798)		1,731,422		(46,143)	(46,143)		
025086-40-6	American Century International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	62,629.000	826,080		719,914	838,602	(118,687)			(118,687)		719,914		106,166	106,166		
025086-64-6	American Century International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	32,393.000	449,155		410,382	438,283	(27,901)			(27,901)		410,382		38,773	38,773	438	
025086-39-8	American Century International Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	19,016.000	253,430		221,178	250,445	(29,267)			(29,267)		221,178		32,252	32,252		
025081-77-9	American Century Investments Ginnie Mae Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	64,110.000	653,137		669,673	668,665	1,008			1,008		669,673		(16,536)	(16,536)		
02507F-66-2	American Century LIVESTRONG 2020 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	103,215.000	1,296,089		1,241,425	1,291,221	(49,797)			(49,797)		1,241,425		54,665	54,665		
02507F-67-0	American Century LIVESTRONG 2020 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	209,546.000	2,610,886		2,515,250	2,623,510	(108,259)			(108,259)		2,515,250		95,636	95,636		
02507F-60-5	American Century LIVESTRONG 2025 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	136,083.000	2,057,556		1,950,994	2,022,186	(71,193)			(71,193)		1,950,994		106,563	106,563		
02507F-80-3	American Century LIVESTRONG 2025 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	381,938.000	5,572,246		5,453,295	5,671,783	(218,489)			(218,489)		5,453,295		118,952	118,952		
02507F-62-1	American Century LIVESTRONG 2030 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	136,455.000	1,764,128		1,703,556	1,769,821	(66,266)			(66,266)		1,703,556		60,572	60,572		
02507F-63-9	American Century LIVESTRONG 2030 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	416,063.000	5,397,984		5,149,561	5,400,504	(250,943)			(250,943)		5,149,561		248,423	248,423		
02507F-87-8	American Century LIVESTRONG 2035 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	29,529.000	483,007		459,169	478,658	(19,489)			(19,489)		459,169		23,837	23,837		
02507F-85-2	American Century LIVESTRONG 2035 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	327,876.000	5,358,867		5,096,599	5,318,148	(221,549)			(221,549)		5,096,599		262,268	262,268		
02507F-57-1	American Century LIVESTRONG 2040 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	79,084.000	1,096,277		1,022,813	1,081,867	(59,054)			(59,054)		1,022,813		73,464	73,464		
02507F-58-9	American Century LIVESTRONG 2040 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	251,851.000	3,453,368		3,242,155	3,445,318	(203,164)			(203,164)		3,242,155		211,213	211,213		
02507F-83-7	American Century LIVESTRONG 2045 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	52,798.000	924,432		868,943	907,062	(38,118)			(38,118)		868,943		55,489	55,489		
02507F-81-1	American Century LIVESTRONG 2045 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	109,693.000	1,897,677		1,799,088	1,885,623	(86,535)			(86,535)		1,799,088		98,589	98,589		
02507F-53-0	American Century LIVESTRONG 2050 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	122,780.000	1,715,882		1,583,010	1,720,154	(137,144)			(137,144)		1,583,010		132,873	132,873		
02507F-54-8	American Century LIVESTRONG 2050 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	118,660.000	1,671,613		1,565,804	1,663,620	(97,816)			(97,816)		1,565,804		105,809	105,809		
02507F-39-9	American Century LIVESTRONG 2055 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	36,214.000	544,483		517,092	543,572	(26,480)			(26,480)		517,092		27,391	27,391		
02507F-37-3	American Century LIVESTRONG 2055 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	51,307.000	776,135		717,485	771,142	(53,658)			(53,658)		717,485		58,650	58,650		
025076-63-9	American Century Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	101,460.000	1,762,423		1,689,315	1,774,533	(85,217)			(85,217)		1,689,315		73,108	73,108		
025076-63-9	American Century Mid Cap Value Fund - A		01/08/2018	VA, VASA - BUYS/SELLS	46,259.073	781,770		759,595	809,071	(49,476)			(49,476)		759,595		22,175	22,175		
025076-65-4	American Century Mid Cap Value Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	603,732.929	10,595,209		10,013,514	10,577,401	(563,887)			(563,887)		10,013,514		581,696	581,696		
025076-61-3	American Century Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	119,872.000	2,010,714		2,005,326	2,090,576	(85,250)			(85,250)		2,005,326		5,388	5,388		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025076-61-3	American Century Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	66,074.609	1,139,779		1,039,778	1,152,341	(112,563)			(112,563)		1,039,778		100,001	100,001		
025076-35-7	American Century Mid Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	8,124.000	140,144		139,258	142,329	(3,071)			(3,071)		139,258		886	886		
02507F-66-2	American Century One Choice 2020 Portfolio - A		12/11/2018	VA, VASA - BUYS/SELLS	308,482.576	3,874,775		3,604,164	3,859,117	(254,953)			(254,953)		3,604,164		270,611	270,611		
02507F-69-6	American Century One Choice 2020 Portfolio - Inv		12/20/2018	VA, VASA - BUYS/SELLS	130,864.161	1,669,684		1,564,875	1,638,419	(73,544)			(73,544)		1,564,875		104,809	104,809		
02507F-67-0	American Century One Choice 2020 Portfolio - R		12/28/2018	VA, VASA - BUYS/SELLS	49,031.891	609,775		533,988	613,879	(79,891)			(79,891)		533,988		75,787	75,787		
02507J-20-1	American Century One Choice 2020 Portfolio - R6		12/03/2018	VA, VASA - BUYS/SELLS	17,088.700	195,607		195,666	196,349	(684)			(684)		195,666		(58)	(58)		
02507J-20-1	American Century One Choice 2020 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	132,710.000	1,554,045		1,485,690	1,524,841	(39,151)			(39,151)		1,485,690		68,355	68,355		
02507F-80-3	American Century One Choice 2025 Portfolio - R		12/06/2018	VA, VASA - BUYS/SELLS	23,165.145	344,375		337,248	344,002	(6,755)			(6,755)		337,248		7,128	7,128		
02507F-60-5	American Century One Choice 2025 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	423,297.734	6,344,620		5,795,517	6,290,204	(494,687)			(494,687)		5,795,517		549,103	549,103		
02507F-50-6	American Century One Choice 2025 Portfolio - Inv		12/26/2018	VA, VASA - BUYS/SELLS	142,831.890	2,137,481		2,010,502	2,121,054	(110,552)			(110,552)		2,010,502		126,979	126,979		
02507J-30-0	American Century One Choice 2025 Portfolio - R6		12/27/2018	VA, VASA - BUYS/SELLS	104,254.245	1,245,026		1,215,437	1,229,158	(13,720)			(13,720)		1,215,437		29,588	29,588		
02507J-30-0	American Century One Choice 2025 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	175,872.000	2,037,876		2,016,360	2,073,532	(57,172)			(57,172)		2,016,360		21,515	21,515		
02507F-62-1	American Century One Choice 2030 Portfolio - A		12/31/2018	VA, VASA - BUYS/SELLS	468,011.849	6,103,426		5,485,886	6,070,114	(584,228)			(584,228)		5,485,886		617,540	617,540		
02507F-65-4	American Century One Choice 2030 Portfolio - Inv		12/20/2018	VA, VASA - BUYS/SELLS	192,366.615	2,536,681		2,251,517	2,498,842	(247,325)			(247,325)		2,251,517		285,165	285,165		
02507F-63-9	American Century One Choice 2030 Portfolio - R		12/28/2018	VA, VASA - BUYS/SELLS	74,932.465	957,678		816,015	972,623	(156,609)			(156,609)		816,015		141,663	141,663		
02507J-40-9	American Century One Choice 2030 Portfolio - R6		11/01/2018	VA, VASA - BUYS/SELLS	17,045.992	207,426		201,608	204,211	(2,603)			(2,603)		201,608		5,818	5,818		
02507J-40-9	American Century One Choice 2030 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	246,809.000	3,002,999		2,870,831	2,956,772	(85,941)			(85,941)		2,870,831		132,168	132,168		
02507F-87-8	American Century One Choice 2035 Portfolio - A		12/26/2018	VA, VASA - BUYS/SELLS	519,317.636	8,444,828		7,673,054	8,418,139	(745,084)			(745,084)		7,673,055		771,774	771,774		
02507F-88-6	American Century One Choice 2035 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	134,936.286	2,220,045		2,027,802	2,187,317	(159,515)			(159,515)		2,027,802		192,243	192,243		
02507F-85-2	American Century One Choice 2035 Portfolio - R		12/27/2018	VA, VASA - BUYS/SELLS	46,345.575	749,555		715,128	751,725	(36,598)			(36,598)		715,127		34,427	34,427		
02507J-50-8	American Century One Choice 2035 Portfolio - R6		12/27/2018	VA, VASA - BUYS/SELLS	2,246.628	27,695		25,656	27,386	(1,730)			(1,730)		25,656		2,038	2,038		
02507J-50-8	American Century One Choice 2035 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	131,257.000	1,616,860		1,521,472	1,600,025	(78,553)			(78,553)		1,521,472		95,388	95,388		
02507F-57-1	American Century One Choice 2040 Portfolio - A		12/04/2018	VA, VASA - BUYS/SELLS	271,785.203	3,740,345		3,274,756	3,718,022	(443,265)			(443,265)		3,274,756		465,589	465,589		
02507F-61-3	American Century One Choice 2040 Portfolio - Inv		12/11/2018	VA, VASA - BUYS/SELLS	330,152.237	4,627,294		4,105,729	4,516,483	(410,753)			(410,753)		4,105,729		521,565	521,565		
02507F-58-9	American Century One Choice 2040 Portfolio - R		12/28/2018	VA, VASA - BUYS/SELLS	14,771.710	203,721		164,114	202,077	(37,963)			(37,963)		164,114		39,608	39,608		
02507J-60-7	American Century One Choice 2040 Portfolio - R6		12/28/2018	VA, VASA - BUYS/SELLS	1,392.283	17,364		16,039	17,292	(1,253)			(1,253)		16,039		1,325	1,325		
02507J-60-7	American Century One Choice 2040 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	178,068.000	2,232,579		2,090,392	2,211,601	(121,208)			(121,208)		2,090,392		142,186	142,186		
02507F-83-7	American Century One Choice 2045 Portfolio - A		05/23/2018	VA, VASA - BUYS/SELLS	176,518.338	3,060,097		2,655,434	3,032,585	(377,151)			(377,151)		2,655,434		404,662	404,662		
02507F-84-5	American Century One Choice 2045 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	141,686.536	2,480,402		2,189,190	2,434,175	(244,985)			(244,985)		2,189,190		291,212	291,212		
02507F-81-1	American Century One Choice 2045 Portfolio - R		12/31/2018	VA, VASA - BUYS/SELLS	16,756.120	283,338		273,881	288,038	(14,157)			(14,157)		273,881		9,457	9,457		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02507J-70-6	American Century One Choice 2045 Portfolio - R6		12/20/2018	VA, VASA - BUYS/SELLS	4,294.150	53,525		51,653	54,063	(2,410)			(2,410)		51,653		1,871	1,871		
02507J-70-6	American Century One Choice 2045 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	77,861.000	995,052		939,367	980,269	(40,902)			(40,902)		939,367		55,685	55,685		
02507F-53-0	American Century One Choice 2050 Portfolio - A		12/20/2018	VA, VASA - BUYS/SELLS	135,070.915	1,921,219		1,633,343	1,892,344	(259,001)			(259,001)		1,633,343		287,877	287,877		
02507F-56-3	American Century One Choice 2050 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	123,876.772	1,792,044		1,542,560	1,736,752	(194,192)			(194,192)		1,542,560		249,484	249,484		
02507F-54-8	American Century One Choice 2050 Portfolio - R		12/13/2018	VA, VASA - BUYS/SELLS	6,912.999	99,208		91,283	96,920	(5,637)			(5,637)		91,283		7,925	7,925		
02507J-80-5	American Century One Choice 2050 Portfolio - R6		12/27/2018	VA, VASA - BUYS/SELLS	17,160.920	210,131		212,281	218,802	(6,521)			(6,521)		212,281		(2,150)	(2,150)		
02507J-80-5	American Century One Choice 2050 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	78,674.000	1,024,744		963,830	1,003,097	(39,267)			(39,267)		963,830		60,914	60,914		
02507F-39-9	American Century One Choice 2055 Portfolio - A		05/23/2018	VA, VASA - BUYS/SELLS	71,336.053	1,092,244		910,204	1,070,754	(160,550)			(160,550)		910,204		182,040	182,040		
02507F-42-3	American Century One Choice 2055 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	170,592.173	2,631,777		2,275,390	2,562,294	(286,905)			(286,905)		2,275,390		356,387	356,387		
02507F-37-3	American Century One Choice 2055 Portfolio - R		11/09/2018	VA, VASA - BUYS/SELLS	3,036.987	46,756		39,848	45,646	(5,798)			(5,798)		39,848		6,908	6,908		
02507J-88-8	American Century One Choice 2055 Portfolio - R6		12/03/2018	VA, VASA - BUYS/SELLS	3,100.966	41,530		39,077	40,406	(1,329)			(1,329)		39,077		2,453	2,453		
02507J-88-8	American Century One Choice 2055 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,319.000	390,929		370,753	382,024	(11,270)			(11,270)		370,753		20,175	20,175		
02507F-16-7	American Century One Choice 2060 Portfolio - A		12/03/2018	VA, VASA - BUYS/SELLS	14,262.487	185,573		151,184	182,417	(31,234)			(31,234)		151,184		34,389	34,389		
02507F-19-1	American Century One Choice 2060 Portfolio - Inv		12/31/2018	VA, VASA - BUYS/SELLS	6,456.903	84,048		81,022	82,584	(1,562)			(1,562)		81,022		3,026	3,026		
02507F-14-2	American Century One Choice 2060 Portfolio - R		09/24/2018	VA, VASA - BUYS/SELLS	54.368	717		629	695	(66)			(66)		629		88	88		
02507J-87-0	American Century One Choice 2060 Portfolio - R6		06/29/2018	VA, VASA - BUYS/SELLS	75.909	986		966	973	(8)			(8)		966		21	21		
02507F-16-7	American Century One Choice 2060 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,500.000	44,739		44,126	44,767	(640)			(640)		44,126		613	613		
02507F-14-2	American Century One Choice 2060 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,646.000	151,953		144,903	148,834	(3,931)			(3,931)		144,903		7,051	7,051		
02507J-87-0	American Century One Choice 2060 Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	70,742.000	936,074		859,684	906,918	(47,234)			(47,234)		859,684		76,390	76,390		
02507J-10-2	American Century One Choice In Ret Port Fund - R6		12/03/2018	VA, VASA - BUYS/SELLS	3,424.282	38,545		36,995	38,112	(1,117)			(1,117)		36,995		1,551	1,551		
02507F-78-7	American Century One Choice In Retirement - A		12/21/2018	VA, VASA - BUYS/SELLS	217,906.333	2,891,084		2,723,690	2,900,333	(176,644)			(176,644)		2,723,690		167,394	167,394		
02507F-79-5	American Century One Choice In Retirement - Inv		12/31/2018	VA, VASA - BUYS/SELLS	554,596.232	7,452,846		7,151,882	7,376,130	(224,248)			(224,248)		7,151,882		300,964	300,964		
02507F-76-1	American Century One Choice In Retirement - R		12/04/2018	VA, VASA - BUYS/SELLS	33,454.931	443,456		433,913	444,616	(10,703)			(10,703)		433,913		9,543	9,543		
02507F-78-7	American Century One Choice In Retirement Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	121,325.000	1,620,071		1,567,063	1,614,837	(47,775)			(47,775)		1,567,063		53,009	53,009		
02507F-76-1	American Century One Choice In Retirement Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	63,935.000	849,258		812,418	849,697	(37,280)			(37,280)		812,418		36,840	36,840		
02507J-10-2	American Century One Choice In Retirement Portfolio Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	80,174.000	894,094		874,670	892,333	(17,663)			(17,663)		874,670		19,424	19,424	339	
025076-86-0	American Century Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	93,598.438	2,514,317		2,748,766	2,638,540	110,226			110,226		2,748,766		(234,450)	(234,450)		
025076-88-6	American Century Real Estate Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	49,785.837	1,339,806		1,645,973	1,404,956	241,017			241,017		1,645,973		(306,167)	(306,167)		
025076-54-8	American Century Real Estate Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	12,527.087	333,770		369,376	350,633	18,743			18,743		369,376		(35,607)	(35,607)		
025083-22-1	American Century Small Cap Growth - A		12/28/2018	VA, VASA - BUYS/SELLS	10,670.298	182,604		143,411	177,554	(34,143)			(34,143)		143,411		39,193	39,193		
025083-33-8	American Century Small Cap Growth - Inv		08/17/2018	VA, VASA - BUYS/SELLS	33,812.140	625,283		517,631	580,893	(63,261)			(63,261)		517,631		107,652	107,652		
025083-22-1	American Century Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,096.000	214,279		208,039	217,910	(9,871)			(9,871)		208,039		6,241	6,241		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02508H-72-5	American Century Small Cap Growth Fund - R Class		12/31/2018	VA, VASA - BUYS/SELLS	25,624.000	426,312		358,488	417,672	(59,184)			(59,184)		358,488		67,824	67,824		
02508H-48-5	American Century Small Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	53,161.000	980,374		981,732	938,822	42,910			42,910		981,732		(1,357)	(1,357)		
025076-52-2	American Century Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	382.000	3,294		3,319	3,285	34			34		3,319		(24)	(24)		
02507M-82-4	American Century Small Company Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,179.000	109,264		103,286	107,977	(4,691)			(4,691)		103,286		5,978	5,978		
02507M-82-4	American Century Small Company Fund - A		08/27/2018	VA, VASA - BUYS/SELLS	36.760	589		525	553	(28)			(28)		525		64	64		
02507M-77-4	American Century Small Company Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,517.000	21,526		21,844	22,380	(536)			(536)		21,844		(318)	(318)		
025083-88-2	American Century Ultra Fund		12/28/2018	VA, VASA - BUYS/SELLS	286,269.177	13,179,999		8,660,035	12,429,808	(3,769,773)			(3,769,773)		8,660,035		4,519,964	4,519,964		
025083-17-1	American Century Ultra Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	37,480.374	1,672,223		1,266,041	1,522,453	(256,412)			(256,412)		1,266,040		406,182	406,182		
024936-60-1	American Century VP Income & Growth Fund		06/25/2018	VA, VASA - BUYS/SELLS	459,036.019	4,673,836		3,875,094	4,916,276	(1,041,182)			(1,041,182)		3,875,094		798,742	798,742		
024936-20-5	American Century VP International Fund		12/31/2018	VA, VASA - BUYS/SELLS	279.465	3,211		2,722	3,404	(682)			(682)		2,722		489	489		
024936-10-6	American Century VP Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	235,919.529	2,652,332		1,405,639	2,644,658	(1,239,019)			(1,239,019)		1,405,639		1,246,693	1,246,693		
025076-80-3	American Century Value Fund - Adv		12/24/2018	VA, VASA - BUYS/SELLS	654,937.836	5,941,196		5,655,235	5,842,045	(186,810)			(186,810)		5,655,235		285,961	285,961		
025076-80-3	American Century Value Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	69,168.000	624,333		608,601	616,983	(8,382)			(8,382)		608,601		15,733	15,733	214	
025076-50-6	American Century Value Fund - Inv		12/24/2018	VA, VASA - BUYS/SELLS	506,850.520	4,570,957		4,165,595	4,521,107	(355,511)			(355,511)		4,165,595		405,362	405,362		
025076-62-1	American Century Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	64,593.000	567,450		572,741	576,173	(3,431)			(3,431)		572,741		(5,292)	(5,292)		
025076-62-1	American Century Value Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	80,163.391	718,761		666,302	715,057	(48,756)			(48,756)		666,302		52,459	52,459		
025076-31-6	American Century Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	69,752.000	614,435		629,507	623,584	5,924			5,924		629,507		(15,072)	(15,072)		
02631C-53-6	American Funds 2010 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	184,871.000	1,980,751		1,936,010	1,991,066	(55,056)			(55,056)		1,936,010		44,741	44,741		
02630T-40-7	American Funds 2010 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	9,387.000	101,901		99,609	101,853	(2,244)			(2,244)		99,609		2,292	2,292		
02630T-28-2	American Funds 2010 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	639,277.000	6,896,407		7,006,159	6,987,299	18,861			18,861		7,006,159		(109,752)	(109,752)		
02631C-52-8	American Funds 2015 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	213,303.000	2,422,791		2,403,670	2,440,187	(36,517)			(36,517)		2,403,670		19,121	19,121		
02630T-87-8	American Funds 2015 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	105,499.000	1,209,571		1,198,791	1,215,347	(16,556)			(16,556)		1,198,791		10,781	10,781		
02630T-29-0	American Funds 2015 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	627,469.000	7,300,310		7,285,847	7,284,912	934			934		7,285,847		14,463	14,463		
02630T-83-7	American Funds 2020 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	434.000	5,135		5,283	5,392	(109)			(109)		5,283		(148)	(148)		
02631C-51-0	American Funds 2020 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	418,668.000	5,174,875		5,178,275	5,191,481	(13,206)			(13,206)		5,178,275		(3,400)	(3,400)		
02630T-81-1	American Funds 2020 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	116,891.000	1,466,598		1,407,884	1,457,636	(49,752)			(49,752)		1,407,884		58,714	58,714		
02630T-31-6	American Funds 2020 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	758,099.000	9,569,954		9,509,185	9,552,046	(42,861)			(42,861)		9,509,185		60,769	60,769		
02630T-76-1	American Funds 2025 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	778.000	10,422		9,714	10,318	(604)			(604)		9,714		708	708		
02631C-49-4	American Funds 2025 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	260,971.000	3,468,913		3,370,028	3,460,471	(90,443)			(90,443)		3,370,028		98,885	98,885		
02630T-74-6	American Funds 2025 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	186,899.000	2,497,119		2,410,762	2,489,496	(78,733)			(78,733)		2,410,762		86,357	86,357		
02630T-32-4	American Funds 2025 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	850,414.000	11,572,803		11,360,102	11,472,083	(111,981)			(111,981)		11,360,102		212,701	212,701		
02630T-69-6	American Funds 2030 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,189.000	28,535		30,188	31,208	(1,020)			(1,020)		30,188		(1,652)	(1,652)		
02631C-48-6	American Funds 2030 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	342,894.000	4,896,485		4,782,382	4,882,816	(100,434)			(100,434)		4,782,382		114,103	114,103		
02630T-67-0	American Funds 2030 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	184,741.000	2,659,309		2,506,002	2,639,945	(133,943)			(133,943)		2,506,002		153,308	153,308		
02630T-33-2	American Funds 2030 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,153,416.000	16,938,494		16,521,672	16,666,865	(145,193)			(145,193)		16,521,672		416,822	416,822		
02630T-63-9	American Funds 2035 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,106.000	30,289		27,633	30,660	(3,027)			(3,027)		27,633		2,656	2,656		
02631C-47-8	American Funds 2035 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	174,691.000	2,596,567		2,469,408	2,557,475	(88,067)			(88,067)		2,469,408		127,159	127,159		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02630T-61-3	American Funds 2035 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	99,768.000	1,473,567		1,414,961	1,466,589	(51,629)			(51,629)		1,414,961		58,606	58,606		
02630T-34-0	American Funds 2035 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	655,597.000	9,935,312		9,530,174	9,755,282	(225,108)			(225,108)		9,530,174		405,138	405,138		
02630T-56-3	American Funds 2040 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	267.000	3,592		4,007	3,994	13			13		4,007		(415)	(415)		
02631C-46-0	American Funds 2040 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	236,512.000	3,611,626		3,464,476	3,550,039	(85,563)			(85,563)		3,464,476		147,150	147,150		
02630T-54-8	American Funds 2040 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	91,891.000	1,409,883		1,339,992	1,383,885	(43,893)			(43,893)		1,339,992		69,891	69,891		
02630T-35-7	American Funds 2040 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	657,643.000	10,276,024		9,882,502	10,029,057	(146,556)			(146,556)		9,882,502		393,522	393,522		
02630T-49-8	American Funds 2045 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,118.000	31,904		28,627	32,132	(3,505)			(3,505)		28,627		3,277	3,277		
02631C-45-2	American Funds 2045 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	198,732.000	3,076,166		2,936,004	3,024,707	(88,703)			(88,703)		2,936,004		140,162	140,162		
02630T-47-2	American Funds 2045 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	47,273.000	735,910		717,849	721,392	(3,542)			(3,542)		717,849		18,060	18,060		
02630T-36-5	American Funds 2045 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	356,589.000	5,668,391		5,466,682	5,523,567	(56,885)			(56,885)		5,466,682		201,709	201,709		
02630T-43-1	American Funds 2050 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,161.000	33,085		28,385	32,074	(3,689)			(3,689)		28,385		4,700	4,700		
02630T-19-1	American Funds 2050 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	185,831.000	2,833,133		2,713,738	2,770,739	(57,001)			(57,001)		2,713,738		119,395	119,395		
02630T-41-5	American Funds 2050 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	70,764.000	1,073,619		1,025,742	1,057,922	(32,181)			(32,181)		1,025,742		47,877	47,877		
02630T-37-3	American Funds 2050 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	332,295.000	5,159,789		4,992,357	5,037,592	(45,235)			(45,235)		4,992,357		167,432	167,432		
02630T-26-6	American Funds 2055 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	1,412.000	23,514		23,550	26,104	(2,554)			(2,554)		23,550		(36)	(36)		
02630T-18-3	American Funds 2055 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	78,704.000	1,483,355		1,440,498	1,463,102	(22,604)			(22,604)		1,440,498		42,856	42,856		
02630T-24-1	American Funds 2055 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	60,914.000	1,173,981		1,155,644	1,134,836	20,808			20,808		1,155,644		18,337	18,337		
02630T-21-7	American Funds 2055 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	202,520.000	3,945,922		3,804,861	3,835,727	(30,866)			(30,866)		3,804,861		141,061	141,061		
02631C-38-7	American Funds 2060 Target Date Retirement Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	23.000	280		289	282	7			7		289		(9)	(9)		
02631C-36-1	American Funds 2060 Target Date Retirement Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	33,143.000	415,892		407,005	408,320	(1,315)			(1,315)		407,005		8,886	8,886		
02631C-35-3	American Funds 2060 Target Date Retirement Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,862.000	189,634		180,978	183,249	(2,271)			(2,271)		180,978		8,656	8,656		
02631C-32-0	American Funds 2060 Target Date Retirement Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	122,908.000	1,571,408		1,494,054	1,526,516	(32,463)			(32,463)		1,494,054		77,354	77,354		
023375-87-6	American Funds AMCAP Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	110,724.000	3,261,281		2,911,654	3,170,038	(258,384)			(258,384)		2,911,654		349,627	349,627		
023375-79-3	American Funds AMCAP Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	3,870.000	128,280		116,260	120,746	(4,487)			(4,487)		116,260		12,020	12,020		
023375-85-0	American Funds AMCAP Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	103,512.000	3,329,458		2,910,189	3,161,254	(251,065)			(251,065)		2,910,189		419,269	419,269		
023375-81-9	American Funds AMCAP Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	188,829.000	6,309,232		5,901,802	6,004,752	(102,950)			(102,950)		5,901,802		407,430	407,430		
024071-86-2	American Funds American Balance Fund - R2		12/24/2018	VA, VASA - BUYS/SELLS	112,139.166	3,026,509		2,678,770	3,025,515	(346,745)			(346,745)		2,678,770		347,739	347,739		
024071-79-7	American Funds American Balanced Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	76,515.000	2,088,941		2,094,455	2,069,719	24,736			24,736		2,094,455		(5,514)	(5,514)		
024071-81-3	American Funds American Balanced Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	711,755.000	19,146,374		19,197,835	19,331,253	(133,418)			(133,418)		19,197,835		(51,461)	(51,461)		
027681-83-2	American Funds American Mutual Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,319.768	138,572		116,358	135,447	(19,089)			(19,089)		116,358		22,214	22,214		
030372-82-5	American Funds Asset Allocation Fund - 2		12/24/2018	VA, VASA - BUYS/SELLS	144,408.838	3,315,230		2,457,999	3,392,164	(934,165)			(934,165)		2,457,999		857,231	857,231		
024071-85-4	American Funds Balanced Fund		12/31/2018	VA, VASA - BUYS/SELLS	832,664.554	22,209,543		20,301,191	22,490,270	(2,189,078)			(2,189,078)		20,301,191		1,908,352	1,908,352		
024071-79-7	American Funds Balanced Fund - R2E		12/03/2018	VA, VASA - BUYS/SELLS	5.236	141		130	142	(12)			(12)		130		11	11		
024071-85-4	American Funds Balanced Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	261,058.000	6,869,445		6,753,040	7,051,164	(298,125)			(298,125)		6,753,040		116,405	116,405		
024071-84-7	American Funds Balanced Fund - R4		12/26/2018	VA, VASA - BUYS/SELLS	761,935.585	20,797,028		18,812,037	20,648,454	(1,836,417)			(1,836,417)		18,812,037		1,984,991	1,984,991		
024071-83-9	American Funds Balanced Fund - R5		12/24/2018	VA, VASA - BUYS/SELLS	142,515.178	3,871,422		3,379,035	3,873,563	(494,528)			(494,528)		3,379,035		492,387	492,387		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02630R-43-5	American Funds Balanced Portfolio Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	0.000	3		3	3						3					
140543-79-4	American Funds Cap World Gr and Income Fund - R2E		12/10/2018	VA, VASA - BUYS/SELLS	23.999	1,165		1,170	1,222	(52)			(52)		1,170		(5)	(5)		
140543-86-9	American Funds Cap World Grow & Income Fund - R2		12/28/2018	VA, VASA - BUYS/SELLS	23,303.028	1,182,927		960,807	1,176,570	(215,762)			(215,762)		960,807		222,119	222,119		
140543-85-1	American Funds Cap World Grow & Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	116,169.438	5,730,695		5,258,335	5,897,922	(639,587)			(639,587)		5,258,335		472,360	472,360		
140543-84-4	American Funds Cap World Grow & Income Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	117,834.517	5,934,960		5,440,249	6,007,204	(566,954)			(566,954)		5,440,249		494,711	494,711		
140543-83-6	American Funds Cap World Grow & Income Fund - R5		12/14/2018	VA, VASA - BUYS/SELLS	25,233.358	1,298,844		1,248,557	1,289,677	(41,120)			(41,120)		1,248,557		50,287	50,287		
140193-82-2	American Funds Capital Income Builder Fund		12/31/2018	VA, VASA - BUYS/SELLS	54,161.000	3,270,553		3,307,317	3,401,339	(94,022)			(94,022)		3,307,317		(36,765)	(36,765)		
140193-87-1	American Funds Capital Income Builder Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	25,405.000	1,533,434		1,509,877	1,596,445	(86,568)			(86,568)		1,509,877		23,557	23,557		
140193-81-4	American Funds Capital Income Builder Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	28,740.000	1,728,405		1,757,272	1,799,103	(41,831)			(41,831)		1,757,272		(28,867)	(28,867)		
140193-85-5	American Funds Capital Income Builder Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	112,469.000	6,807,150		6,668,903	7,065,319	(396,416)			(396,416)		6,668,903		138,247	138,247	3,393	
140193-85-5	American Funds Capital Income Builder Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	3,886.074	244,177		220,807	244,123	(23,316)			(23,316)		220,807		23,371	23,371		
140193-84-8	American Funds Capital Income Builder Fund - R4		12/10/2018	VA, VASA - BUYS/SELLS	1,687.413	99,069		106,786	105,953	834			834		106,786		(7,718)	(7,718)		
140543-87-7	American Funds Capital World Growth and Income Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	50,699.000	2,537,381		2,349,529	2,566,890	(217,361)			(217,361)		2,349,529		187,852	187,852		
140543-79-4	American Funds Capital World Growth and Income Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	19,719.000	1,000,874		956,563	1,004,269	(47,706)			(47,706)		956,563		44,311	44,311		
140543-85-1	American Funds Capital World Growth and Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	146,738.000	7,377,590		6,878,171	7,449,901	(571,731)			(571,731)		6,878,171		499,420	499,420		
140543-81-0	American Funds Capital World Growth and Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	103,027.000	5,208,150		5,113,817	5,264,681	(150,864)			(150,864)		5,113,817		94,333	94,333		
298706-86-2	American Funds Euro Pacific Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	68,354.293	3,542,589		3,192,474	3,732,828	(540,354)			(540,354)		3,192,474		350,115	350,115		
298706-85-4	American Funds Euro Pacific Growth Fund		12/26/2018	VA, VASA - BUYS/SELLS	600,501.516	31,541,665		27,639,010	33,081,629	(5,442,619)			(5,442,619)		27,639,010		3,902,656	3,902,656		
298706-87-0	American Funds EuroPacific Growth Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	179,304.000	9,208,318		8,636,578	9,707,502	(1,070,924)			(1,070,924)		8,636,578		571,740	571,740		
298706-81-3	American Funds EuroPacific Growth Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	32,236.000	1,671,179		1,706,054	1,785,557	(79,503)			(79,503)		1,706,054		(34,875)	(34,875)		
298706-81-3	American Funds EuroPacific Growth Fund - R2E		12/26/2018	VA, VASA - BUYS/SELLS	740.035	38,073		37,808	40,991	(3,182)			(3,182)		37,808		265	265		
298706-85-4	American Funds EuroPacific Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	159,966.000	8,226,280		7,818,373	8,812,543	(994,170)			(994,170)		7,818,373		407,907	407,907		
298706-84-7	American Funds EuroPacific Growth Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	1,092,306.303	57,298,453		51,484,688	60,175,154	(8,690,466)			(8,690,466)		51,484,688		5,813,765	5,813,765		
298706-83-9	American Funds EuroPacific Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	493,247.594	26,631,127		22,087,497	27,666,258	(5,578,760)			(5,578,760)		22,087,497		4,543,630	4,543,630		
298706-82-1	American Funds EuroPacific Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	165,628.000	8,786,539		8,961,314	9,298,339	(337,025)			(337,025)		8,961,314		(174,775)	(174,775)		
298706-82-1	American Funds EuroPacific Growth Fund - R6		12/26/2018	VA, VASA - BUYS/SELLS	91,868.017	4,633,902		4,770,706	5,157,470	(386,764)			(386,764)		4,770,706		(136,805)	(136,805)		
360802-87-0	American Funds Fundamental Investors Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	44,353.000	2,778,182		2,478,806	2,744,588	(265,782)			(265,782)		2,478,806		299,375	299,375		
360802-86-2	American Funds Fundamental Investors Fund - R2		12/27/2018	VA, VASA - BUYS/SELLS	14,188.338	875,281		735,784	877,691	(141,906)			(141,906)		735,784		139,497	139,497		
360802-79-7	American Funds Fundamental Investors Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	17,184.000	1,044,836		1,044,353	1,064,059	(19,706)			(19,706)		1,044,353		483	483		
360802-79-7	American Funds Fundamental Investors Fund - R2E		12/26/2018	VA, VASA - BUYS/SELLS	1,578.785	99,170		94,533	97,758	(3,225)			(3,225)		94,533		4,637	4,637		
360802-85-4	American Funds Fundamental Investors Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	112,339.000	7,107,058		6,372,206	6,970,661	(598,455)			(598,455)		6,372,206		734,852	734,852	823	
360802-85-4	American Funds Fundamental Investors Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	144,133.805	8,968,842		7,543,548	8,943,503	(1,399,955)			(1,399,955)		7,543,548		1,425,295	1,425,295		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
360802-84-7	American Funds Fundamental Investors Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	155,094.278	9,424,395		8,005,382	9,626,702	(1,621,320)			(1,621,320)		8,005,382		1,419,013	1,419,013		
360802-83-9	American Funds Fundamental Investors Fund - R5		12/24/2018	VA, VASA - BUYS/SELLS	12,735.442	807,684		637,878	792,781	(154,904)			(154,904)		637,878		169,807	169,807		
360802-81-3	American Funds Fundamental Investors Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	58,877.000	3,674,299		3,675,012	3,663,310	11,701			11,701		3,675,012		(712)	(712)		
399874-86-6	American Funds Growth Fund of America - R2		12/31/2018	VA, VASA - BUYS/SELLS	109,731.510	5,373,449		4,549,619	5,171,646	(622,027)			(622,027)		4,549,619		823,830	823,830		
399874-79-1	American Funds Growth Fund of America - R2E		12/26/2018	VA, VASA - BUYS/SELLS	2,024.123	105,279		94,872	98,636	(3,763)			(3,763)		94,872		10,407	10,407		
399874-85-8	American Funds Growth Fund of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	301,229.000	15,592,914		13,567,522	14,648,751	(1,081,229)			(1,081,229)		13,567,522		2,025,392	2,025,392		
399874-85-8	American Funds Growth Fund of America - R3		12/17/2018	VA, VASA - BUYS/SELLS	479,342.086	24,027,164		18,174,547	23,310,406	(5,135,859)			(5,135,859)		18,174,547		5,852,617	5,852,617		
399874-84-1	American Funds Growth Fund of America - R4		12/26/2018	VA, VASA - BUYS/SELLS	739,927.422	38,448,645		31,755,298	36,330,436	(4,575,139)			(4,575,139)		31,755,298		6,693,348	6,693,348		
399874-83-3	American Funds Growth Fund of America - R5		12/26/2018	VA, VASA - BUYS/SELLS	263,385.620	14,486,546		11,407,130	13,034,954	(1,627,825)			(1,627,825)		11,407,130		3,079,417	3,079,417		
399874-81-7	American Funds Growth Fund of America - R6		12/31/2018	VA, VASA - BUYS/SELLS	230,458.000	12,162,706		11,498,265	11,421,510	76,755			76,755		11,498,265		664,441	664,441		
030372-81-7	American Funds Growth-Income Fund - 2		12/31/2018	VA, VASA - BUYS/SELLS	125,056.544	6,262,890		3,801,784	6,216,561	(2,414,777)			(2,414,777)		3,801,784		2,461,106	2,461,106		
453320-85-5	American Funds Income Fund - of America Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,629.763	332,204		317,902	340,581	(22,678)			(22,678)		317,903		14,302	14,302		
453320-84-8	American Funds Income Fund - of America Fund - R4		12/03/2018	VA, VASA - BUYS/SELLS	6,287.128	145,157		139,323	146,679	(7,356)			(7,356)		139,323		5,834	5,834		
461308-85-0	American Funds Investment Co of America Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	276.899	11,083		10,517	11,142	(626)			(626)		10,517		567	567		
461308-84-3	American Funds Investment Co of America Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	25,239.239	1,002,840		968,055	1,016,637	(48,582)			(48,582)		968,055		34,785	34,785		
461308-81-9	American Funds Investment Company of America Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	149,344.000	6,010,698		5,904,476	6,030,523	(126,048)			(126,048)		5,904,476		106,223	106,223		
027681-87-3	American Funds Mutual Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	2,540.000	103,020		99,141	102,547	(3,406)			(3,406)		99,141		3,880	3,880		
027681-85-7	American Funds Mutual Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	209.000	8,562		7,691	8,453	(761)			(761)		7,691		871	871		
648018-87-7	American Funds New Perspective Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	23,669.000	974,038		899,578	973,488	(73,910)			(73,910)		899,578		74,461	74,461		
648018-85-1	American Funds New Perspective Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	23,902.000	1,064,016		911,926	1,008,655	(96,730)			(96,730)		911,926		152,090	152,090		
649280-86-4	American Funds New World Fund - R2		12/21/2018	VA, VASA - BUYS/SELLS	11,468.257	730,523		668,978	743,831	(74,853)			(74,853)		668,978		61,545	61,545		
649280-79-9	American Funds New World Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	28,965.000	1,810,322		1,834,105	1,916,334	(82,229)			(82,229)		1,834,105		(23,783)	(23,783)		
649280-79-9	American Funds New World Fund - R2E		12/27/2018	VA, VASA - BUYS/SELLS	38.360	2,417		2,270	2,538	(268)			(268)		2,270		146	146		
649280-85-6	American Funds New World Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,440.000	931,292		879,762	952,578	(72,816)			(72,816)		879,762		51,530	51,530		
649280-85-6	American Funds New World Fund - R3		12/18/2018	VA, VASA - BUYS/SELLS	59,886.281	3,842,400		3,162,836	3,950,698	(787,862)			(787,862)		3,162,836		679,564	679,564		
649280-84-9	American Funds New World Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	116,859.654	7,454,589		6,632,156	7,773,504	(1,141,349)			(1,141,349)		6,632,156		822,434	822,434		
649280-83-1	American Funds New World Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	22,676.803	1,500,573		1,229,575	1,520,933	(291,358)			(291,358)		1,229,575		270,998	270,998		
649280-81-5	American Funds New World Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	56,739.000	3,654,882		3,591,590	3,794,718	(203,129)			(203,129)		3,591,590		63,292	63,292		
399874-87-4	American Funds The Growth Fund of America Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	110,504.000	5,493,544		4,788,747	5,154,997	(366,251)			(366,251)		4,788,747		704,797	704,797		
399874-79-1	American Funds The Growth Fund of America Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	37,814.000	1,941,055		1,806,450	1,842,675	(36,225)			(36,225)		1,806,450		134,605	134,605		
453320-87-1	American Funds The Income Fund of America - R1		12/31/2018	VA, VASA - BUYS/SELLS	188,225.000	4,231,569		4,053,840	4,372,478	(318,638)			(318,638)		4,053,840		177,729	177,729		
453320-85-5	American Funds The Income Fund of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	216,561.000	4,985,446		4,710,111	5,041,530	(331,419)			(331,419)		4,710,111		275,335	275,335		
453320-81-4	American Funds The Income Fund of America - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,299.000	167,676		158,823	170,575	(11,752)			(11,752)		158,823		8,854	8,854		
461308-87-6	American Funds The Investment Company of America - R1		12/31/2018	VA, VASA - BUYS/SELLS	56,088.000	2,229,557		2,112,393	2,247,461	(135,068)			(135,068)		2,112,393		117,164	117,164		
461308-79-3	American Funds The Investment Company of America - R2E		12/31/2018	VA, VASA - BUYS/SELLS	19,575.000	795,666		785,547	788,498	(2,951)			(2,951)		785,547		10,119	10,119		
461308-85-0	American Funds The Investment Company of America - R3		12/31/2018	VA, VASA - BUYS/SELLS	39,047.000	1,576,544		1,477,537	1,571,262	(93,726)			(93,726)		1,477,537		99,007	99,007		
643822-87-7	American Funds The New Economy Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	11,222.000	474,266		426,989	465,612	(38,623)			(38,623)		426,989		47,277	47,277		
643822-85-1	American Funds The New Economy Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,018.000	628,926		568,498	611,610	(43,112)			(43,112)		568,498		60,429	60,429		
939330-86-6	American Funds Washington Fund - R2		12/28/2018	VA, VASA - BUYS/SELLS	90,779.956	4,050,042		3,638,797	4,086,914	(448,117)			(448,117)		3,638,796		411,246	411,246		
939330-85-8	American Funds Washington Mut Investors Fund		12/31/2018	VA, VASA - BUYS/SELLS	337,620.702	15,429,528		13,880,453	15,284,089	(1,403,637)			(1,403,637)		13,880,453		1,549,075	1,549,075		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
939330-84-1	American Funds Washington Mut Investors Fund - R4		12/26/2018	VA, VASA - BUYS/SELLS	561,713.324	25,479,933		23,125,794	25,513,019	(2,387,225)			(2,387,225)		23,125,794		2,354,139	2,354,139		
939330-79-1	American Funds Washington Mutual Invest Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	22,756.693	968,344		961,886	1,034,519	(72,634)			(72,634)		961,886		6,459	6,459		
939330-87-4	American Funds Washington Mutual Investors Fund - R1		12/31/2018	VA, VASA - BUYS/SELLS	60,868.000	2,736,994		2,534,621	2,749,421	(214,800)			(214,800)		2,534,621		202,373	202,373		
939330-79-1	American Funds Washington Mutual Investors Fund - R2E		12/31/2018	VA, VASA - BUYS/SELLS	19,795.000	894,781		867,805	899,864	(32,059)			(32,059)		867,805		26,976	26,976		
939330-85-8	American Funds Washington Mutual Investors Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	82,081.000	3,704,782		3,435,877	3,715,799	(279,922)			(279,922)		3,435,877		268,905	268,905		
939330-81-7	American Funds Washington Mutual Investors Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	210,152.000	9,574,049		9,398,825	9,597,632	(198,807)			(198,807)		9,398,825		175,224	175,224		
939330-83-3	American Funds Washington Mutual Invs Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,296,502.761	60,089,287		52,561,948	59,159,421	(6,597,473)			(6,597,473)		52,561,948		7,527,339	7,527,339		
040337-10-7	Ariel Fund		12/26/2018	VA, VASA - BUYS/SELLS	32,289.658	2,309,844		2,064,609	2,259,630	(195,021)			(195,021)		2,064,609		245,235	245,235		
04314H-20-4	Artisan International Fund		12/03/2018	VA, VASA - BUYS/SELLS	329,811.892	10,753,506		9,985,474	10,992,630	(1,007,156)			(1,007,156)		9,985,474		768,031	768,031		
04314H-85-7	Artisan International Value Fund - Instl		12/31/2018	VA, VASA - BUYS/SELLS	15,025.496	553,818		506,209	581,937	(75,728)			(75,728)		506,209		47,609	47,609		
04314H-88-1	Artisan International Value Fund - Inv		12/03/2018	VA, VASA - BUYS/SELLS	2,059.228	76,239		67,973	79,527	(11,554)			(11,554)		67,973		8,266	8,266		
064234-50-3	BNY Mellon Aggregate Bond Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	100,431.000	13,826,219		13,674,504	14,031,247	(356,743)			(356,743)		13,674,504		151,715	151,715		
064234-70-1	BNY Mellon International Stock Index Fund-Institutional		12/31/2018	VA, VASA - BUYS/SELLS	9,893.000	1,566,286		1,380,813	1,634,881	(254,068)			(254,068)		1,380,813		185,473	185,473		
064234-60-2	BNY Mellon Large Cap Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	6,346.000	2,808,420		2,229,142	2,730,000	(500,858)			(500,858)		2,229,142		579,278	579,278		
064234-72-7	BNY Mellon Small Cap Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	9,387.000	2,703,501		2,179,175	2,611,882	(432,707)			(432,707)		2,179,175		524,326	524,326		
064234-83-4	BNY Mellon Stock Index Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	3,035.000	941,117		687,175	886,167	(198,992)			(198,992)		687,175		253,943	253,943		
068278-20-9	Baron Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	216,612.731	15,182,969		14,299,097	14,658,184	(359,086)			(359,086)		14,299,097		883,872	883,872		
09258N-36-4	BlackRock Advantage Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,316.000	22,158		20,572		20,572			20,572		20,572		1,587	1,587		
09251R-40-4	BlackRock Capital Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	831.000	18,953		17,131	17,925	(794)			(794)		17,131		1,823	1,823		
09260B-60-6	BlackRock Core Bond Portfolio - Service		12/28/2018	VA, VASA - BUYS/SELLS	890,379.332	8,235,081		8,690,203	8,547,642	142,561			142,561		8,690,203		(455,122)	(455,122)		
97182P-31-6	BlackRock Emerging Markets Equity Index CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	15,065.352	1,816,634		1,862,228	1,952,319	(90,091)			(90,091)		1,862,228		(45,594)	(45,594)		
09251J-10-5	BlackRock Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,734.000	232,630		211,350	244,093	(32,743)			(32,743)		211,350		21,280	21,280		
09251M-10-8	BlackRock Equity Dividend Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	542.549	12,333		12,017	12,321	(304)			(304)		12,017		316	316		
09251M-10-8	BlackRock Equity Dividend Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	140,056.000	3,139,632		3,178,084	3,180,663	(2,579)			(2,579)		3,178,084		(38,452)	(38,452)		
09251M-80-1	BlackRock Equity Dividend Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	16,881.000	366,158		386,544	384,201	2,343			2,343		386,544		(20,386)	(20,386)		
09251M-40-5	BlackRock Equity Dividend Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	76,635.000	1,758,578		1,748,627	1,753,419	(4,791)			(4,791)		1,748,627		9,950	9,950		
09251M-40-5	BlackRock Equity Dividend Fund - R		10/08/2018	VA, VASA - BUYS/SELLS	3,427.905	81,681		86,313	78,430	7,882			7,882		86,313		(4,631)	(4,631)		
09251M-60-3	BlackRock Equity Dividend Fund - S		12/26/2018	VA, VASA - BUYS/SELLS	3,173.008	73,397		78,831	72,027	6,804			6,804		78,831		(5,434)	(5,434)		
97182P-37-3	BlackRock Equity Index Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,096.213	9,151,249		7,910,545	8,776,156	(865,611)			(865,611)		7,910,545		1,240,704	1,240,704		
09251T-10-3	BlackRock Global Allocation Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	67,114.000	1,308,005		1,296,340	1,322,154	(25,814)			(25,814)		1,296,340		11,665	11,665		
09251T-40-0	BlackRock Global Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	114,533.000	2,044,825		2,159,842	2,148,637	11,205			11,205		2,159,842		(115,017)	(115,017)	29,624	
09256H-38-5	BlackRock Global Dividend Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	114.606	1,474		1,548	1,532	16			16		1,548		(74)	(74)		
09256H-32-8	BlackRock Global Dividend Fund - Inst		08/06/2018	VA, VASA - BUYS/SELLS	3,951.656	51,171		49,452	52,992	(3,540)			(3,540)		49,452		1,719	1,719		
09257E-71-2	BlackRock Global Dividend Portfolio - K		12/31/2018	VA, VASA - BUYS/SELLS	22,150.000	285,636		288,144	297,473	(9,330)			(9,330)		288,144		(2,508)	(2,508)		
09256H-38-5	BlackRock Global Dividend Portfolio Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	258,649.000	3,262,050		3,251,880	3,458,134	(206,254)			(206,254)		3,251,880		10,170	10,170		
091937-35-9	BlackRock Health Sciences Opportunities Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	1,876.665	110,621		85,412	101,021	(15,609)			(15,609)		85,412		25,210	25,210		
091937-57-3	BlackRock Health Sciences Opportunities Fund A		12/31/2018	VA, VASA - BUYS/SELLS	32,078.000	1,886,554		1,678,316	1,720,691	(42,374)			(42,374)		1,678,316		208,238	208,238		
091937-57-3	BlackRock Health Sciences Opportunities Fund A		12/24/2018	VA, VASA - BUYS/SELLS	89,531.435	4,974,318		4,444,850	4,802,466	(357,616)			(357,616)		4,444,850		529,468	529,468		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
091937-54-0	BlackRock Health Sciences Opportunities Fund Inst		12/24/2018	VA, VASA - BUYS/SELLS	17,071.149	1,014,116		852,974	958,545	(105,571)			(105,571)		852,974		161,141	161,141		
09258N-75-2	BlackRock Health Sciences Opportunities Portfolio - K		12/31/2018	VA, VASA - BUYS/SELLS	27,307.000	1,598,524		1,582,850	1,534,128	48,721			48,721		1,582,850		15,674	15,674		
091936-81-5	BlackRock Health Sciences Opportunities Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	75,996.000	4,288,483		3,879,138	3,996,625	(117,487)			(117,487)		3,879,138		409,344	409,344		
09260B-63-0	BlackRock High Yield Bond Fund Institutional		11/13/2018	VA, VASA - BUYS/SELLS	6,263.749	47,837		50,235	48,857	1,378			1,378		50,235		(2,399)	(2,399)		
091929-10-9	BlackRock International Dividend Fund - Inst		12/24/2018	VA, VASA - BUYS/SELLS	11,782.292	334,012		366,783	366,665	118			118		366,783		(32,771)	(32,771)		
091929-20-8	BlackRock International Dividend Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	39,296.265	1,075,266		1,226,649	1,162,776	63,873			63,873		1,226,649		(151,384)	(151,384)		
091929-30-7	BlackRock International Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	28,985.000	769,305		859,801	844,616	15,186			15,186		859,801		(90,497)	(90,497)	1,401	
066922-86-5	BlackRock LifePath 2020 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	7,676.000	111,807		114,619	113,224	1,395			1,395		114,619		(2,812)	(2,812)		
066922-84-0	BlackRock LifePath 2030 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	22,258.000	300,713		309,967	305,385	4,582			4,582		309,967		(9,253)	(9,253)		
066922-82-4	BlackRock LifePath 2040 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	1,303.000	22,008		21,284	21,536	(252)			(252)		21,284		724	724		
06739T-54-9	BlackRock LifePath 2050 Portfolio Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	223.000	4,933		4,073	4,778	(705)			(705)		4,073		861	861		
09256H-63-3	BlackRock LifePath Active 2015 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	23,510.000	251,854		238,529	251,091	(12,563)			(12,563)		238,529		13,326	13,326		
09256H-61-7	BlackRock LifePath Active 2020 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67.000	729		718	732	(14)			(14)		718		10	10		
09256H-59-1	BlackRock LifePath Active 2020 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	67,138.000	731,174		682,648	727,780	(45,133)			(45,133)		682,648		48,526	48,526		
09256H-56-7	BlackRock LifePath Active 2025 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	68,675.000	759,252		703,404	753,369	(49,966)			(49,966)		703,404		55,849	55,849		
09256H-54-2	BlackRock LifePath Active 2030 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,696.000	28,813		27,951	28,465	(514)			(514)		27,951		862	862		
09256H-53-4	BlackRock LifePath Active 2030 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	88,356.000	937,076		862,391	930,389	(67,998)			(67,998)		862,391		74,685	74,685		
09256H-51-8	BlackRock LifePath Active 2035 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	17,578.000	203,710		194,846	200,569	(5,723)			(5,723)		194,846		8,864	8,864		
09256H-49-2	BlackRock LifePath Active 2035 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	113,475.000	1,300,049		1,113,705	1,283,406	(169,701)			(169,701)		1,113,705		186,345	186,345		
09256H-46-8	BlackRock LifePath Active 2040 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	53,666.000	599,940		543,691	594,614	(50,923)			(50,923)		543,691		56,249	56,249		
09256H-44-3	BlackRock LifePath Active 2045 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,339.000	16,901		15,946	16,595	(649)			(649)		15,946		955	955		
09256H-43-5	BlackRock LifePath Active 2045 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	34,264.000	426,104		384,524	421,110	(36,586)			(36,586)		384,524		41,580	41,580		
09256H-41-9	BlackRock LifePath Active 2050 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	628.000	7,408		7,072	7,283	(211)			(211)		7,072		335	335		
09256H-39-3	BlackRock LifePath Active 2050 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	45,633.000	534,961		468,843	527,514	(58,671)			(58,671)		468,843		66,118	66,118		
09257E-86-0	BlackRock LifePath Active 2055 Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	539.000	6,718		6,546	6,587	(42)			(42)		6,546		172	172		
09257E-83-7	BlackRock LifePath Active 2055 Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	35,021.000	431,922		381,129	425,160	(44,031)			(44,031)		381,129		50,793	50,793		
066923-86-3	BlackRock LifePath Index 2020 K		12/27/2018	VA, VASA - BUYS/SELLS	478,885.495	5,752,837		5,473,661	6,096,212	(622,551)			(622,551)		5,473,661		279,176	279,176		
066923-83-0	BlackRock LifePath Index 2025 K		12/27/2018	VA, VASA - BUYS/SELLS	510,379.200	6,468,075		5,910,191	6,793,147	(882,956)			(882,956)		5,910,191		557,884	557,884		
066923-79-8	BlackRock LifePath Index 2030 K		12/27/2018	VA, VASA - BUYS/SELLS	689,926.653	8,858,644		7,975,552	9,389,902	(1,414,350)			(1,414,350)		7,975,552		883,092	883,092		
066923-76-4	BlackRock LifePath Index 2035 K		12/27/2018	VA, VASA - BUYS/SELLS	426,803.287	5,583,917		4,967,990	6,005,122	(1,037,132)			(1,037,132)		4,967,990		615,927	615,927		
066923-73-1	BlackRock LifePath Index 2040 K		12/27/2018	VA, VASA - BUYS/SELLS	311,805.768	4,149,476		3,635,655	4,486,885	(851,230)			(851,230)		3,635,655		513,821	513,821		
066923-69-9	BlackRock LifePath Index 2045 K		12/27/2018	VA, VASA - BUYS/SELLS	254,129.953	3,441,710		2,998,733	3,750,958	(752,225)			(752,225)		2,998,733		442,977	442,977		
066923-66-5	BlackRock LifePath Index 2050 K		12/27/2018	VA, VASA - BUYS/SELLS	221,518.238	3,004,493		2,642,713	3,320,558	(677,846)			(677,846)		2,642,713		361,781	361,781		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
066923-63-2	BlackRock LifePath Index 2055 K		12/27/2018	VA, VASA - BUYS/SELLS	91,039.244	1,256,738		1,107,037	1,391,080	(284,042)			(284,042)		1,107,037		149,701	149,701		
066923-44-2	BlackRock LifePath Index 2060 K		12/26/2018	VA, VASA - BUYS/SELLS	12,785.671	161,911		160,058	172,734	(12,677)			(12,677)		160,058		1,854	1,854		
066923-80-6	BlackRock LifePath Index Retirement K		12/27/2018	VA, VASA - BUYS/SELLS	581,815.461	6,757,435		6,545,424	7,127,239	(581,815)			(581,815)		6,545,424		212,011	212,011		
066922-70-9	BlackRock LifePath Retirement Portfolio Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	5,306.000	52,312		51,448	51,570	(121)			(121)		51,448		864	864		
066923-88-9	BlackRock Lifepath Index 2020 Fund - Investor A		12/21/2018	VA, VASA - BUYS/SELLS	122,891.545	1,554,065		1,462,099	1,561,952	(99,852)			(99,852)		1,462,099		91,966	91,966		
066923-85-5	BlackRock Lifepath Index 2025 Fund - Investor A		12/19/2018	VA, VASA - BUYS/SELLS	82,589.816	1,080,211		1,042,283	1,097,619	(55,335)			(55,335)		1,042,283		37,927	37,927		
066923-82-2	BlackRock Lifepath Index 2030 Fund - Investor A		12/13/2018	VA, VASA - BUYS/SELLS	69,789.680	941,286		841,733	950,535	(108,802)			(108,802)		841,733		99,553	99,553		
066923-78-0	BlackRock Lifepath Index 2035 Fund - Investor A		12/17/2018	VA, VASA - BUYS/SELLS	45,047.548	635,669		591,024	632,468	(41,444)			(41,444)		591,024		44,646	44,646		
066923-75-6	BlackRock Lifepath Index 2040 Fund - Investor A		12/31/2018	VA, VASA - BUYS/SELLS	46,476.778	677,657		573,523	667,407	(93,883)			(93,883)		573,523		104,134	104,134		
066923-72-3	BlackRock Lifepath Index 2045 Fund - Investor A		12/24/2018	VA, VASA - BUYS/SELLS	22,633.438	336,235		307,815	333,391	(25,576)			(25,576)		307,815		28,420	28,420		
066923-68-1	BlackRock Lifepath Index 2050 Fund - Investor A		12/17/2018	VA, VASA - BUYS/SELLS	26,788.024	404,203		355,183	400,749	(45,566)			(45,566)		355,183		49,020	49,020		
066923-65-7	BlackRock Lifepath Index 2055 Fund - Investor A		12/06/2018	VA, VASA - BUYS/SELLS	10,920.971	171,828		153,440	166,436	(12,996)			(12,996)		153,440		18,388	18,388		
066923-60-8	BlackRock Lifepath Index Retire Fund - Investor A		12/24/2018	VA, VASA - BUYS/SELLS	86,132.002	1,045,599		1,022,101	1,055,117	(33,016)			(33,016)		1,022,101		23,498	23,498		
97182P-35-7	BlackRock Mid Cap Equity Index Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,087.569	763,116		654,624	722,600	(67,976)			(67,976)		654,624		108,492	108,492		
09255V-10-4	BlackRock Mid Cap Value Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	15,963.000	284,367		286,415	278,876	7,539			7,539		286,415		(2,047)	(2,047)		
09255V-40-1	BlackRock Mid Cap Value Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	23,674.000	360,674		391,485	358,900	32,585			32,585		391,485		(30,811)	(30,811)		
09256H-33-6	BlackRock Multi-Asset Income Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	9,597.647	103,262		104,230	106,342	(2,111)			(2,111)		104,230		(969)	(969)		
97182P-34-0	BlackRock Russell 2000 Index CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	7,685.921	1,337,078		1,249,193	1,285,009	(35,816)			(35,816)		1,249,193		87,885	87,885		
09253J-40-0	BlackRock Small Cap Growth Fund II - R		12/31/2018	VA, VASA - BUYS/SELLS	8,624.000	100,679		98,495	102,452	(3,957)			(3,957)		98,495		2,184	2,184	4,215	
09260B-41-6	BlackRock Strategic Inc Opportunities Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	16,678.092	162,605		165,613	166,114	(500)			(500)		165,613		(3,008)	(3,008)		
09260B-38-2	BlackRock Strategic Inc Opportunities Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	474,559.785	4,633,859		4,652,985	4,726,615	(73,630)			(73,630)		4,652,985		(19,126)	(19,126)		
09260B-41-6	BlackRock Strategic Income Opportunities Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	114,674.000	1,111,608		1,130,402	1,142,152	(11,749)			(11,749)		1,130,402		(18,795)	(18,795)		
09260B-37-4	BlackRock Strategic Income Opportunities Portfolio Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	23,993.000	231,524		234,901	239,209	(4,308)			(4,308)		234,901		(3,377)	(3,377)		
09252M-10-7	BlackRock Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,206,244.000	13,658,722		14,119,651	14,113,054	6,597			6,597		14,119,651		(460,929)	(460,929)		
09252M-74-3	BlackRock Total Return Fund - BlackRock		12/31/2018	VA, VASA - BUYS/SELLS	619,225.000	6,996,552		7,185,874	7,244,932	(59,058)			(59,058)		7,185,874		(189,321)	(189,321)	2,146	
09252M-80-0	BlackRock Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	717,905.000	8,084,513		8,390,074	8,406,665	(16,590)			(16,590)		8,390,074		(305,561)	(305,561)		
09253L-38-9	BlackRock iShares Alternative Strategies V.I. - Class 3		08/31/2018	various	94,399.657	1,063,637		989,753	1,047,836	(58,084)			(58,084)		989,753		73,884	73,884		
09253L-36-3	BlackRock iShares Dynamic Allocation V.I. - Class 3		12/31/2018	various	7,493.277	83,535		70,360	83,100	(12,740)			(12,740)		70,360		13,175	13,175		
09253L-41-3	BlackRock iShares Dynamic Fixed Income V.I. - Class 3		03/29/2018	various	166,921.339	1,641,329		1,686,008	1,672,552	13,457			13,457		1,686,008		(44,679)	(44,679)		
09253L-43-9	BlackRock iShares Equity Appreciation V.I. - Class 3		03/29/2018	various	75,390.069	868,392		775,468	882,818	(107,350)			(107,350)		775,468		92,925	92,925		
09253F-87-9	BlackRock iShares MSCI EAFE International Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	146,940.000	2,026,259		2,084,410	2,083,609	800			800		2,084,410		(58,151)	(58,151)		
09253F-88-7	BlackRock iShares Russell 2000 Small-Cap Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	152,494.000	3,057,760		3,139,189	3,014,806	124,382			124,382		3,139,189		(81,429)	(81,429)		
091936-28-6	BlackRock iShares Russell Mid-Cap Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	128,331.000	1,361,246		1,360,777	1,317,959	42,818			42,818		1,360,777		469	469		
066922-20-4	BlackRock iShares S&P 500 Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	22,184.000	7,297,245		7,163,221	7,062,798	100,423			100,423		7,163,221		134,023	134,023		

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
066922-10-5	BlackRock iShares US Aggregate Bond Index Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	275,016.000	2,696,858		2,717,839	2,785,909	(68,071)			(68,071)		2,717,839		(20,981)	(20,981)		
09252M-10-7	BlackrockTotal Return Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	430,598.853	4,900,804		5,075,943	5,038,007	37,937			37,937		5,075,943		(175,139)	(175,139)		
09252M-80-0	BlackrockTotal Return Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	2,659.993	30,082		31,122	31,149	(27)			(27)		31,122		(1,039)	(1,039)		
09252M-76-8	BlackrockTotal Return Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	23,533.622	263,580		280,756	275,343	5,413			5,413		280,756		(17,176)	(17,176)		
92934R-77-7	CRM Mid Cap Value Fund - Invest 2		12/31/2018	VA, VASA - BUYS/SELLS	195,876.431	4,128,663		4,284,007	4,107,529	176,478			176,478		4,284,007		(155,344)	(155,344)		
128119-48-4	Calamos Global Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,387.000	52,034		50,766	49,857	909			909		50,766		1,267	1,267		
128119-44-3	Calamos Global Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	24,203.000	355,762		309,815	344,899	(35,084)			(35,084)		309,815		45,947	45,947		
128119-57-5	Calamos International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000	1		1	1						1					
128119-39-3	Calamos International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	69.000	1,471		1,211	1,445	(234)			(234)		1,211		260	260		
131618-40-7	Calvert Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	83,769.926	1,312,822		1,305,973	1,351,209	(45,236)			(45,236)		1,305,973		6,849	6,849		
131618-30-8	Calvert Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,955.000	221,205		210,916	212,512	(1,597)			(1,597)		210,916		10,289	10,289		
131618-30-8	Calvert Equity Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	76,562.204	3,499,733		3,625,877	3,283,753	342,124			342,124		3,625,877		(126,145)	(126,145)		
131618-79-5	Calvert Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	141.000	7,170		7,402	6,975	426			426		7,402		(232)	(232)		
131618-79-5	Calvert Equity Fund - I		12/13/2018	VA, VASA - BUYS/SELLS	14,150.243	747,398		659,024	697,607	(38,583)			(38,583)		659,024		88,374	88,374		
131582-28-0	Calvert Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	0.000	17		16		16			16		16		1	1		
52468E-10-5	ClearBridge Appreciation Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	21.353	516		453	504	(51)			(51)		453		63	63		
524686-51-6	ClearBridge Global Growth Trust Fund - FI		12/20/2018	VA, VASA - BUYS/SELLS	9,437.457	420,503		317,549	419,684	(102,135)			(102,135)		317,549		102,954	102,954		
52469H-76-8	ClearBridge Mid Cap Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	499.389	16,685		14,462	16,695	(2,232)			(2,232)		14,462		2,223	2,223		
52469H-17-2	ClearBridge Mid Cap Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	363.584	11,720		11,605	11,867	(262)			(262)		11,605		115	115		
524686-56-5	ClearBridge Value Trust Fund - FI		12/03/2018	VA, VASA - BUYS/SELLS	8.542	767		692	792	(100)			(100)		692		75	75		
19248H-10-4	Cohen & Steers International Realty Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	20,874.537	250,958		243,965	250,912	(6,947)			(6,947)		243,965		6,994	6,994		
197199-10-2	Columbia Acorn Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,547.000	121,209		170,177	110,433	59,744			59,744		170,177		(48,968)	(48,968)		
19766J-77-1	Columbia Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,174.000	39,005		40,530	40,248	282			282		40,530		(1,525)	(1,525)		
19766J-77-1	Columbia Commodity Strategy Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	1,792.471	10,289		9,460	10,056	(596)			(596)		9,460		829	829		
19766J-75-5	Columbia Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,521.000	83,974		83,537	85,830	(2,293)			(2,293)		83,537		437	437		
19766J-75-5	Columbia Commodity Strategy Fund - R		11/29/2018	VA, VASA - BUYS/SELLS	256.847	1,389		1,384	1,420	(36)			(36)		1,384		5	5		
19766J-62-3	Columbia Commodity Strategy Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	2,313.000	12,865		12,889	13,301	(412)			(412)		12,889		(23)	(23)		
19765P-10-9	Columbia Contrarian Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	97,309.000	2,531,287		2,269,715	2,499,864	(230,149)			(230,149)		2,269,715		261,572	261,572		
19766D-70-9	Columbia Contrarian Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	185,149.000	4,669,288		4,313,787	4,762,021	(448,233)			(448,233)		4,313,787		355,501	355,501		
19766M-70-9	Columbia Contrarian Core Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	53,265.000	1,401,109		1,359,489	1,399,802	(40,313)			(40,313)		1,359,489		41,620	41,620		
19767A-47-2	Columbia Global Energy & Natural Resources Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	16,230.000	318,988		322,702	322,007	695			695		322,702		(3,714)	(3,714)		
19765Y-84-5	Columbia Global Energy And Natural Resources Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	64,128.000	1,237,742		1,150,720	1,268,452	(117,732)			(117,732)		1,150,720		87,022	87,022		
19766D-79-0	Columbia Global Energy And Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	160,368.000	3,018,479		2,888,280	3,152,831	(264,550)			(264,550)		2,888,280		130,198	130,198		
19765Y-84-5	Columbia Global Energy and Natural Res Fund - A		11/01/2018	VA, VASA - BUYS/SELLS	3,969.008	76,985		67,791	78,507	(10,716)			(10,716)		67,791		9,194	9,194		
19766F-22-5	Columbia High Yield Bond Fund - ADV		12/03/2018	VA, VASA - BUYS/SELLS	223,230.648	690,735		638,972	665,227	(26,255)			(26,255)		684,968		5,767	5,767		
19766F-21-7	Columbia High Yield Bond Fund - K		03/01/2018	VA, VASA - BUYS/SELLS	7,787.696	23,051		22,274	23,052	(778)			(778)		22,274		777	777	17,255	
19766F-23-3	Columbia High Yield Bond Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	6,090.344	17,464		17,548	18,088	(541)			(541)		17,548		(84)	(84)		
19765H-26-3	Columbia Large Cap Growth Fund III - A		12/13/2018	VA, VASA - BUYS/SELLS	36,390.893	697,725		631,893	637,932	(6,039)			(6,039)		631,893		65,832	65,832		
19766P-84-3	Columbia Large Cap Growth Fund III - R		12/31/2018	VA, VASA - BUYS/SELLS	8,554.000	159,444		144,948	151,237	(6,289)			(6,289)		144,948		14,497	14,497		
19766P-84-3	Columbia Large Cap Growth Fund III - R		12/14/2018	VA, VASA - BUYS/SELLS	50.894	933		1,250	900	351			351		1,250		(317)	(317)		
19763P-33-3	Columbia Large Cap Value Fund - ADV		12/18/2018	VA, VASA - BUYS/SELLS	45,508.812	657,487		606,816	661,243	(54,427)			(54,427)		616,550		40,937	40,937		
19763P-32-5	Columbia Large Cap Value Fund - K		03/06/2018	VA, VASA - BUYS/SELLS	2,279.167	33,653		32,022	33,162	(1,140)			(1,140)		32,022		1,631	1,631		
19763P-35-8	Columbia Large Cap Value Fund R		12/03/2018	VA, VASA - BUYS/SELLS	898.854	12,841		12,773	12,997	(225)			(225)		12,773		68	68		
19765H-26-3	Columbia Marsico Focused Equities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	114,118.000	2,060,148		1,799,557	2,000,481	(200,925)			(200,925)		1,799,557		260,591	260,591		
19765J-50-9	Columbia Mid Cap Index Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	360,813.237	5,989,370		5,571,282	5,971,459	(400,177)			(400,177)		5,571,282		418,088	418,088		
19765M-33-8	Columbia Overseas Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	286.000	2,570		2,791	2,948	(158)			(158)		2,791		(221)	(221)		
19765M-31-2	Columbia Overseas Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14,234.000	128,253		143,403	143,477	(74)			(74)		143,403		(15,150)	(15,150)		
19766P-86-8	Columbia Overseas Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	26,430.000	263,269		275,775	271,960	3,815			3,815		275,775		(12,506)	(12,506)		
19765J-86-3	Columbia Select Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	80,159.000	846,806		1,171,662	1,095,777	75,885			75,885		1,171,662		(324,856)	(324,856)		
19765J-86-3	Columbia Select Mid Cap Value Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	529,731.388	6,654,756		8,211,141	7,241,428	969,713			969,713		8,211,141		(1,556,385)	(1,556,385)		
19765J-83-0	Columbia Select Mid Cap Value Fund - Inst		12/24/2018	VA, VASA - BUYS/SELLS	66,680.939	812,401		921,803	913,529	8,274			8,274		921,803		(109,402)	(109,402)		
19765M-61-9	Columbia Select Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,651.000	195,674		232,152	213,168	18,983			18,983		232,152		(36,477)	(36,477)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
19765M-61-9	Columbia Select Mid Cap Value Fund - R		12/06/2018	VA, VASA - BUYS/SELLS	9,230.288	120,990		154,698	125,717	28,982			28,982		154,698		(33,708)	(33,708)		
19766H-42-9	Columbia Seligman Communications and Information Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	526.000	39,538		32,108	37,254	(5,146)			(5,146)		32,108		7,431	7,431		
19766H-37-9	Columbia Seligman Communications and Information Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,854.000	489,964		483,393	462,185	21,208			21,208		483,393		6,570	6,570		
19766H-32-0	Columbia Seligman Global Technology Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,168.000	47,349		48,866	45,911	2,955			2,955		48,866		(1,516)	(1,516)		
19766H-32-0	Columbia Seligman Global Technology Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	205.318	8,469		8,855	8,071	784			784		8,855		(386)	(386)		
19766H-27-0	Columbia Seligman Global Technology Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,018.000	39,853		40,397	38,611	1,786			1,786		40,397		(543)	(543)		
19766J-35-9	Columbia Seligman Global Technology Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	643.000	25,028		27,180	25,708	1,472			1,472		27,180		(2,152)	(2,152)		
19765P-84-4	Columbia Small Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	59,574.000	456,298		550,939	442,633	108,306			108,306		550,939		(94,641)	(94,641)		
19766M-62-6	Columbia Small Cap Core Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	41.000	377		384	359	25			25		384		(8)	(8)		
19765J-82-2	Columbia Small Cap Index Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	315,607.233	8,118,290		6,864,135	7,798,655	(934,520)			(934,520)		6,864,135		1,254,155	1,254,155		
19765J-79-8	Columbia Small Cap Value II Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	78,312.391	1,193,223		1,381,569	1,387,696	(6,127)			(6,127)		1,381,569		(188,346)	(188,346)		
19765J-76-4	Columbia Small Cap Value II Fund - INST		12/26/2018	VA, VASA - BUYS/SELLS	81,981.261	1,419,642		1,432,193	1,474,023	(41,830)			(41,830)		1,432,193		(12,551)	(12,551)		
19766G-60-3	Columbia Small Mid Cap Value Fund - ADV		12/20/2018	VA, VASA - BUYS/SELLS	24,795.938	289,427		212,019	252,175	(40,156)			(40,156)		252,133		37,293	37,293		
19766G-70-2	Columbia Small Mid Cap Value Fund - K		03/02/2018	VA, VASA - BUYS/SELLS	485.558	5,101		4,632	4,982	(350)			(350)		4,632		469	469		
19766G-50-4	Columbia Small Mid Cap Value Fund - R		12/14/2018	VA, VASA - BUYS/SELLS	57,160.101	466,319		559,125	567,600	(8,475)			(8,475)		559,125		(92,806)	(92,806)		
23320G-46-3	DFA Commodity Strategy Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	52,712.000	307,577		314,017	314,161	(144)			(144)		314,017		(6,440)	(6,440)		
233203-42-1	DFA Emerging Markets Core Eq Portfolio Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	225,969.853	4,907,964		4,264,243	5,247,020	(982,777)			(982,777)		4,264,243		643,721	643,721		
233203-42-1	DFA Emerging Markets Core Equity Fund		12/31/2018	VA, VASA - BUYS/SELLS	109,572.000	2,403,001		2,500,369	2,544,254	(43,884)			(43,884)		2,500,369		(97,369)	(97,369)		
23320G-55-4	DFA Global Real Estate Securities Portfolio		12/28/2018	VA, VASA - BUYS/SELLS	306,096.401	3,378,205		3,165,037	3,351,756	(186,719)			(186,719)		3,165,037		213,168	213,168		
233203-35-5	DFA Inflation-Protected Securities Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	354,032.315	4,095,283		4,170,423	4,159,880	10,544			10,544		4,170,423		(75,141)	(75,141)		
25434D-20-3	DFA International Value Fund		12/31/2018	VA, VASA - BUYS/SELLS	30,136.000	577,256		593,768	617,492	(23,724)			(23,724)		593,768		(16,512)	(16,512)		
233203-83-5	DFA Real Estate Securities Fund		12/31/2018	VA, VASA - BUYS/SELLS	55,596.000	1,864,571		1,919,743	1,962,543	(42,799)			(42,799)		1,919,743		(55,172)	(55,172)		
233203-82-7	DFA U.S. Large Cap Value Portfolio		12/26/2018	VA, VASA - BUYS/SELLS	61,240.396	2,384,547		1,959,044	2,395,724	(436,681)			(436,681)		1,959,044		425,503	425,503		
233203-84-3	DFA U.S. Small Cap Fund		12/31/2018	VA, VASA - BUYS/SELLS	56,182.000	2,040,376		2,046,828	2,019,174	27,655			27,655		2,046,828		(6,453)	(6,453)		
233203-59-5	DFA US Targeted Value Fund Inst		12/21/2018	VA, VASA - BUYS/SELLS	124,381.108	3,100,473		2,689,120	3,095,846	(406,726)			(406,726)		2,689,120		411,353	411,353		
25159L-50-5	DWS Real Estate Securities Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	22.427	445		510	457	53			53		510		(65)	(65)		
25159L-80-2	DWS Real Estate Securities Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	401.035	8,256		8,169	8,177	(8)			(8)		8,169		87	87		
25155X-40-4	DWS Small Cap Index VIP - A		12/31/2018	VA, VASA - BUYS/SELLS	98,844.299	1,750,752		1,373,845	1,807,862	(434,017)			(434,017)		1,373,845		376,906	376,906		
239080-10-4	Davis New York Venture Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,122.000	73,582		67,333	72,689	(5,356)			(5,356)		67,333		6,248	6,248		
239080-88-0	Davis New York Venture Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,133.000	251,787		235,984	245,170	(9,186)			(9,186)		235,984		15,803	15,803		
246248-74-4	Delaware Diversified Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	87,268.000	724,972		757,857	761,851	(3,994)			(3,994)		757,857		(32,885)	(32,885)	4,906	
246248-55-3	Delaware Diversified Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	56,773.000	479,380		498,720	495,625	3,096			3,096		498,720		(19,341)	(19,341)		
245914-84-1	Delaware Emerging Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	112,823.000	2,088,069		1,992,401	2,275,632	(283,231)			(283,231)		1,992,401		95,668	95,668		
245914-84-1	Delaware Emerging Markets Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	29,488.843	558,453		374,698	594,790	(220,092)			(220,092)		374,698		183,755	183,755		
245914-81-7	Delaware Emerging Markets Fund - Inst		12/27/2018	VA, VASA - BUYS/SELLS	85,466.287	1,641,984		1,337,958	1,734,111	(396,153)			(396,153)		1,337,958		304,026	304,026		
245914-56-9	Delaware Emerging Markets Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	54,634.692	1,021,017		722,104	1,110,723	(388,620)			(388,620)		722,103		298,914	298,914		
245914-51-0	Delaware Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	42,046.000	769,158		815,770	852,695	(36,924)			(36,924)		815,770		(46,612)	(46,612)		
245914-56-9	Delaware Emerging Markets Fund- R		12/31/2018	VA, VASA - BUYS/SELLS	517,862.000	9,842,586		8,705,278	10,528,128	(1,822,850)			(1,822,850)		8,705,278		1,137,308	1,137,308		
245908-83-5	Delaware Extended Duration Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	43,278.000	266,644		274,546	293,857	(19,311)			(19,311)		274,546		(7,902)	(7,902)		
245908-83-5	Delaware Extended Duration Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,866,613.619	36,634,435		37,809,577	39,834,306	(2,024,729)			(2,024,729)		37,809,577		(1,175,142)	(1,175,142)		
245908-72-8	Delaware Extended Duration Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,225.000	93,562		99,727	103,527	(3,800)			(3,800)		99,727		(6,165)	(6,165)		
245908-72-8	Delaware Extended Duration Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	196,205.283	1,235,958		1,229,903	1,334,196	(104,293)			(104,293)		1,229,903		6,055	6,055		
245908-79-3	Delaware Extended Duration Bond Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	20,572.927	126,945		130,021	139,484	(9,464)			(9,464)		130,021		(3,076)	(3,076)		
246097-20-8	Delaware Small Cap Value Fund - Inst		12/26/2018	VA, VASA - BUYS/SELLS	129,069.335	9,043,744		8,428,958	8,969,028	(540,070)			(540,070)		8,428,958		614,786	614,786		
25157M-10-9	Deutsche Capital Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,504.000	440,502		398,389	423,990	(25,601)			(25,601)		398,389		42,113	42,113		
25157M-85-1	Deutsche Capital Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	109.000	8,916		7,964	8,284	(320)			(320)		7,964		952	952		
25157M-62-0	Deutsche Capital Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	135.000	11,347		11,695	10,463	1,232			1,232		11,695		(349)	(349)		
25159L-50-5	Deutsche Real Estate Securities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	68,597.000	1,343,401		1,444,980	1,398,684	46,296			46,296		1,444,980		(101,579)	(101,579)		
25159L-80-2	Deutsche Real Estate Securities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	43,096.000	852,362		906,125	878,729	27,396			27,396		906,125		(53,763)	(53,763)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25159L-51-3	Deutsche Real Estate Securities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	65,012.000	1,295,455		1,302,283	1,324,285	(22,002)			(22,002)		1,302,283		(6,828)	(6,828)	292	
25264S-83-3	Diamond Hill Long-Short Fund - Inst		07/09/2018	VA, VASA - BUYS/SELLS	183,079.409	4,765,172		4,236,259	4,831,466	(595,207)			(595,207)		4,236,259		528,913	528,913		
25264S-65-0	Diamond Hill Long-Short Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	69,758.978	1,836,925		1,554,230	1,847,915	(293,685)			(293,685)		1,554,230		282,695	282,695		
25264S-30-4	Diamond Hill Small Cap Fund - A		10/18/2018	VA, VASA - BUYS/SELLS	10.996	380		382	392	(10)			(10)		382		(2)	(2)		
256210-10-5	Dodge & Cox Income Fund		12/31/2018	VA, VASA - BUYS/SELLS	239,046.003	3,239,219		3,285,875	3,289,273	(3,398)			(3,398)		3,285,875		(46,655)	(46,655)		
256219-10-6	Dodge & Cox Stock Fund No Load		12/31/2018	VA, VASA - BUYS/SELLS	29,088.022	5,962,063		5,204,667	5,922,612	(717,945)			(717,945)		5,204,667		757,396	757,396		
258620-10-3	DoubleLine Total Return Bond Fund - I		10/05/2018	VA, VASA - BUYS/SELLS	20,719.980	216,209		225,848	220,253	5,594			5,594		225,848		(9,639)	(9,639)		
261978-81-1	Dreyfus Basic S&P 500 Stock Index Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	28,433.000	1,522,993		1,269,594	1,520,890	(251,296)			(251,296)		1,269,594		253,399	253,399		
712223-10-6	Dreyfus Mid Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	14,043.000	521,912		498,737	522,818	(24,081)			(24,081)		498,737		23,175	23,175	368	
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,627.000	447,304		466,295	488,992	(22,697)			(22,697)		466,295		(18,991)	(18,991)	5,465	
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A		09/26/2018	VA, VASA - BUYS/SELLS	0.004															
007568-20-7	Dreyfus Opportunistic Midcap Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	1.000	31		29	30	(1)			(1)		29		2	2		
26200Q-20-4	Dreyfus Small Cap Stock Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	14,251.000	456,934		418,724	449,188	(30,464)			(30,464)		418,724		38,210	38,210	184	
26200C-20-5	Dreyfus Strategic Value Fund - A		10/16/2018	VA, VASA - BUYS/SELLS	85,269.897	3,350,993		3,244,804	3,418,470	(173,667)			(173,667)		3,244,804		106,189	106,189		
26200C-62-7	Dreyfus Strategic Value Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	52,345.982	2,095,340		1,958,787	2,102,215	(143,428)			(143,428)		1,958,787		136,554	136,554		
26203E-74-5	Dreyfus/The Boston Company Small/Mid Cap Growth Fund Class A		12/06/2018	InvestOne	14,255.593	302,273		271,251	271,712	(461)			(461)		271,251		31,022	31,022		
14214L-51-0	Eagle Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,333.229	151,277		119,695	139,060	(19,366)			(19,366)		119,695		31,583	31,583		
277902-65-6	Eaton Vance Atlanta Capital SMID Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	136,223.000	4,336,548		3,647,978	4,154,810	(506,833)			(506,833)		3,647,978		688,570	688,570		
277902-68-0	Eaton Vance Atlanta Capital SMID Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	143,406.000	4,470,478		3,773,784	4,272,078	(498,294)			(498,294)		3,773,784		696,693	696,693		
277902-23-5	Eaton Vance Atlanta Capital SMID Cap Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	71,486.000	2,423,529		2,303,499	2,411,936	(108,437)			(108,437)		2,303,499		120,029	120,029		
277902-65-6	Eaton Vance Atlanta Capital SMID-Cap Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	73,317.313	2,270,136		1,787,676	2,236,178	(448,502)			(448,502)		1,787,676		482,460	482,460		
277902-69-8	Eaton Vance Atlanta Capital SMID-Cap Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	51,056.107	1,707,157		1,447,006	1,715,996	(268,989)			(268,989)		1,447,006		260,151	260,151		
277902-68-0	Eaton Vance Atlanta Capital SMID-Cap Fund - R		06/25/2018	VA, VASA - BUYS/SELLS	286.575	8,885		7,489	8,537	(1,048)			(1,048)		7,489		1,396	1,396		
277902-23-5	Eaton Vance Atlanta Capital SMID-Cap Fund - R6		12/12/2018	VA, VASA - BUYS/SELLS	4,736.181	167,928		131,666	159,799	(28,133)			(28,133)		131,666		36,262	36,262		
277905-86-5	Eaton Vance Balanced Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	156,650.000	1,443,340		1,336,528	1,427,078	(90,550)			(90,550)		1,336,528		106,812	106,812	637	
277911-23-6	Eaton Vance Global Small-Cap Equity Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	11,260.887	400,795		145,115		145,115			145,115		383,469		17,326	17,326		
277905-71-7	Eaton Vance Global Small-Cap Fund - A		05/16/2018	VA, VASA - BUYS/SELLS	6,525.656	98,642		93,201	98,015	(4,814)			(4,814)		93,201		5,440	5,440	81,318	
277905-69-1	Eaton Vance Growth Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	127,987.098	3,646,043		2,693,257	3,410,856	(717,599)			(717,599)		2,693,257		952,786	952,786		
277905-52-7	Eaton Vance Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	20,679.451	559,373		474,822	565,376	(90,554)			(90,554)		474,822		84,551	84,551		
277905-42-8	Eaton Vance Growth Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	10,957.682	309,891		229,209	285,886	(56,677)			(56,677)		229,209		80,682	80,682		
277907-10-1	Eaton Vance Income Fund of Boston - A		12/31/2018	VA, VASA - BUYS/SELLS	168,468.000	936,581		955,705	968,694	(12,989)			(12,989)		955,705		(19,124)	(19,124)		
277907-50-7	Eaton Vance Income Fund of Boston - R		12/31/2018	VA, VASA - BUYS/SELLS	270,054.000	1,509,019		1,531,621	1,552,812	(21,191)			(21,191)		1,531,621		(22,602)	(22,602)		
277907-70-5	Eaton Vance Income Fund of Boston - R6		12/31/2018	VA, VASA - BUYS/SELLS	133,026.000	740,455		746,926	764,899	(17,973)			(17,973)		746,926		(6,472)	(6,472)		
277907-10-1	Eaton Vance Income Fund of Boston Fund - A		12/04/2018	VA, VASA - BUYS/SELLS	6,530.594	36,505		37,551	37,551						37,551		(1,046)	(1,046)		
277905-65-9	Eaton Vance Large Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6.000	121		126	116	9			9		126		(5)	(5)		
277905-80-8	Eaton Vance Large-Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	141,579.424	2,781,519		2,545,598	2,763,630	(218,032)			(218,032)		2,545,598		235,921	235,921		
277905-64-2	Eaton Vance Large-Cap Value Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	88,437.449	1,774,214		1,583,063	1,732,490	(149,426)			(149,426)		1,583,063		191,150	191,150		
277905-65-9	Eaton Vance Large-Cap Value Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	9,002.439	175,731		170,536	175,187	(4,652)			(4,652)		170,536		5,196	5,196		
277923-77-7	Eaton Vance Parametric Emerging Markets Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	36,010.000	546,398		488,072	566,443	(78,371)			(78,371)		488,072		58,326	58,326		
27826A-79-7	Eaton Vance Parametric Emerging Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	30,922.000	477,700		438,935	488,261	(49,326)			(49,326)		438,935		38,765	38,765		
277902-81-3	Eaton Vance Worldwide Health Sciences Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	18,225.000	210,996		203,016	187,722	15,294			15,294		203,016		7,980	7,980		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
277902-67-2	Eaton Vance Worldwide Health Sciences Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	64,615.000	749,447		756,294	709,470	46,824			46,824		756,294		(6,847)	(6,847)	11,939	
314172-28-9	Federated Clover Small Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,520.000	550,656		548,270	558,005	(9,735)			(9,735)		548,270		2,387	2,387		
314172-17-2	Federated Clover Small Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,185.000	619,420		668,287	667,979	308			308		668,287		(48,867)	(48,867)		
31421N-80-8	Federated Clover Small Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,744.000	70,318		70,844	71,066	(222)			(222)		70,844		(526)	(526)		
315911-75-0	Fidelity 500 Index Fund Institutional Premium Class		12/17/2018	InvestOne	134,411.589	12,756,609		11,240,851	12,560,763	(1,319,912)			(1,319,912)		11,240,851		1,515,758	1,515,758		
315805-63-0	Fidelity Adv Div Gr Fund - M		12/21/2018	VA, VASA - BUYS/SELLS	25,807.847	452,752		463,510	448,540	14,970			14,970		463,510		(10,758)	(10,758)		
315805-42-4	Fidelity Adv LevCo Stk Fund - A		01/04/2018	VA, VASA - BUYS/SELLS	1.555	69		75	67	7			7		75		(5)	(5)		
315805-41-6	Fidelity Adv LevCo Stk Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	269,794.914	10,972,294		14,588,655	11,331,386	3,257,268			3,257,268		14,588,655		(3,616,361)	(3,616,361)		
316127-70-3	Fidelity Advisor Diversified Stock Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	23,616.000	605,334		554,306	580,233	(25,928)			(25,928)		554,306		51,028	51,028		
316127-84-4	Fidelity Advisor Diversified Stock Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,297.000	35,467		34,794	33,735	1,059			1,059		34,794		673	673		
315805-41-6	Fidelity Advisor Leveraged Company Stock Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	64,382.000	2,562,136		3,003,944	2,704,055	299,889			299,889		3,003,944		(441,807)	(441,807)		
315805-22-6	Fidelity Advisor Leveraged Company Stock Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	1,524.000	61,820		71,765	67,507	4,258			4,258		71,765		(9,945)	(9,945)		
316071-20-8	Fidelity Advisor New Insights Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	17,673.902	564,842		486,607	554,784	(68,177)			(68,177)		486,607		78,235	78,235		
316071-60-4	Fidelity Advisor New Insights Fund - Inst		12/03/2018	VA, VASA - BUYS/SELLS	2,915.862	99,055		82,147	93,424	(11,278)			(11,278)		82,147		16,909	16,909		
316071-30-7	Fidelity Advisor New Insights Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	74,634.000	2,325,281		2,120,347	2,268,879	(148,532)			(148,532)		2,120,347		204,935	204,935	2,818	
316071-30-7	Fidelity Advisor New Insights Fund - M		12/27/2018	VA, VASA - BUYS/SELLS	320.030	10,193		8,445	9,729	(1,284)			(1,284)		8,445		1,748	1,748		
316071-86-9	Fidelity Advisor New Insights Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	8,359.000	286,876		284,065	268,087	15,979			15,979		284,065		2,811	2,811		
315918-34-2	Fidelity Advisor Real Estate Fund - A		11/09/2018	VA, VASA - BUYS/SELLS	1.132	25		26	25	1			1		26		(1)	(1)		
315918-31-8	Fidelity Advisor Real Estate Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	54,075.000	1,125,054		1,212,446	1,178,288	34,158			34,158		1,212,446		(87,391)	(87,391)		
315918-31-8	Fidelity Advisor Real Estate Fund - M		12/26/2018	VA, VASA - BUYS/SELLS	13.861	297		314	302	12			12		314		(16)	(16)		
315920-80-1	Fidelity Advisor Strategic Income Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	10,583.621	129,268		129,649	132,189	(2,540)			(2,540)		129,649		(381)	(381)		
315920-50-4	Fidelity Advisor Strategic Income Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	80,060.458	951,841		940,157	985,544	(45,388)			(45,388)		940,156		11,685	11,685		
31617K-84-0	Fidelity Advisor Total Bond Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	80,412.724	834,193		853,560	854,787	(1,228)			(1,228)		853,560		(19,366)	(19,366)		
31617K-84-0	Fidelity Advisor Total Bond Fund - T		12/31/2018	VA, VASA - BUYS/SELLS	1,326,872.000	13,715,945		13,998,153	14,104,648	(106,495)			(106,495)		13,998,153		(282,208)	(282,208)		
31617L-79-8	Fidelity Advisor Total Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	170,760.000	1,761,967		1,786,697	1,816,613	(28,481)			(28,481)		1,786,679		(24,730)	(24,730)		
316345-20-6	Fidelity Balanced Fund		11/19/2018	InvestOne	36,988.189	902,562		841,768	877,730	(35,962)			(35,962)		841,768		60,794	60,794		
316389-30-3	Fidelity Blue Chip Growth Fund		12/24/2018	InvestOne	4,334.233	409,468		340,132	380,372	(40,241)			(40,241)		340,132		69,336	69,336		
316071-10-9	Fidelity Contrafund		12/24/2018	InvestOne	42,041.720	1,078,078		938,155	514,885	423,271			423,271		938,155		139,923	139,923		
316071-10-9	Fidelity Contrafund		12/27/2018	VA, VASA - BUYS/SELLS	3,208,488.904	95,952,850		56,649,785	392,943,636	(33,869,080)			(33,869,080)		57,910,555		38,042,295	38,042,295		
315910-80-2	Fidelity Diversified International Fund		12/24/2018	InvestOne	13,676.898	545,427		530,120	547,349	(17,229)			(17,229)		530,120		15,307	15,307		
316389-40-2	Fidelity Dividend Growth Fund		12/26/2018	InvestOne	1,418.812	44,576		46,784	46,580	204			204		46,784		(2,208)	(2,208)		
316145-10-1	Fidelity Equity Dividend Income Fund		12/19/2018	VA, VASA - BUYS/SELLS	119,693.837	3,320,978		3,046,745	3,323,898	(277,152)			(277,152)		3,046,746		274,233	274,233		
316138-10-6	Fidelity Equity-Income Fund		12/06/2018	InvestOne	3,958.545	234,109		227,677	240,284	(12,607)			(12,607)		227,677		6,432	6,432		
315792-68-9	Fidelity Freedom 2005 Fund		12/04/2018	InvestOne	49.187	598		589	618	(29)			(29)		589		9	9		
31617R-50-6	Fidelity Freedom 2010 Fund		12/27/2018	InvestOne	14,662.988	232,017		225,830	235,488	(9,657)			(9,657)		225,830		6,187	6,187		
315792-67-1	Fidelity Freedom 2015 Fund		12/24/2018	InvestOne	20,625.252	277,546		267,828	275,966	(8,138)			(8,138)		267,828		9,718	9,718		
31617R-60-5	Fidelity Freedom 2020 Fund		12/11/2018	InvestOne	99,117.186	1,627,234		1,576,998	1,642,372	(65,375)			(65,375)		1,576,998		50,236	50,236		
315792-66-3	Fidelity Freedom 2025 Fund		12/04/2018	InvestOne	165,136.581	2,340,899		2,271,309	2,377,967	(106,657)			(106,657)		2,271,309		69,590	69,590		
31617R-70-4	Fidelity Freedom 2030 Fund		11/29/2018	InvestOne	63,465.342	1,134,006		1,087,175	1,146,184	(59,009)			(59,009)		1,087,175		46,831	46,831		
315792-65-5	Fidelity Freedom 2035 Fund		10/30/2018	InvestOne	105,338.914	1,515,234		1,521,328	1,605,365	(84,037)			(84,037)		1,521,328		(6,094)	(6,094)		
315792-10-1	Fidelity Freedom 2040 Fund		12/27/2018	InvestOne	73,888.554	792,509		729,574	790,608	(61,033)			(61,033)		729,574		62,935	62,935		
315792-42-4	Fidelity Freedom 2045 Fund		11/19/2018	InvestOne	18,456.952	222,214		205,743	223,698	(17,955)			(17,955)		205,743		16,471	16,471		
315792-41-6	Fidelity Freedom 2050 Fund		11/30/2018	InvestOne	8,499.837	104,816		95,577	103,613	(8,036)			(8,036)		95,577		9,239	9,239		
315793-85-1	Fidelity Freedom 2055 Fund		12/06/2018	InvestOne	10,661.296	146,394		137,022	146,486	(9,464)			(9,464)		137,022		9,372	9,372		
31617R-30-8	Fidelity Freedom Income Fund		09/10/2018	InvestOne	10,882.095	126,494		126,501	128,191	(1,690)			(1,690)		126,501		(7)	(7)		
316191-60-0	Fidelity Government Market Fund		11/30/2018	InvestOne	1,374,311.770	1,374,312		1,374,312	1,374,312						1,374,312					
316200-10-4	Fidelity Growth Company Fund		12/24/2018	InvestOne	31,244.641	1,175,754		1,020,742	558,186	462,556			462,556		1,020,742		155,012	155,012		
922174-70-1	Fidelity Growth Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	123.419	8,680		4,478	9,103	(4,626)			(4,626)		4,478		4,202	4,202		
316345-30-5	Fidelity Low Priced Stock Fund		12/14/2018	InvestOne	1,026.947	56,008		53,298	55,989	(2,691)			(2,691)		53,298		2,710	2,710		
316184-10-0	Fidelity Magellan Fund		12/31/2018	VA, VASA - BUYS/SELLS	895.234	70,269		43,751	93,615	(9,352)			(9,352)		57,848		12,421	12,421		
316128-40-4	Fidelity Mid-Cap Stock Fund		12/06/2018	InvestOne	20,368.545	793,090		751,512	778,486	(26,973)			(26,973)		751,512		41,578	41,578		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
316146-35-6	Fidelity U.S. Bond Index Fund Institutional Premium Class		12/17/2018	InvestOne	492,567.338	5,466,277		5,704,387	5,708,855	(4,469)			(4,469)		5,704,387		(238,110)	(238,110)		
922175-50-0	Fidelity VIP 2 Contra Fund - Initial		12/31/2018	VA, VASA - BUYS/SELLS	1,775,277.558	64,606,537		40,407,706	67,354,031	(26,946,324)			(26,946,324)		40,407,706		24,198,831	24,198,831		
922175-80-7	Fidelity VIP 2 Contra Fund - Service		12/03/2018	VA, VASA - BUYS/SELLS	21,043.793	770,089		467,191	794,824	(327,633)			(327,633)		467,191		302,898	302,898		
922175-84-9	Fidelity VIP Contrafund Portfolio (Svc II)		12/28/2018	VA, VASA - BUYS/SELLS	421,682.856	14,911,493		9,938,961	15,623,350	(5,684,389)			(5,684,389)		9,938,961		4,972,532	4,972,532		
922174-10-7	Fidelity VIP Government Money Market		12/31/2018	various	4,915.150	4,915		4,915	4,915						4,915					
922174-20-6	Fidelity VIP High Income		12/31/2018	various	5,313.882	28,870		27,959	28,961	(1,001)			(1,001)		27,959		910	910		
922175-84-9	Fidelity VIP II Contrafund - Service Class 2		12/31/2018	various	118,249.586	4,061,743		3,557,188	4,381,147	(823,959)			(823,959)		3,557,188		504,555	504,555		
922174-50-3	Fidelity VIP Overseas		12/31/2018	various	4,806.086	107,990		97,131	109,915	(12,784)			(12,784)		97,131		10,859	10,859		
315910-50-5	Fidelity Worldwide Fund		12/17/2018	InvestOne	7,457.923	210,432		187,492	196,964	(9,472)			(9,472)		187,492		22,940	22,940		
353535-10-7	Franklin Gold and Precious Metals Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	195.212	2,951		3,119	3,061	59			59		3,119		(169)	(169)		
353496-50-8	Franklin Growth Fund - A		08/06/2018	VA, VASA - BUYS/SELLS	42,814.864	4,320,726		3,325,530	4,046,433	(720,903)			(720,903)		3,325,530		995,196	995,196		
353496-83-9	Franklin Growth Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	67,847.106	6,926,576		5,452,852	6,421,729	(968,877)			(968,877)		5,452,852		1,473,725	1,473,725		
353496-73-0	Franklin Growth Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	17,818.196	1,765,308		1,406,430	1,677,940	(271,510)			(271,510)		1,406,430		358,878	358,878		
35472P-29-9	Franklin LifeSmart 2030 Retirement Target Fund - A		06/04/2018	VA, VASA - BUYS/SELLS	0.012															
35472P-24-0	Franklin LifeSmart 2040 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	58.588	761		621	763	(142)			(142)		621		140	140		
35472P-52-1	Franklin LifeSmart 2045 Retirement Target Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	25.603	349		319	353	(34)			(34)		319		30	30		
35472P-18-2	Franklin LifeSmart 2050 Retirement Target Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	413.174	5,572		4,760	5,450	(690)			(690)		4,760		812	812		
628380-40-4	Franklin Mutual Global Discovery Fund - Inst		12/07/2018	VA, VASA - BUYS/SELLS	546.193	17,690		17,881	17,708	173			173		17,881		(191)	(191)		
354713-62-0	Franklin Small Cap Growth Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	103,486.583	2,471,854		1,962,823	2,276,705	(313,882)			(313,882)		1,962,823		509,031	509,031		
354713-65-3	Franklin Small Cap Growth Fund - Adv		12/26/2018	VA, VASA - BUYS/SELLS	73,259.541	1,828,130		1,429,515	1,723,064	(293,549)			(293,549)		1,429,515		398,614	398,614		
354713-53-9	Franklin Small Cap Growth Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	47,286.600	1,162,068		798,433	992,546	(194,113)			(194,113)		798,433		363,635	363,635		
354713-34-9	Franklin Small Cap Growth Fund R6		12/31/2018	VA, VASA - BUYS/SELLS	62,608.278	1,628,690		1,258,426	1,487,573	(229,146)			(229,146)		1,258,426		370,263	370,263		
355150-59-0	Franklin Small Cap Value VIP Fund		12/10/2018	VA, VASA - BUYS/SELLS	153,176.880	2,716,669		2,203,364	3,032,902	(829,538)			(829,538)		2,203,364		513,305	513,305		
354713-50-5	Franklin Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	104,043.310	1,008,146		974,252	1,023,786	(49,534)			(49,534)		974,252		33,894	33,894		
354713-55-4	Franklin Strategic Income Fund - R		03/15/2018	VA, VASA - BUYS/SELLS	49,412.613	467,286		507,395	484,244	23,151			23,151		507,395		(40,109)	(40,109)		
354713-73-7	Franklin Strategic Income Fund - Adv		05/18/2018	VA, VASA - BUYS/SELLS	72,234.852	690,655		717,936	711,513	6,423			6,423		717,936		(27,282)	(27,282)		
35472P-65-3	Franklin Templeton 2015 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000	1		1	1						1					
35472P-63-8	Franklin Templeton 2015 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	41,109.000	442,971		455,562	452,202	3,360			3,360		455,562		(12,592)	(12,592)		
35472P-35-6	Franklin Templeton 2020 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,307.000	26,490		24,971	27,125	(2,154)			(2,154)		24,971		1,519	1,519		
35472P-33-1	Franklin Templeton 2020 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	34,938.000	410,951		387,547	410,516	(22,969)			(22,969)		387,547		23,404	23,404		
35472P-61-2	Franklin Templeton 2025 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	39,152.000	511,654		444,533	507,801	(63,268)			(63,268)		444,533		67,121	67,121	4,827	
35472P-58-8	Franklin Templeton 2025 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	31,572.000	405,695		385,169	408,232	(23,063)			(23,063)		385,169		20,527	20,527		
35472P-29-9	Franklin Templeton 2030 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,248.000	124,252		118,698	130,152	(11,454)			(11,454)		118,698		5,554	5,554		
35472P-27-3	Franklin Templeton 2030 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	58,775.000	741,339		663,071	745,265	(82,194)			(82,194)		663,071		78,269	78,269		
35472P-56-2	Franklin Templeton 2035 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	22,651.000	297,915		279,489	310,315	(30,826)			(30,826)		279,489		18,426	18,426		
35472P-54-7	Franklin Templeton 2035 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	39,416.000	538,855		519,346	539,606	(20,260)			(20,260)		519,346		19,509	19,509		
35472P-24-0	Franklin Templeton 2040 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,113.000	270,009		241,657	275,100	(33,443)			(33,443)		241,657		28,352	28,352		
35472P-22-4	Franklin Templeton 2040 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	55,825.000	729,556		656,576	726,835	(70,259)			(70,259)		656,576		72,980	72,980		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35472P-52-1	Franklin Templeton 2045 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,754.000	261,302		238,589	272,211	(33,622)			(33,622)		238,589		22,713	22,713		
35472P-49-7	Franklin Templeton 2045 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	35,517.000	490,332		454,045	487,290	(33,245)			(33,245)		454,045		36,287	36,287		
35472P-18-2	Franklin Templeton 2050 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	33,887.000	442,100		413,457	446,976	(33,518)			(33,518)		413,457		28,643	28,643		
35472P-16-6	Franklin Templeton 2050 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	24,169.000	315,018		295,613	318,791	(23,177)			(23,177)		295,613		19,404	19,404		
35472P-10-9	Franklin Templeton Conservative Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,626.000	82,359		81,351	83,602	(2,251)			(2,251)		81,351		1,009	1,009	53	
35472P-70-3	Franklin Templeton Conservative Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	34,828.000	519,846		498,561	515,449	(16,887)			(16,887)		498,561		21,285	21,285		
880196-20-9	Franklin Templeton Foreign Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	353,842.000	2,749,449		2,536,972	2,855,506	(318,534)			(318,534)		2,536,972		212,477	212,477		
880196-80-3	Franklin Templeton Foreign Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	371,653.000	2,816,699		2,665,846	2,943,492	(277,646)			(277,646)		2,665,846		150,854	150,854		
880196-87-8	Franklin Templeton Foreign Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	159,730.000	1,221,527		1,225,317	1,268,259	(42,942)			(42,942)		1,225,317		(3,789)	(3,789)		
880208-10-3	Franklin Templeton Global Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	209,985.000	2,456,425		2,491,604	2,496,717	(5,113)			(5,113)		2,491,604		(35,178)	(35,178)		
880208-84-8	Franklin Templeton Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	347,500.000	4,087,423		4,126,246	4,131,774	(5,528)			(5,528)		4,126,246		(38,822)	(38,822)		
880208-77-2	Franklin Templeton Global Bond Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	161,059.000	1,866,666		1,917,432	1,908,544	8,887			8,887		1,917,432		(50,765)	(50,765)	11,817	
353535-50-3	Franklin Templeton Gold and Precious Metals Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	529.000	7,640		8,563	8,844	(281)			(281)		8,563		(923)	(923)		
35472P-50-5	Franklin Templeton Growth Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,417.000	69,270		63,424	66,085	(2,661)			(2,661)		63,424		5,846	5,846		
35472P-80-2	Franklin Templeton Growth Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,658.000	429,556		419,762	432,760	(12,998)			(12,998)		419,762		9,794	9,794		
353496-50-8	Franklin Templeton Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	139,321.000	13,914,374		11,663,531	13,167,181	(1,503,651)			(1,503,651)		11,663,531		2,250,843	2,250,843		
880199-10-4	Franklin Templeton Growth Fund - A (101)		12/31/2018	VA, VASA - BUYS/SELLS	141,393.206	3,798,367		3,466,632	3,854,379	(387,747)			(387,747)		3,466,632		331,735	331,735		
353496-73-0	Franklin Templeton Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	181,083.000	18,003,117		14,826,918	17,052,576	(2,225,658)			(2,225,658)		14,826,918		3,176,199	3,176,199		
353496-64-9	Franklin Templeton Growth Series Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	49,095.000	4,796,255		4,563,272	4,641,476	(78,205)			(78,205)		4,563,272		232,983	232,983		
353538-10-1	Franklin Templeton High Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	112,256.000	203,092		213,059	211,041	2,018			2,018		213,059		(9,968)	(9,968)		
353538-50-7	Franklin Templeton High Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	813,703.000	1,511,860		1,563,467	1,562,310	1,157			1,157		1,563,467		(51,607)	(51,607)		
353496-30-0	Franklin Templeton Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	184,054.000	424,783		425,130	438,049	(12,918)			(12,918)		425,130		(348)	(348)		
353496-72-2	Franklin Templeton Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	209,374.000	469,036		464,301	489,934	(25,633)			(25,633)		464,301		4,735	4,735	6,576	
35472P-39-8	Franklin Templeton LifeSmart 2015 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	21,312.000	232,097		235,801	236,565	(764)			(764)		235,801		(3,704)	(3,704)	3,264	
35472P-32-3	Franklin Templeton LifeSmart 2020 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,084.000	48,034		44,494	48,152	(3,658)			(3,658)		44,494		3,539	3,539		
35472P-38-0	Franklin Templeton LifeSmart 2025 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	14,255.000	185,612		171,665	185,464	(13,799)			(13,799)		171,665		13,947	13,947		
35472P-26-5	Franklin Templeton LifeSmart 2030 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	14,116.000	180,118		163,538	179,836	(16,298)			(16,298)		163,538		16,580	16,580		
35472P-37-2	Franklin Templeton LifeSmart 2035 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	34,379.000	476,057		420,500	474,432	(53,932)			(53,932)		420,500		55,557	55,557		
35472P-21-6	Franklin Templeton LifeSmart 2040 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	15,739.000	206,972		181,088	206,342	(25,255)			(25,255)		181,088		25,884	25,884		
35472P-36-4	Franklin Templeton LifeSmart 2045 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,064.000	98,611		88,655	98,051	(9,396)			(9,396)		88,655		9,956	9,956		
35472P-15-8	Franklin Templeton LifeSmart 2050 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	15,464.000	205,692		182,202	205,056	(22,854)			(22,854)		182,202		23,490	23,490		
35473A-10-1	Franklin Templeton LifeSmart 2055 Retirement Target Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,253.000	78,647		72,895	80,149	(7,254)			(7,254)		72,895		5,752	5,752		
35473A-30-9	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,745.000	228,834		198,559	228,397	(29,838)			(29,838)		198,559		30,275	30,275	655	
35473A-40-8	Franklin Templeton LifeSmart 2055 Retirement Target Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,433.000	38,223		33,809	37,963	(4,154)			(4,154)		33,809		4,414	4,414		
35472P-30-7	Franklin Templeton Moderate Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,845.000	127,759		123,206	126,385	(3,179)			(3,179)		123,206		4,553	4,553		
35472P-88-5	Franklin Templeton Moderate Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	51,271.000	808,716		806,547	824,444	(17,897)			(17,897)		806,547		2,169	2,169		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
628380-87-5	Franklin Templeton Mutual Beacon Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,815.000	221,769		210,896	227,526	(16,630)			(16,630)		210,896		10,873	10,873		
628380-87-5	Franklin Templeton Mutual Beacon Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	3,981.809	65,106		66,812	65,580	1,231			1,231		66,812		(1,705)	(1,705)		
354026-85-8	Franklin Templeton Mutual Beacon Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,508.000	24,779		23,704	24,554	(850)			(850)		23,704		1,075	1,075		
628380-85-9	Franklin Templeton Mutual Global Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	85,681.000	2,715,270		2,658,782	2,724,656	(65,874)			(65,874)		2,658,782		56,488	56,488		
354026-60-1	Franklin Templeton Mutual Global Discovery Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	180,036.000	5,554,209		5,561,417	5,647,735	(86,317)			(86,317)		5,561,417		(7,208)	(7,208)		
354026-77-5	Franklin Templeton Mutual Global Discovery Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	40,206.000	1,308,474		1,313,814	1,303,079	10,735			10,735		1,313,814		(5,340)	(5,340)		
354026-70-0	Franklin Templeton Mutual International Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,283.000	167,132		168,765	179,288	(10,523)			(10,523)		168,765		(1,634)	(1,634)		
354026-88-2	Franklin Templeton Mutual International Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,627.000	326,154		344,432	357,507	(13,075)			(13,075)		344,432		(18,278)	(18,278)		
354026-76-7	Franklin Templeton Mutual International Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,185.000	48,669		48,993	50,871	(1,879)			(1,879)		48,993		(324)	(324)		
628380-60-2	Franklin Templeton Mutual Shares Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,915.000	255,789		257,936	252,730	5,206			5,206		257,936		(2,147)	(2,147)		
628380-60-2	Franklin Templeton Mutual Shares Fund - A (474)		12/31/2018	VA, VASA - BUYS/SELLS	105,057.475	2,861,182		3,022,273	2,978,379	43,893			43,893		3,022,273		(161,091)	(161,091)		
354026-50-2	Franklin Templeton Mutual Shares Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	60,967.000	1,738,889		1,742,072	1,719,887	22,184			22,184		1,742,072		(3,183)	(3,183)		
354026-50-2	Franklin Templeton Mutual Shares Fund - R (874)		12/24/2018	VA, VASA - BUYS/SELLS	3,050.416	86,199		89,574	86,052	3,522			3,522		89,574		(3,375)	(3,375)		
354026-74-2	Franklin Templeton Mutual Shares Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	18,315.000	527,641		540,311	524,000	16,312			16,312		540,311		(12,670)	(12,670)		
354713-62-0	Franklin Templeton Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,488.000	178,394		145,548	164,731	(19,182)			(19,182)		145,548		32,846	32,846		
354713-53-9	Franklin Templeton Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	16,251.000	366,142		311,696	341,103	(29,406)			(29,406)		311,696		54,445	54,445		
355148-30-5	Franklin Templeton Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	49,697.000	2,673,489		2,654,980	2,775,101	(120,120)			(120,120)		2,654,980		18,509	18,509		
355148-30-5	Franklin Templeton Small Cap Value Fund - A		07/24/2018	VA, VASA - BUYS/SELLS	69,988.001	3,890,250		3,639,106	3,908,130	(269,024)			(269,024)		3,639,106		251,143	251,143		
355148-50-3	Franklin Templeton Small Cap Value Fund - Adv		11/01/2018	VA, VASA - BUYS/SELLS	863.933	50,790		47,266	50,540	(3,274)			(3,274)		47,266		3,525	3,525		
355148-82-6	Franklin Templeton Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	50,274.000	2,663,141		2,654,579	2,780,132	(125,553)			(125,553)		2,654,579		8,562	8,562		
355148-82-6	Franklin Templeton Small Cap Value Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	10,707.550	578,864		512,747	592,128	(79,380)			(79,380)		512,747		66,116	66,116		
355148-66-9	Franklin Templeton Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	26,158.000	1,516,048		1,534,306	1,526,851	7,455			7,455		1,534,306		(18,258)	(18,258)		
354713-50-5	Franklin Templeton Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	204,243.000	1,951,966		1,957,367	2,009,754	(52,387)			(52,387)		1,957,367		(5,401)	(5,401)		
354713-55-4	Franklin Templeton Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	230,928.000	2,197,839		2,219,827	2,263,094	(43,267)			(43,267)		2,219,827		(21,988)	(21,988)		
354713-32-3	Franklin Templeton Strategic Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	57,076.000	542,940		559,992	562,197	(2,205)			(2,205)		559,992		(17,053)	(17,053)	9,156	
353612-85-6	Franklin Templeton Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	68,879.000	648,673		671,302	674,322	(3,020)			(3,020)		671,302		(22,629)	(22,629)		
353612-77-3	Franklin Templeton Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	87,095.000	821,978		850,319	849,171	1,147			1,147		850,319		(28,341)	(28,341)		
353612-51-8	Franklin Templeton Total Return Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	57,538.000	552,947		568,094	566,754	1,340			1,340		568,094		(15,146)	(15,146)		
353496-40-9	Franklin Templeton Utilities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	5,022.000	93,675		92,420	93,911	(1,491)			(1,491)		92,420		1,255	1,255		
353496-69-8	Franklin Templeton Utilities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	11,523.000	212,705		206,208	214,671	(8,463)			(8,463)		206,208		6,497	6,497		
353496-61-5	Franklin Templeton Utilities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	26,791.000	486,574		502,449	504,741	(2,292)			(2,292)		502,449		(15,875)	(15,875)	352	
353612-84-9	Franklin Total Return Fund - Adv		12/03/2018	VA, VASA - BUYS/SELLS	10,997.034	105,223		107,676	108,211	(535)			(535)		107,676		(2,452)	(2,452)		
353496-40-9	Franklin Utilities Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	57,846.215	1,057,927		1,035,909	1,081,724	(45,816)			(45,816)		1,035,909		22,018	22,018		
353496-69-8	Franklin Utilities Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	5.240	96		92	98	(6)			(6)		92		4	4		
628380-85-9	FranklinTempleton Mutual Global Discovery Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	247,071.131	7,803,288		8,008,351	7,856,862	151,490			151,490		8,008,352		(205,064)	(205,064)		
354026-60-1	FranklinTempleton Mutual Global Discovery Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	75,008.808	2,341,183		2,455,646	2,353,026	102,620			102,620		2,455,646		(114,464)	(114,464)		
378690-60-6	Glenmede Small Cap Equity Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	98,750.273	2,749,938		2,526,504	2,972,383	(445,879)			(445,879)		2,526,504		223,433	223,433		
38145N-11-3	Goldman Sachs Absolute Return Tracker Fund - Inv		12/12/2018	VA, VASA - BUYS/SELLS	756.936	7,248		7,138	7,191	(53)			(53)		7,138		110	110		
38145N-12-1	Goldman Sachs Absolute Return Tracker Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,970.000	63,282		63,071	63,286	(215)			(215)		63,071		211	211		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38147X-32-5	Goldman Sachs Absolute Return Tracker Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	320.000	3,088		3,056	3,062	(6)			(6)		3,056		32	32		
38143H-44-9	Goldman Sachs Bond Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	5,234.135	50,911		54,350	53,179	1,171			1,171		54,350		(3,439)	(3,439)		
38143H-41-5	Goldman Sachs Bond Fund - Inst		12/17/2018	VA, VASA - BUYS/SELLS	13,892.202	136,840		142,595	141,006	1,589			1,589		142,595		(5,755)	(5,755)		
38145N-29-5	Goldman Sachs Bond Fund - Inv		12/26/2018	VA, VASA - BUYS/SELLS	6,899.775	66,851		70,881	69,826	1,055			1,055		70,881		(4,029)	(4,029)		
38147X-55-6	Goldman Sachs Bond Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	107.000	1,041		1,046	1,085	(39)			(39)		1,046		(5)	(5)		
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	8,023.000	91,951		89,313	92,187	(2,874)			(2,874)		89,313		2,638	2,638		
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A		07/19/2018	VA, VASA - BUYS/SELLS	56,817.922	665,782		625,801	652,838	(27,037)			(27,037)		625,801		39,980	39,980		
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14,938.000	172,635		170,248	168,954	1,294			1,294		170,248		2,386	2,386		
38145N-39-4	Goldman Sachs Commodity Strategy Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	9.366	110		104	106	(2)			(2)		104		6	6		
38143H-44-9	Goldman Sachs Core Plus Fixed Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	174,701.000	1,722,368		1,785,829	1,774,961	10,868			10,868		1,785,829		(63,461)	(63,461)		
38145N-31-1	Goldman Sachs Core Plus Fixed Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	198,024.000	1,944,121		2,025,119	2,009,943	15,175			15,175		2,025,119		(80,998)	(80,998)		
38141W-60-4	Goldman Sachs Government Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	89,061.000	1,274,308		1,307,078	1,302,969	4,109			4,109		1,307,078		(32,770)	(32,770)		
38145N-35-2	Goldman Sachs Government Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	64,488.000	920,274		940,141	942,167	(2,026)			(2,026)		940,141		(19,867)	(19,867)	870	
38147X-57-2	Goldman Sachs Government Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,301.000	18,611		18,687	18,990	(303)			(303)		18,687		(76)	(76)		
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A		11/01/2018	VA, VASA - BUYS/SELLS	2,404.725	54,576		62,002	50,716	11,287			11,287		62,003		(7,427)	(7,427)		
38142Y-10-4	Goldman Sachs Growth Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,037.000	562,228		552,482	528,026	24,456			24,456		552,482		9,746	9,746		
38144N-34-6	Goldman Sachs Growth Opportunities Fund - Inv		12/03/2018	VA, VASA - BUYS/SELLS	1.131	26		24	25	(1)			(1)		24		2	2		
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	0.007															
38144N-35-3	Goldman Sachs Growth Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	32,648.000	686,423		708,376	657,530	50,847			50,847		708,376		(21,954)	(21,954)		
38141W-65-3	Goldman Sachs High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	81,236.000	519,250		519,197	529,658	(10,461)			(10,461)		519,197		53	53		
38145N-28-7	Goldman Sachs High Yield Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	123,281.000	771,568		794,196	803,791	(9,595)			(9,595)		794,196		(22,628)	(22,628)		
38148U-87-4	Goldman Sachs High Yield Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	26,821.000	170,581		173,768	175,407	(1,639)			(1,639)		173,768		(3,186)	(3,186)		
380987-70-1	Goldman Sachs International Equity Insights Fund		12/31/2018	VA, VASA - BUYS/SELLS	394.605	4,166		3,065	4,293	(1,228)			(1,228)		3,065		1,101	1,101		
38143H-58-9	Goldman Sachs International Real Estate Securities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	307.000	1,962		1,948	1,989	(41)			(41)		1,948		14	14		
38147X-23-4	Goldman Sachs Intl Small Cap Insights Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	33,890.838	431,393		371,444	433,125	(61,681)			(61,681)		371,444		59,950	59,950		
380987-10-7	Goldman Sachs Large Cap Value Fund		12/17/2018	VA, VASA - BUYS/SELLS	121.689	1,101		1,301	1,103	199			199		1,301		(200)	(200)		
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	50.149	617		795	784	10			10		795		(177)	(177)		
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	36,614.000	567,023		608,894	572,639	36,255			36,255		608,894		(41,871)	(41,871)		
38144N-42-9	Goldman Sachs Large Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,427.000	126,676		134,415	128,336	6,079			6,079		134,415		(7,738)	(7,738)		
38147X-44-0	Goldman Sachs Large Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	832.000	13,460		13,932	13,394	539			539		13,932		(472)	(472)		
38147X-43-2	Goldman Sachs Mid Cap Calue Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	40,493.000	1,415,736		1,477,119	1,437,922	39,197			39,197		1,477,119		(61,383)	(61,383)		
380987-60-2	Goldman Sachs Mid Cap Value Fund		12/31/2018	VA, VASA - BUYS/SELLS	9,219.346	158,654		140,237	155,991	(15,754)			(15,754)		140,237		18,417	18,417		
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	41,448.343	1,398,984		1,657,034	1,458,982	198,052			198,052		1,657,034		(258,050)	(258,050)		
38142V-72-0	Goldman Sachs Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	77,052.000	2,691,880		2,797,215	2,712,241	84,974			84,974		2,797,215		(105,335)	(105,335)		
38144N-36-1	Goldman Sachs Mid Cap Value Fund - Inv		11/30/2018	VA, VASA - BUYS/SELLS	116,306.377	4,070,258		3,923,426	4,005,592	(82,165)			(82,165)		3,923,426		146,832	146,832		
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	16,062.865	560,871		548,301	549,350	(1,049)			(1,049)		548,301		12,570	12,570		
38144N-37-9	Goldman Sachs Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,060.000	683,209		717,331	686,056	31,275			31,275		717,331		(34,121)	(34,121)		
38143H-33-2	Goldman Sachs Satellite Strategies Fund - Inst		07/31/2018	VA, VASA - BUYS/SELLS	501,617.421	4,138,118		4,081,028	4,228,635	(147,607)			(147,607)		4,081,028		57,090	57,090		
38143H-35-7	Goldman Sachs Satellite Strategies Portfolio Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	110.000	903		904	933	(29)			(29)		904		(1)	(1)		
38145N-69-1	Goldman Sachs Satellite Strategies Portfolio Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,124.000	105,354		107,952	110,369	(2,417)			(2,417)		107,952		(2,598)	(2,598)		
38141W-61-2	Goldman Sachs Small Cap Value Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	2,373.721	134,635		133,951	133,569	382			382		133,951		684	684		
38141W-61-2	Goldman Sachs Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	44,257.000	2,477,631		2,355,100	2,490,354	(135,254)			(135,254)		2,355,100		122,531	122,531		
38142V-20-9	Goldman Sachs Small Cap Value Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	186,113.688	11,196,104		10,662,343	11,302,684	(640,341)			(640,341)		10,662,343		533,761	533,761		
38144N-29-6	Goldman Sachs Small Cap Value Fund - Inv		12/19/2018	VA, VASA - BUYS/SELLS	857.095	46,554		40,530	47,843	(7,313)			(7,313)		40,530		6,025	6,025		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38144N-31-2	Goldman Sachs Small Cap Value Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	113.622	6,194		6,364	6,266	98			98		6,364		(170)	(170)		
38144N-31-2	Goldman Sachs Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	75,053.000	4,068,367		3,986,976	4,139,152	(152,176)			(152,176)		3,986,976		81,391	81,391		
38147X-42-4	Goldman Sachs Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	7,962.000	494,943		489,411	483,344	6,067			6,067		489,411		5,532	5,532		
38143H-77-9	Goldman Sachs Small Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	52.000	1,146		1,044	1,083	(39)			(39)		1,044		102	102		
38144N-33-8	Goldman Sachs Small Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	13,202.000	269,752		273,818	266,030	7,788			7,788		273,818		(4,066)	(4,066)		
38148U-70-0	Goldman Sachs Small Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	17,020.000	416,955		404,505	379,383	25,122			25,122		404,505		12,450	12,450		
38144N-32-0	Goldman Sachs Small/Mid Cap Growth Fund - Inv		12/27/2018	VA, VASA - BUYS/SELLS	9,153.556	200,111		185,002	197,808	(12,807)			(12,807)		185,002		15,109	15,109		
380987-50-3	Goldman Sachs Strategic Growth Fund		12/27/2018	VA, VASA - BUYS/SELLS	58,926.523	1,249,355		939,846	1,162,620	(222,774)			(222,774)		939,846		309,509	309,509		
38145C-66-1	Goldman Sachs Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,478.000	105,888		114,549	108,927	5,622			5,622		114,549		(8,661)	(8,661)		
38145C-62-0	Goldman Sachs Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	35,028.000	331,852		334,537	332,062	2,475			2,475		334,537		(2,685)	(2,685)		
38147X-53-1	Goldman Sachs Strategic Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,580.000	14,844		14,947	14,993	(46)			(46)		14,947		(103)	(103)		
38141W-62-0	Goldman Sachs U.S. Equity Insights Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	57.000	2,415		2,759	2,672	86			86		2,759		(344)	(344)		
38145N-65-9	Goldman Sachs U.S. Equity Insights Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,407.000	67,318		63,052	64,410	(1,358)			(1,358)		63,052		4,266	4,266		
38147X-46-5	Goldman Sachs U.S. Equity Insights Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	176.000	9,253		8,577	8,429	149			149		8,577		675	675		
38141W-62-0	Goldman Sachs US Equity Insights Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	36.627	1,772		1,682	1,708	(26)			(26)		1,682		91	91		
380987-20-6	Goldman Sachs US Equity Insights Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	268.088	5,309		2,108	5,204	(3,096)			(3,096)		2,108		3,201	3,201		
38145N-64-2	Goldman Sachs US Equity Insights Fund - Inv		10/01/2018	VA, VASA - BUYS/SELLS	7,243.352	366,115		337,419	333,267	4,152			4,152		337,419		28,696	28,696		
411512-52-8	Harbor Capital Appreciation Fund - Retirement		12/31/2018	VA, VASA - BUYS/SELLS	20,448.405	1,540,951		1,214,635	1,419,324	(204,689)			(204,689)		1,214,635		326,316	326,316		
411511-65-2	Harbor International Fund - ADM		08/09/2018	VA, VASA - BUYS/SELLS	32,375.237	2,168,051		2,208,565	2,181,767	26,798			26,798		2,208,565		(40,514)	(40,514)		
41664M-78-9	Hartford Balanced Income Fund - R4		12/24/2018	VA, VASA - BUYS/SELLS	72,959.823	1,037,708		1,016,003	1,071,050	(55,047)			(55,047)		1,016,003		21,705	21,705		
416649-28-3	Hartford Dividend & Growth Fund - R4		11/14/2018	VA, VASA - BUYS/SELLS	3,484.882	92,738		100,086	91,652	8,433			8,433		100,086		(7,348)	(7,348)		
416649-36-6	Hartford Equity Income Fund - R4		12/21/2018	VA, VASA - BUYS/SELLS	2,269.812	45,245		43,970	46,236	(2,266)			(2,266)		43,970		1,275	1,275		
416649-67-1	Hartford Healthcare Fund - R3		06/29/2018	VA, VASA - BUYS/SELLS	578.251	21,002		20,811	19,973	838			838		20,811		191	191		
416649-37-4	Hartford Healthcare Fund - R4		02/16/2018	VA, VASA - BUYS/SELLS	137.288	5,292		5,199	4,971	228			228		5,199		93	93		
41664L-33-6	Hartford International Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	997.000	9,730		9,714		9,714			9,714		9,714		16	16		
41664L-32-8	Hartford International Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	21,920.000	217,916		214,721		214,721			214,721		214,721		3,195	3,195		
416649-54-9	Hartford International Opportunities Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	5.266	89		90	91	(1)			(1)		90		(1)	(1)		
416649-24-2	Hartford International Opportunities Fund - R4		12/21/2018	VA, VASA - BUYS/SELLS	30,198.707	501,569		452,858	529,383	(76,525)			(76,525)		452,858		48,711	48,711		
416645-88-5	Hartford International Opportunities Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	116,861.760	1,851,634		1,950,788	2,077,802	(127,014)			(127,014)		1,950,788		(99,154)	(99,154)		
41664M-86-2	Hartford Midcap Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	4.597	130		144	153	(10)			(10)		144		(13)	(13)		
41664M-85-4	Hartford Midcap Fund - R4		12/03/2018	VA, VASA - BUYS/SELLS	100.042	3,667		3,079	3,460	(381)			(381)		3,079		588	588		
41664M-84-7	Hartford Midcap Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	2,069.994	78,334		58,933	73,402	(14,469)			(14,469)		58,933		19,402	19,402		
426894-10-1	Henssler Equity Fund		12/31/2018	VA, VASA - BUYS/SELLS	94,369.315	538,454		925,763	553,004	372,759			372,759		925,763		(387,309)	(387,309)		
43090E-86-0	Highland Premier Growth Equity Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	10,032.419	266,538		273,007	271,076	1,931			1,931		273,007		(6,470)	(6,470)		
001413-10-3	INVESCO Charter Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	213,968.656	3,906,792		4,042,304	3,862,134	180,170			180,170		4,042,304		(135,512)	(135,512)		
001413-44-2	INVESCO Charter Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	23,432.635	411,377		505,755	419,444	86,310			86,310		505,755		(94,378)	(94,378)		
00141M-59-8	INVESCO Mid Cap Core Equity Fund - R		12/24/2018	VA, VASA - BUYS/SELLS	83,254.570	1,687,964		1,976,903	1,717,542	259,361			259,361		1,976,903		(288,939)	(288,939)		
00141M-81-2	INVESCO Mid Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	124,286.501	2,561,891		2,920,168	2,675,888	244,280			244,280		2,920,168		(358,277)	(358,277)		
008879-49-6	INVESCO Small Cap Equity Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	67,837.253	1,077,144		978,242	1,041,302	(63,060)			(63,060)		978,242		98,902	98,902		
00141L-50-9	INVESCO Small Cap Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	56,776.382	834,426		811,178	819,851	(8,673)			(8,673)		811,178		23,248	23,248		
00888X-10-4	INVESCO VI Diversified Dividend Fund Series I		02/09/2018	VA, VASA - BUYS/SELLS	62,597.605	1,654,641		1,340,828	1,701,403	(360,575)			(360,575)		1,340,828		313,813	313,813		
00888X-20-3	INVESCO VI Diversified Dividend Fund Series II		12/31/2018	VA, VASA - BUYS/SELLS	96,191.181	2,518,309		2,096,104	2,598,124	(502,020)			(502,020)		2,096,104		422,205	422,205		
008892-41-6	INVESCO VI Health Care Fund Series I (4452)		08/20/2018	VA, VASA - BUYS/SELLS	122,431.500	3,229,991		2,813,805	3,237,089	(423,284)			(423,284)		2,813,805		416,187	416,187		
008892-39-0	INVESCO VI Health Care Fund Series II		12/31/2018	VA, VASA - BUYS/SELLS	120,944.727	3,045,361		4,256,186	3,053,854	1,202,332			1,202,332		4,256,186		(1,210,825)	(1,210,825)		
008892-32-5	INVESCO VI Technology Fund Series I (4455)		12/28/2018	VA, VASA - BUYS/SELLS	108,458.400	2,690,791		1,967,040	2,491,289	(524,249)			(524,249)		1,967,040		723,751	723,751		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
008892-31-7	INVESCO VI Technology Fund Series II		12/31/2018	VA, VASA - BUYS/SELLS	85,246.987	1,997,594		1,635,910	1,866,057	(230,147)			(230,147)		1,635,910		361,684	361,684		
00142J-57-8	Invesco AIM Constellation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	227.000	4,756		3,981	4,468	(486)			(486)		3,981		774	774		
00141A-45-3	Invesco American Franchise Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,136.000	170,921		150,754	157,343	(6,589)			(6,589)		150,754		20,166	20,166		
00141A-39-6	Invesco American Franchise Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,580.000	82,390		76,938	72,490	4,448			4,448		76,938		5,452	5,452		
00142J-57-8	Invesco American Franchise Fund Class A		10/01/2018	InvestOne	579.491	12,517		11,245	11,422	(176)			(176)		11,245		1,272	1,272		
00143M-84-4	Invesco American Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,701.000	67,483		61,684	63,092	(1,408)			(1,408)		61,684		5,799	5,799		
00143M-81-0	Invesco American Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,502.000	593,695		573,572	572,014	1,558			1,558		573,572		20,123	20,123		
00143M-78-6	Invesco American Value Fund - R5		12/03/2018	VA, VASA - BUYS/SELLS	36.146	1,408		1,409	1,350	59			59		1,409		(1)	(1)		
00143M-34-9	Invesco American Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,220.000	206,708		205,263	195,141	10,122			10,122		205,263		1,445	1,445		
00141V-74-7	Invesco Balanced Risk Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	29,043.000	294,868		314,186	314,826	(640)			(640)		314,186		(19,318)	(19,318)		
00141V-71-3	Invesco Balanced Risk Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	88,236.000	898,249		921,041	940,601	(19,560)			(19,560)		921,041		(22,792)	(22,792)		
00142R-53-9	Invesco Balanced Risk Allocation Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	31,872.000	345,480		347,362	350,910	(3,549)			(3,549)		347,362		(1,882)	(1,882)		
00888Y-10-2	Invesco Balanced Risk Commodity Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,713.000	31,649		31,550	32,899	(1,349)			(1,349)		31,550		99	99		
00888Y-40-9	Invesco Balanced Risk Commodity Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	50,431.000	329,951		341,441	347,971	(6,530)			(6,530)		341,441		(11,490)	(11,490)		
00888Y-84-7	Invesco Balanced Risk Commodity Strategy Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	14,981.000	103,846		103,671	107,112	(3,441)			(3,441)		103,671		175	175		
00141V-74-7	Invesco Balanced-Risk Allocation Fund - A		06/20/2018	VA, VASA - BUYS/SELLS	447.921	4,842		4,591	4,855	(264)			(264)		4,591		251	251		
00141V-71-3	Invesco Balanced-Risk Allocation Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	2,668.812	28,213		31,713	28,450	3,264			3,264		31,713		(3,501)	(3,501)		
00141V-68-9	Invesco Balanced-Risk Allocation Fund - R5		12/03/2018	VA, VASA - BUYS/SELLS	1,091.857	11,520		11,596	12,010	(415)			(415)		11,596		(75)	(75)		
00888Y-10-2	Invesco Balanced-Risk Commodity Strategy Fund - A		07/09/2018	VA, VASA - BUYS/SELLS	866.284	5,891		5,529	6,047	(518)			(518)		5,529		362	362		
00888Y-60-7	Invesco Balanced-Risk Commodity Strategy Fund - R5		08/31/2018	VA, VASA - BUYS/SELLS	958.637	6,563		6,481	6,835	(354)			(354)		6,481		82	82		
00888Y-84-7	Invesco Balanced-Risk Commodity Strategy Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	282,648.556	1,991,603		1,987,019	2,020,937	(33,918)			(33,918)		1,987,019		4,584	4,584		
001413-10-3	Invesco Charter Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,571.000	29,827		28,669	28,355	314			314		28,669		1,158	1,158		
001413-44-2	Invesco Charter Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	9.000	155		160	156	4			4		160		(5)	(5)		
00143M-71-1	Invesco Comstock Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	338,777.000	9,104,647		8,080,748	9,099,539	(1,018,792)			(1,018,792)		8,080,748		1,023,899	1,023,899		
00143M-71-1	Invesco Comstock Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	753,161.887	20,525,469		19,204,852	20,229,928	(1,025,077)			(1,025,077)		19,204,852		1,320,617	1,320,617		
00143M-67-9	Invesco Comstock Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	364,929.000	9,596,324		8,769,420	9,805,655	(1,036,235)			(1,036,235)		8,769,420		826,904	826,904		
00143M-67-9	Invesco Comstock Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	129,923.787	3,469,233		3,027,379	3,491,052	(463,674)			(463,674)		3,027,378		441,854	441,854		
00143M-33-1	Invesco Comstock Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	31,683.000	865,490		830,417	850,379	(19,963)			(19,963)		830,417		35,074	35,074		
00143M-66-1	Invesco Comstock Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	22,631.993	617,790		474,255	607,895	(133,640)			(133,640)		474,255		143,534	143,534		
00141T-57-7	Invesco Developing Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	103,261.000	3,479,071		3,169,577	3,885,694	(716,117)			(716,117)		3,169,577		309,494	309,494		
00142R-52-1	Invesco Developing Markets Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,297.000	983,469		986,087	1,098,928	(112,841)			(112,841)		986,087		(2,618)	(2,618)		
001413-54-1	Invesco Diversified Dividend Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	96,686.105	1,914,752		1,898,508	1,968,529	(70,021)			(70,021)		1,898,508		16,244	16,244		
001413-54-1	Invesco Diversified Dividend Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	198,060.000	3,876,790		3,890,119	4,032,497	(142,378)			(142,378)		3,890,119		(13,329)	(13,329)	6	
001413-18-6	Invesco Diversified Dividend Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	195,221.000	3,870,642		3,916,688	3,988,363	(71,675)			(71,675)		3,916,688		(46,045)	(46,045)		
001413-17-8	Invesco Diversified Dividend Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	267,294.495	5,326,313		5,249,028	5,442,116	(193,088)			(193,088)		5,249,028		77,286	77,286		
00141B-84-0	Invesco Diversified Dividend Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	228,143.000	4,455,096		4,533,162	4,644,990	(111,828)			(111,828)		4,533,162		(78,066)	(78,066)	2,080	
00141T-26-2	Invesco Endeavor Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	512.497	9,650		9,614	9,886	(272)			(272)		9,614		35	35		
00141T-29-6	Invesco Endeavor Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,543.000	49,924		47,275	51,106	(3,831)			(3,831)		47,275		2,649	2,649		
00141T-26-2	Invesco Endeavor Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,603.000	70,304		68,017	69,506	(1,489)			(1,489)		68,017		2,287	2,287		
00141T-21-3	Invesco Endeavor Fund - R5		08/07/2018	VA, VASA - BUYS/SELLS	255.151	5,447		5,123	5,450	(327)			(327)		5,123		324	324		
00142R-55-4	Invesco Endeavor Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	841.000	16,741		17,772	18,054	(282)			(282)		17,772		(1,031)	(1,031)		
00142J-47-9	Invesco Equity and Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	53,649.955	587,895		584,491	588,004	(3,512)			(3,512)		584,491		3,404	3,404		
00142J-47-9	Invesco Equity and Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	787,835.000	7,836,388		8,106,689	8,634,667	(527,978)			(527,978)		8,106,689		(270,301)	(270,301)	338	
00142J-42-0	Invesco Equity and Income Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	1.501	16		17	17						17					
00142J-42-0	Invesco Equity and Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	559,243.000	5,972,450		5,834,317	6,162,857	(328,540)			(328,540)		5,834,317		138,133	138,133		
00142J-12-3	Invesco Equity and Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	346,440.000	3,722,171		3,800,847	3,796,980	3,867			3,867		3,800,847		(78,677)	(78,677)		
00142J-44-6	Invesco Equity and Income Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	24,605.295	264,685		227,107	269,674	(42,567)			(42,567)		227,107		37,578	37,578		
00142C-36-7	Invesco Global Real Estate Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	4.920	56		66	66	(1)			(1)		66		(10)	(10)		
00142C-36-7	Invesco Global Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,283.000	16,710		16,089	17,317	(1,229)			(1,229)		16,089		621	621		
00142C-33-4	Invesco Global Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,010.000	284,972		285,534	297,361	(11,828)			(11,828)		285,534		(561)	(561)	89	
00142C-32-6	Invesco Global Real Estate Fund - R5		12/03/2018	VA, VASA - BUYS/SELLS	382.946	5,159		5,139	5,158	(19)			(19)		5,139		20	20		
001421-61-9	Invesco Global Real Estate Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	22,499.000	298,730		284,306	302,834	(18,528)			(18,528)		284,306		14,424	14,424	38	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00142J-31-3	Invesco Growth and Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	31,249.000	818,454		829,901	843,723	(13,822)			(13,822)		829,901		(11,446)	(11,446)		
00142J-36-2	Invesco Growth and Income Fund Class A		12/26/2018	InvestOne	5,744.938	156,275		153,073	154,941	(1,868)			(1,868)		153,073		3,202	3,202		
008882-10-2	Invesco International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	47,829.000	1,631,717		1,571,369	1,735,222	(163,852)			(163,852)		1,571,369		60,348	60,348		
008882-75-5	Invesco International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	63,920.000	2,167,088		2,102,357	2,292,157	(189,800)			(189,800)		2,102,357		64,731	64,731		
00889A-40-0	Invesco International Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,425.000	183,300		185,897	199,578	(13,681)			(13,681)		185,897		(2,597)	(2,597)		
008882-10-2	Invesco International Growth Fund A		12/28/2018	VA, VASA - BUYS/SELLS	78,563.752	2,637,717		2,462,188	2,850,293	(388,105)			(388,105)		2,462,188		175,529	175,529		
00143M-59-6	Invesco Mid Cap Growth Fund - A		11/29/2018	VA, VASA - BUYS/SELLS	23,294.600	921,572		801,932	879,604	(77,672)			(77,672)		801,932		119,640	119,640		
00143M-59-6	Invesco Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,082.000	981,089		897,890	947,084	(49,194)			(49,194)		897,890		83,199	83,199		
00143M-56-2	Invesco Mid Cap Growth Fund - R		12/04/2018	VA, VASA - BUYS/SELLS	4.162	158		159	152	7			7		159		(2)	(2)		
00143M-56-2	Invesco Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	15,704.000	606,107		574,183	575,083	(899)			(899)		574,183		31,923	31,923		
00143N-10-7	Invesco Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	627.000	27,738		26,811	25,080	1,731			1,731		26,811		926	926		
00142C-56-5	Invesco Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	26,975.000	557,807		625,449	574,027	51,422			51,422		625,449		(67,642)	(67,642)	42	
00142C-45-8	Invesco Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14,928.000	306,866		330,739	318,109	12,630			12,630		330,739		(23,873)	(23,873)		
00142C-46-6	Invesco Real Estate Fund - R5		12/17/2018	VA, VASA - BUYS/SELLS	91.991	1,921		1,889	1,956	(66)			(66)		1,890		31	31		
001421-58-5	Invesco Real Estate Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	38,068.000	788,998		802,241	808,953	(6,712)			(6,712)		802,241		(13,243)	(13,243)		
00141T-25-4	Invesco Select Companies Fund - A		12/12/2018	VA, VASA - BUYS/SELLS	204,460.895	3,877,931		3,001,947	3,841,820	(839,873)			(839,873)		3,001,947		875,984	875,984		
00141T-22-1	Invesco Select Companies Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	41,475.738	730,741		589,738	740,757	(151,019)			(151,019)		589,738		141,003	141,003		
00142J-21-4	Invesco Small Cap Discovery Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	853,140.788	8,871,378		8,115,532	8,241,340	(125,808)			(125,808)		8,115,532		755,846	755,846		
00142J-21-4	Invesco Small Cap Discovery Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,275.000	78,844		76,765	70,272	6,493			6,493		76,765		2,079	2,079		
00142J-15-6	Invesco Small Cap Discovery Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	904,949.980	9,573,817		9,429,579	9,402,430	27,149			27,149		9,429,579		144,238	144,238		
00142J-14-9	Invesco Small Cap Discovery Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,345.000	14,847		14,114	14,017	97			97		14,114		733	733		
00141L-85-5	Invesco Small Cap Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	15,720.956	277,245		238,040	265,370	(27,330)			(27,330)		238,040		39,205	39,205		
008879-49-6	Invesco Small Cap Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	27,754.000	441,462		397,538	426,031	(28,493)			(28,493)		397,538		43,925	43,925		
00141L-50-9	Invesco Small Cap Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	58,618.000	857,392		811,182	846,437	(35,255)			(35,255)		811,182		46,210	46,210		
00141L-72-3	Invesco Small Cap Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	9,856.000	140,521		168,905	167,445	1,460			1,460		168,905		(28,384)	(28,384)		
00141L-75-6	Invesco Small Cap Equity Fund - Y		11/21/2018	VA, VASA - BUYS/SELLS	573.919	9,072		8,683	9,102	(419)			(419)		8,683		389	389		
00141M-77-0	Invesco Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	271,166.000	10,701,685		9,672,439	10,117,205	(444,766)			(444,766)		9,672,439		1,029,246	1,029,246		
00141M-58-0	Invesco Small Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	323,537.000	11,691,833		10,990,775	11,187,895	(197,121)			(197,121)		10,990,775		701,058	701,058		
00888M-47-8	Invesco Small Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	171,475.000	7,627,198		7,397,547	7,236,245	161,302			161,302		7,397,547		229,651	229,651		
00143M-53-9	Invesco Small Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	798,672.089	14,517,417		15,450,510	15,142,823	307,688			307,688		15,450,511		(933,093)	(933,093)		
00143M-53-9	Invesco Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	34,956.000	669,927		656,467	662,766	(6,300)			(6,300)		656,467		13,460	13,460		
00143M-49-7	Invesco Small Cap Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	18,794.982	335,898		390,784	372,329	18,455			18,455		390,784		(54,886)	(54,886)		
00143M-39-8	Invesco Value Opportunities Fund A		12/31/2018	VA, VASA - BUYS/SELLS	35,493.932	451,754		446,192	519,986	(73,794)			(73,794)		446,192		5,562	5,562		
00142F-13-9	Invesco Value Opportunities Fund R		12/18/2018	VA, VASA - BUYS/SELLS	4,582.625	64,405		51,280	66,677	(15,398)			(15,398)		51,280		13,126	13,126		
46600A-10-4	Ivy Asset Strategy Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	5.000	115		111	117	(6)			(6)		111		4	4		
466000-11-4	Ivy Asset Strategy Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	60,353.000	1,438,618		1,407,510	1,423,730	(16,220)			(16,220)		1,407,510		31,108	31,108		
466000-72-6	Ivy Asset Strategy Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	5,072.000	125,056		117,070	121,329	(4,259)			(4,259)		117,070		7,986	7,986		
46600A-79-9	Ivy Large Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	92.000	2,223		2,100	2,104	(4)			(4)		2,100		122	122		
466000-42-9	Ivy Large Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,719.000	85,049		74,056	77,914	(3,858)			(3,858)		74,056		10,993	10,993		
466000-58-5	Ivy Large Cap Growth Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	1,637.000	37,725		38,749	36,515	2,235			2,235		38,749		(1,024)	(1,024)		
465898-31-0	Ivy Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	335.000	5,040		4,931	5,187	(257)			(257)		4,931		109	109		
465897-12-2	Ivy Natural Resources Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	4,061.000	63,422		55,059	65,254	(10,195)			(10,195)		55,059		8,363	8,363		
46600A-74-0	Ivy Science and Technology Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	27,788.000	2,048,461		1,830,921	1,950,417	(119,496)			(119,496)		1,830,921		217,540	217,540		
466000-43-7	Ivy Science and Technology Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	63,740.000	4,163,379		3,594,081	3,953,129	(359,048)			(359,048)		3,594,081		569,298	569,298		
466000-67-6	Ivy Science and Technology Fund - Y		02/16/2018	VA, VASA - BUYS/SELLS	2,815.567	170,428		154,481	188,756	(34,274)			(34,274)		154,481		15,947	15,947		
466000-67-6	Ivy Science and Technology Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	46,014.000	3,195,873		2,897,708	3,084,777	(187,069)			(187,069)		2,897,708		298,165	298,165	13,793	
466000-50-2	Ivy Small Cap Growth Fund - A		05/23/2018	VA, VASA - BUYS/SELLS	14,884.677	269,210		252,328	265,245	(12,917)			(12,917)		252,328		16,883	16,883		
46600A-73-2	Ivy Small Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	4,990.000	117,941		126,559	116,822	9,737			9,737		126,559		(8,618)	(8,618)		
466000-44-5	Ivy Small Cap Growth Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	18,080.227	347,915		267,189	316,223	(49,034)			(49,034)		267,189		80,726	80,726		
466000-80-9	Ivy Small Cap Growth Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	63,121.632	1,518,480		1,295,476	1,388,676	(93,200)			(93,200)		1,295,476		223,004	223,004		
466000-50-2	Ivy Small Cap Growth Fund Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	22,826.000	423,675		396,009	406,762	(10,753)			(10,753)		396,009		27,666	27,666		
466000-44-5	Ivy Small Cap Growth Fund Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	42,431.000	782,742		712,008	742,121	(30,112)			(30,112)		712,008		70,734	70,734	3,325	
46600H-10-9	Ivy VIP Asset Strategy		12/31/2018	various	18,922.612	178,717		153,369	177,263	(23,895)			(23,895)		153,369		25,349	25,349		
46600H-10-9	Ivy VIP Asset Strategy Class A		12/03/2018	VA, VASA - BUYS/SELLS	177,927.387	1,690,785		1,986,137	1,666,788	319,349			319,349		1,986,137		(295,352)	(295,352)		
47803M-40-6	JHancock3 Disciplined Value Mid Cap Fund - Inst		10/05/2018	VA, VASA - BUYS/SELLS	2,983.213	70,820		59,545	69,539	(9,994)			(9,994)		59,545		11,276	11,276		
4812C2-62-7	JP Morgan Core Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	249,135.546	2,796,162		2,923,591	2,880,007	43,584			43,584		2,923,591		(127,429)	(127,429)		
46636U-87-6	JP Morgan Equity Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	103,760.533	1,815,669		1,518,017	1,805,433	(287,417)			(287,417)		1,518,017		297,653	297,653		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4812C1-68-6	JP Morgan Mid Cap Growth Fund - A		12/20/2018	VA, VASA - BUYS/SELLS	17,424.372	533,423		415,476	507,572	(92,096)			(92,096)		415,476		117,947	117,947		
4812C1-71-0	JP Morgan Mid Cap Growth Fund - I		12/07/2018	VA, VASA - BUYS/SELLS	15,564.030	548,725		458,944	520,306	(61,361)			(61,361)		458,944		89,781	89,781		
4812C2-41-1	JP Morgan Mid Cap Growth Fund - R2		12/10/2018	VA, VASA - BUYS/SELLS	491.770	16,789		14,269	15,579	(1,310)			(1,310)		14,269		2,520	2,520		
48121A-20-9	JP Morgan Mid Cap Value Fund - R2		12/13/2018	VA, VASA - BUYS/SELLS	105,501.667	3,997,543		3,718,570	3,993,238	(274,668)			(274,668)		3,718,570		278,973	278,973		
4812A1-37-3	JP Morgan Small Cap Equity Fund - I		07/31/2018	VA, VASA - BUYS/SELLS	44,095.751	2,670,476		2,308,773	2,523,159	(214,386)			(214,386)		2,308,773		361,703	361,703		
4812C2-53-6	JP Morgan Small Cap Value Fund - R2		11/28/2018	VA, VASA - BUYS/SELLS	5,918.822	173,378		155,941	169,515	(13,574)			(13,574)		155,941		17,437	17,437		
4812A3-50-2	JP Morgan SmartRetirement 2020 Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	63,974.353	1,244,858		1,127,495	1,262,214	(134,719)			(134,719)		1,127,495		117,363	117,363		
4812A3-70-0	JP Morgan SmartRetirement 2020 Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	263,116.532	5,153,676		4,698,133	5,209,707	(511,575)			(511,575)		4,698,133		455,543	455,543		
4812A4-16-1	JP Morgan SmartRetirement 2020 Fund - R2		12/07/2018	VA, VASA - BUYS/SELLS	36,398.790	707,409		689,757	715,964	(26,207)			(26,207)		689,757		17,652	17,652		
4812A3-19-7	JP Morgan SmartRetirement 2025 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	230,780.082	4,444,032		3,975,021	4,507,135	(532,114)			(532,114)		3,975,021		469,011	469,011		
4812A3-17-1	JP Morgan SmartRetirement 2025 Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	170,356.923	3,307,903		2,940,224	3,333,885	(393,661)			(393,661)		2,940,224		367,680	367,680		
4812A4-15-3	JP Morgan SmartRetirement 2025 Fund - R2		11/01/2018	VA, VASA - BUYS/SELLS	3,809.565	73,620		67,315	74,134	(6,819)			(6,819)		67,315		6,305	6,305		
4812A3-88-2	JP Morgan SmartRetirement 2030 Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	27,670.521	584,528		482,875	591,319	(108,444)			(108,444)		482,875		101,653	101,653		
4812A3-86-6	JP Morgan SmartRetirement 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	299,689.558	6,164,436		5,674,024	6,419,350	(745,326)			(745,326)		5,674,024		490,412	490,412		
4812A4-14-6	JP Morgan SmartRetirement 2030 Fund - R2		12/10/2018	VA, VASA - BUYS/SELLS	27,892.784	592,504		554,230	593,837	(39,608)			(39,608)		554,230		38,274	38,274		
4812A3-15-5	JP Morgan SmartRetirement 2035 Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	98,427.130	2,046,606		1,698,807	2,046,300	(347,493)			(347,493)		1,698,807		347,798	347,798		
4812A3-13-0	JP Morgan SmartRetirement 2035 Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	106,788.658	2,228,298		1,879,697	2,230,815	(351,118)			(351,118)		1,879,697		348,602	348,602		
4812A4-13-8	JP Morgan SmartRetirement 2035 Fund - R2		12/06/2018	VA, VASA - BUYS/SELLS	13,345.565	273,853		214,399	276,654	(62,255)			(62,255)		214,399		59,454	59,454		
4812A3-84-1	JP Morgan SmartRetirement 2040 Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	9,886.852	221,171		193,027	222,652	(29,625)			(29,625)		193,027		28,143	28,143		
4812A3-82-5	JP Morgan SmartRetirement 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	164,541.448	3,735,728		3,186,377	3,716,991	(530,615)			(530,615)		3,186,377		549,351	549,351		
4812A4-12-0	JP Morgan SmartRetirement 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	40,914.896	910,186		836,710	916,903	(80,193)			(80,193)		836,710		73,477	73,477		
4812A4-10-4	JP Morgan SmartRetirement 2045 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	38,902.003	834,734		716,471	833,281	(116,810)			(116,810)		716,471		118,263	118,263		
4812A4-30-2	JP Morgan SmartRetirement 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	77,232.105	1,667,426		1,376,688	1,659,718	(283,030)			(283,030)		1,376,688		290,738	290,738		
4812A4-11-2	JP Morgan SmartRetirement 2045 Fund - R2		12/18/2018	VA, VASA - BUYS/SELLS	1,865.831	39,003		34,275	39,817	(5,542)			(5,542)		34,275		4,727	4,727		
4812A4-50-0	JP Morgan SmartRetirement 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	12,657.263	267,603		239,731	270,739	(31,008)			(31,008)		239,731		27,872	27,872		
4812A4-70-8	JP Morgan SmartRetirement 2050 Fund - I		12/20/2018	VA, VASA - BUYS/SELLS	90,805.261	1,955,020		1,668,680	1,948,681	(280,000)			(280,000)		1,668,680		286,340	286,340		
48121A-10-0	JP Morgan SmartRetirement 2050 Fund - R2		12/20/2018	VA, VASA - BUYS/SELLS	31,669.463	663,624		612,487	674,560	(62,072)			(62,072)		612,487		51,137	51,137		
46636U-84-3	JP Morgan SmartRetirement 2055 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	17,734.655	418,102		364,529	423,504	(58,974)			(58,974)		364,529		53,573	53,573		
46636U-82-7	JP Morgan SmartRetirement 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	37,575.581	898,048		750,812	898,808	(147,996)			(147,996)		750,812		147,236	147,236		
46636U-81-9	JP Morgan SmartRetirement 2055 Fund - R2		11/01/2018	VA, VASA - BUYS/SELLS	119.373	2,821		2,404	2,846	(442)			(442)		2,404		417	417		
4812A2-19-9	JP Morgan SmartRetirement Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	113,646.971	2,085,301		1,978,456	2,111,561	(133,105)			(133,105)		1,978,456		106,845	106,845		
4812A2-17-3	JP Morgan SmartRetirement Income Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	116,999.480	2,141,632		1,999,472	2,178,530	(179,058)			(179,058)		1,999,472		142,160	142,160		
4812A4-19-5	JP Morgan SmartRetirement Income Fund - R2		12/26/2018	VA, VASA - BUYS/SELLS	11,508.916	207,156		202,359	213,375	(11,017)			(11,017)		202,359		4,797	4,797		
4812A1-18-3	JP Morgan US Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	123,703.926	2,066,857		1,712,233	2,008,952	(296,719)			(296,719)		1,712,233		354,624	354,624		
4812A1-15-9	JP Morgan US Equity Fund - I		12/24/2018	VA, VASA - BUYS/SELLS	12,341.224	203,665		171,296	200,915	(29,619)			(29,619)		171,296		32,369	32,369		
4812A4-27-8	JP Morgan US Equity Fund - R2		12/18/2018	VA, VASA - BUYS/SELLS	68,986.310	1,126,913		1,056,870	1,111,369	(54,499)			(54,499)		1,056,870		70,042	70,042		
48127B-48-2	JP Morgan US Equity Fund - R3		08/27/2018	VA, VASA - BUYS/SELLS	3,030.832	50,833		48,645	49,069	(424)			(424)		48,645		2,189	2,189		
48127B-47-4	JP Morgan US Equity Fund - R4		12/14/2018	VA, VASA - BUYS/SELLS	6,106.975	98,044		99,849	99,360	489			489		99,849		(1,805)	(1,805)		
4812A3-77-5	JP Morgan US Equity Fund - R5		12/12/2018	VA, VASA - BUYS/SELLS	24,406.804	402,907		344,251	397,831	(53,580)			(53,580)		344,251		58,656	58,656		
4812C2-68-4	JP Morgan US Government Money Market Fund - Inst		03/29/2018	VA, VASA - BUYS/SELLS	267,148.890	267,149		267,149	267,149						267,149					
4812C0-35-7	JPMorgan Core Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	30,096.000	337,951		354,841	348,810	6,031			6,031		354,841		(16,890)	(16,890)		
4812C2-48-6	JPMorgan Core Bond Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	157,774.000	1,763,495		1,851,034	1,825,449	25,585			25,585		1,851,034		(87,539)	(87,539)		
4812C0-50-6	JPMorgan Large Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	6,629.000	278,424		236,653	249,321	(12,667)			(12,667)		236,653		41,771	41,771		
4812C2-54-4	JPMorgan Large Cap Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	49,795.000	1,980,732		1,760,852	1,819,003	(58,151)			(58,151)		1,760,852		219,880	219,880		
4812CA-10-8	JPMorgan Large Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	13,428.000	491,690		518,833	507,426	11,407			11,407		518,833		(27,143)	(27,143)		
48121L-84-1	JPMorgan Large Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	35,256.000	1,523,568		1,464,816	1,369,704	95,113			95,113		1,464,816		58,751	58,751		
4812C1-68-6	JPMorgan Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	35,837.000	1,091,060		940,127	1,043,939	(103,811)			(103,811)		940,127		150,933	150,933		
4812C2-41-1	JPMorgan Mid Cap Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	139,580.000	4,636,070		4,194,655	4,421,899	(227,244)			(227,244)		4,194,655		441,415	441,415		
4812CA-50-4	JPMorgan Mid Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5.000	157		170	156	15			15		170		(14)	(14)		
4812C2-28-8	JPMorgan Mid Cap Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	18,558.000	654,949		613,249	629,495	(16,246)			(16,246)		613,249		41,700	41,700		
339128-30-8	JPMorgan Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	184,953.798	7,129,962		6,715,612	7,289,029	(573,417)			(573,417)		6,715,612		414,350	414,350		
339183-10-5	JPMorgan Mid Cap Value Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	303,272.586	12,120,797		10,706,808	12,076,314	(1,369,506)			(1,369,506)		10,706,808		1,413,989	1,413,989		
4812A4-24-5	JPMorgan Small Cap Equity Fund - R2		12/26/2018	VA, VASA - BUYS/SELLS	3,103.599	151,079		132,481	151,331	(18,850)			(18,850)		132,481		18,598	18,598		
48127B-86-2	JPMorgan Small Cap Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,771.000	110,668		101,563	101,489	74			74		101,563		9,105	9,105		
4812C1-76-9	JPMorgan Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	50,585.000	1,506,431		1,431,920	1,461,913	(29,993)			(29,993)		1,431,920		74,511	74,511		
4812C1-76-9	JPMorgan Small Cap Value Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	80,908.967	2,414,758		2,029,858	2,338,269	(308,411)			(308,411)		2,029,858		384,901	384,901		
4812C1-79-3	JPMorgan Small Cap Value Fund - I		12/24/2018	VA, VASA - BUYS/SELLS	166,521.475	5,037,098		4,383,902	5,097,222	(713,320)			(713,320)		4,383,902		653,196	653,196		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
4812C2-53-6	JPMorgan Small Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	47,774.000	1,261,940		1,310,657	1,368,233	(57,576)			(57,576)		1,310,657		(48,717)	(48,717)		
4812CA-80-1	JPMorgan Small Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,818.000	54,422		53,215	52,477	737			737		53,215		1,207	1,207		
4812C0-22-5	JPMorgan Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	79,719.000	2,483,900		2,475,825	2,443,394	32,431			32,431		2,475,825		8,075	8,075		
4812A3-50-2	JPMorgan SmartRetirement 2020 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	794,446.000	15,329,547		14,680,427	15,674,415	(993,988)			(993,988)		14,680,427		649,120	649,120	427	
4812A4-16-1	JPMorgan SmartRetirement 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,283,193.000	24,661,404		23,711,244	25,240,404	(1,529,160)			(1,529,160)		23,711,244		950,160	950,160		
48127B-77-1	JPMorgan SmartRetirement 2020 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	19,207.000	375,698		377,994	377,985	9			9		377,994		(2,295)	(2,295)		
46641U-79-6	JPMorgan SmartRetirement 2020 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	314,253.000	6,035,048		6,033,907	6,231,640	(197,733)			(197,733)		6,033,907		1,141	1,141		
4812A3-19-7	JPMorgan SmartRetirement 2025 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	775,624.000	14,723,979		14,095,467	15,147,938	(1,052,471)			(1,052,471)		14,095,467		628,512	628,512		
4812A4-15-3	JPMorgan SmartRetirement 2025 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,325,012.000	25,202,194		23,867,867	25,784,738	(1,916,872)			(1,916,872)		23,867,867		1,334,328	1,334,328		
48127B-75-5	JPMorgan SmartRetirement 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	38,247.000	737,172		749,618	744,671	4,947			4,947		749,618		(12,446)	(12,446)		
46641U-78-8	JPMorgan SmartRetirement 2025 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	251,732.000	4,836,813		4,804,882	4,933,944	(129,062)			(129,062)		4,804,882		31,931	31,931		
4812A3-88-2	JPMorgan SmartRetirement 2030 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	878,937.000	18,184,924		17,086,101	18,782,873	(1,696,772)			(1,696,772)		17,086,101		1,098,823	1,098,823		
4812A4-14-6	JPMorgan SmartRetirement 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,403,012.000	29,336,827		27,401,805	29,870,134	(2,468,329)			(2,468,329)		27,401,805		1,935,022	1,935,022	86	
48127B-73-0	JPMorgan SmartRetirement 2030 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	17,240.000	348,515		364,406	367,557	(3,151)			(3,151)		364,406		(15,892)	(15,892)		
46641U-77-0	JPMorgan SmartRetirement 2030 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	256,129.000	5,342,348		5,306,255	5,499,093	(192,838)			(192,838)		5,306,255		36,093	36,093		
48127B-71-4	JPMorgan SmartRetirement 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	24,597.000	502,649		504,840	509,656	(4,816)			(4,816)		504,840		(2,190)	(2,190)		
4812A3-15-5	JPMorgan SmartRetirement 2035 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	503,213.000	10,093,804		9,508,081	10,461,794	(953,714)			(953,714)		9,508,081		585,723	585,723	4,416	
4812A4-13-8	JPMorgan SmartRetirement 2035 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	1,432,025.000	28,680,644		27,230,092	29,685,883	(2,455,792)			(2,455,792)		27,230,092		1,450,552	1,450,552		
46641U-76-2	JPMorgan SmartRetirement 2035 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	190,095.000	3,939,975		3,756,730	3,974,882	(218,153)			(218,153)		3,756,730		183,246	183,246	1,080	
4812A3-84-1	JPMorgan SmartRetirement 2040 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	535,794.000	11,811,138		10,812,389	12,066,088	(1,253,699)			(1,253,699)		10,812,389		998,749	998,749		
4812A4-12-0	JPMorgan SmartRetirement 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	979,000.000	21,345,295		19,974,416	21,939,387	(1,964,971)			(1,964,971)		19,974,416		1,370,879	1,370,879		
48127B-68-0	JPMorgan SmartRetirement 2040 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	48,246.000	1,062,746		1,066,183	1,084,085	(17,902)			(17,902)		1,066,183		(3,437)	(3,437)		
46641U-75-4	JPMorgan SmartRetirement 2040 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	176,600.000	3,906,894		3,764,804	3,998,225	(233,422)			(233,422)		3,764,804		142,090	142,090	5,598	
4812A4-10-4	JPMorgan SmartRetirement 2045 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	295,170.000	6,263,299		5,676,809	6,322,535	(645,727)			(645,727)		5,676,809		586,490	586,490	1,077	
4812A4-11-2	JPMorgan SmartRetirement 2045 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	830,759.000	17,457,761		16,016,424	17,728,391	(1,711,967)			(1,711,967)		16,016,424		1,441,337	1,441,337	12	
48127B-66-4	JPMorgan SmartRetirement 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	11,126.000	237,165		236,882	237,650	(768)			(768)		236,882		283	283		
46641U-74-7	JPMorgan SmartRetirement 2045 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	124,509.000	2,632,661		2,540,539	2,678,193	(137,654)			(137,654)		2,540,539		92,121	92,121		
4812A4-50-0	JPMorgan SmartRetirement 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	389,064.000	8,321,491		7,588,367	8,322,080	(733,713)			(733,713)		7,588,367		733,124	733,124	462	
48121A-10-0	JPMorgan SmartRetirement 2050 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	706,281.000	14,776,755		13,719,414	15,043,787	(1,324,373)			(1,324,373)		13,719,414		1,057,341	1,057,341		
48127B-64-9	JPMorgan SmartRetirement 2050 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	10,914.000	232,325		230,776	232,789	(2,013)			(2,013)		230,776		1,549	1,549		
46641U-73-9	JPMorgan SmartRetirement 2050 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	143,466.000	3,036,710		2,923,491	3,084,527	(161,036)			(161,036)		2,923,491		113,218	113,218		
48127B-62-3	JPMorgan SmartRetirement 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	6,425.000	147,315		150,857	153,115	(2,258)			(2,258)		150,857		(3,542)	(3,542)		
46636U-84-3	JPMorgan SmartRetirement 2055 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	183,171.000	4,329,568		4,079,097	4,374,126	(295,028)			(295,028)		4,079,097		250,471	250,471	197	
46636U-81-9	JPMorgan SmartRetirement 2055 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	486,374.000	11,364,431		10,644,316	11,595,154	(950,837)			(950,837)		10,644,316		720,114	720,114		
46641U-72-1	JPMorgan SmartRetirement 2055 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	57,625.000	1,354,424		1,347,591	1,380,120	(32,530)			(32,530)		1,347,591		6,833	6,833		
48127B-59-9	JPMorgan SmartRetirement 2060 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	229.000	4,095		4,125	4,126	(1)			(1)		4,125		(30)	(30)		
48127B-58-1	JPMorgan SmartRetirement 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	873.000	15,119		15,206	15,711	(505)			(505)		15,206		(87)	(87)		
48127B-56-5	JPMorgan SmartRetirement 2060 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,634.000	28,445		29,365	29,456	(91)			(91)		29,365		(920)	(920)		
48127B-82-1	JPMorgan SmartRetirement Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	24,507.000	452,705		457,174	454,121	3,053			3,053		457,174		(4,469)	(4,469)		
4812A2-19-9	JPMorgan SmartRetirement Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	567,350.000	10,371,465		10,171,436	10,541,369	(369,934)			(369,934)		10,171,436		200,029	200,029		
4812A4-19-5	JPMorgan SmartRetirement Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	701,106.000	12,719,104		12,513,339	12,998,501	(485,162)			(485,162)		12,513,339		205,765	205,765	674	
46641U-71-3	JPMorgan SmartRetirement Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	330,082.000	6,039,000		6,082,806	6,156,026	(73,221)			(73,221)		6,082,806		(43,805)	(43,805)		
48127B-48-2	JPMorgan U.S. Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,177.000	53,511		50,813	51,429	(616)			(616)		50,813		2,698	2,698		
4812A1-18-3	JPMorgan US Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	518,650.000	8,479,637		7,751,800	8,422,877	(671,077)			(671,077)		7,751,800		727,837	727,837		
4812A4-27-8	JPMorgan US Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	583,146.000	9,568,696		8,794,318	9,394,489	(600,171)			(600,171)		8,794,318		774,378	774,378		
48121L-81-7	JPMorgan US Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	84,164.000	1,418,073		1,361,182	1,374,392	(13,210)			(13,210)		1,361,182		56,890	56,890		
4812C2-68-4	JPMorgan US Government Money Market Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	9,719,432.000	9,719,432		9,719,432	9,719,432						9,719,432				1,600	
4812C2-65-0	JPMorgan US Government Money Market Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	2,617,433.000	2,617,433		2,617,433	2,617,433						2,617,433					
47103C-88-6	Janus Balanced Fund Class S		09/07/2018	InvestOne	2,808.999	98,961		88,041	92,248	(4,207)			(4,207)		88,041		10,920	10,920		
47103C-80-3	Janus Henderson Balanced Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	9,534.000	319,089		299,288	311,575	(12,288)			(12,288)		299,288		19,801	19,801		
47103C-88-6	Janus Henderson Balanced Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	10,080.000	353,479		306,345	331,036	(24,691)			(24,691)		306,345		47,135	47,135		
47103C-78-7	Janus Henderson Enterprise Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,818.000	806,151		654,721	762,767	(108,045)			(108,045)		654,721		151,430	151,430		
47103C-77-9	Janus Henderson Enterprise Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	167.000	20,605		16,656	19,180	(2,524)			(2,524)		16,656		3,949	3,949		
47103A-64-1	Janus Henderson Forty Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	14.000	446		410	410	(1)			(1)		410		36	36		
47103A-63-3	Janus Henderson Forty Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	7,541.000	248,685		220,052	229,315	(9,263)			(9,263)		220,052		28,633	28,633		
47103C-23-3	Janus Henderson Mid Cap Value Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	2,043.059	33,638		40,882	34,426	6,456			6,456		40,882		(7,244)	(7,244)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
47103C-22-5	Janus Henderson Mid Cap Value Fund - S		12/03/2018	VA, VASA - BUYS/SELLS	305,747.094	5,032,921		6,078,823	5,212,988	865,835			865,835		6,078,823		(1,045,902)	(1,045,902)		
471023-59-8	Janus Henderson Mid Cap Value Fund - T		12/24/2018	VA, VASA - BUYS/SELLS	58,421.202	990,193		978,978	987,903	(8,924)			(8,924)		978,978		11,215	11,215		
47103C-45-6	Janus Henderson Overseas Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,465.000	116,319		111,598	112,317	(719)			(719)		111,598		4,721	4,721		
47103D-79-3	Janus Henderson Triton Fund - N		12/28/2018	VA, VASA - BUYS/SELLS	30,270.129	959,239		888,274	876,926	11,349			11,349		888,274		70,965	70,965		
471021-40-2	Janus Henderson VIT Balanced Portfolio - Inst		12/31/2018	VA, VASA - BUYS/SELLS	91.571	3,251		2,668	3,230	(561)			(561)		2,668		583	583		
471021-69-1	Janus Henderson VIT Balanced Portfolio - Service		12/31/2018	VA, VASA - BUYS/SELLS	27,470.658	1,033,194		801,547	1,018,887	(217,340)			(217,340)		801,547		231,647	231,647		
471021-86-5	Janus Henderson VIT Forty Portfolio - Inst		12/31/2018	VA, VASA - BUYS/SELLS	89,269.822	3,616,857		3,171,126	3,549,368	(378,242)			(378,242)		3,171,126		445,731	445,731		
471021-61-8	Janus Henderson VIT Forty Portfolio - Service		12/24/2018	VA, VASA - BUYS/SELLS	1,660.997	63,487		58,855	62,852	(3,997)			(3,997)		58,856		4,631	4,631		
471021-30-3	Janus Henderson VIT Global Res Portfolio - Inst		12/31/2018	VA, VASA - BUYS/SELLS	29,012.621	1,529,162		890,338	1,485,446	(595,109)			(595,109)		890,338		638,825	638,825		
471021-64-2	Janus Henderson VIT Global Res Portfolio - Service		11/15/2018	VA, VASA - BUYS/SELLS	2,231.650	115,205		81,327	111,962	(30,635)			(30,635)		81,327		33,878	33,878		
47103C-44-9	Janus Overseas Fund Class S		12/24/2018	InvestOne	5,705.994	186,369		183,792	186,301	(2,508)			(2,508)		183,792		2,577	2,577		
410223-60-6	John Hancock Bond Fund - R6		12/06/2018	VA, VASA - BUYS/SELLS	26,227.408	408,011		413,606	417,803	(4,196)			(4,196)		413,606		(5,595)	(5,595)		
487300-50-1	Keeley Small Cap Value Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	3,481.217	113,153		130,878	110,006	20,871			20,871		130,878		(17,724)	(17,724)		
52106N-45-9	Lazard Global Listed Infrastructure Fund - Inst		12/03/2018	VA, VASA - BUYS/SELLS	4.266	66		55	68	(14)			(14)		55		11	11		
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	12.628	133		130	137	(7)			(7)		130		4	4		
524686-38-3	Legg Mason BW Global Opportunities Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	89,269.000	932,477		932,649	968,571	(35,923)			(35,923)		932,649		(172)	(172)		
524686-32-6	Legg Mason BW Global Opportunities Bond Fund - FI		04/12/2018	VA, VASA - BUYS/SELLS	4,271.831	47,332		46,178	45,751	427			427		46,178		1,153	1,153		
524686-31-8	Legg Mason BW Global Opportunities Bond Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	21,425.000	214,382		222,196	231,606	(9,409)			(9,409)		222,196		(7,814)	(7,814)		
524686-36-7	Legg Mason BW Global Opportunities Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	134,265.000	1,381,549		1,427,332	1,448,718	(21,386)			(21,386)		1,427,332		(45,783)	(45,783)	2,824	
52468E-10-5	Legg Mason ClearBridge Appreciation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	48,515.000	1,175,120		1,059,673	1,144,956	(85,283)			(85,283)		1,059,673		115,447	115,447		
52468E-70-9	Legg Mason ClearBridge Appreciation Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	12,097.000	297,501		286,924	284,280	2,644			2,644		286,924		10,578	10,578		
52468E-50-1	Legg Mason ClearBridge Appreciation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	56,178.000	1,360,471		1,238,468	1,323,554	(85,086)			(85,086)		1,238,468		122,003	122,003		
52467P-49-9	Legg Mason ClearBridge International Small Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	15,580.000	271,922		262,360	295,863	(33,504)			(33,504)		262,360		9,563	9,563		
52471R-37-4	Legg Mason ClearBridge International Small Cap Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	5,926.000	104,710		106,836	113,358	(6,521)			(6,521)		106,836		(2,127)	(2,127)		
52469H-76-8	Legg Mason ClearBridge Mid Cap Core Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	68,688.000	2,276,636		2,156,131	2,296,242	(140,111)			(140,111)		2,156,131		120,505	120,505	33	
52469H-26-3	Legg Mason ClearBridge Mid Cap Core Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	11,158.000	411,866		404,639	417,312	(12,673)			(12,673)		404,639		7,227	7,227	1,780	
52469H-17-2	Legg Mason ClearBridge Mid Cap Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	76,538.000	2,446,655		2,376,154	2,498,203	(122,049)			(122,049)		2,376,154		70,501	70,501		
52467P-80-4	Legg Mason QS Conservative Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	0.000	1		1	1						1					
524686-29-2	Legg Mason QS International Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,138.000	147,780		149,737	150,962	(1,225)			(1,225)		149,737		(1,957)	(1,957)		
524686-24-3	Legg Mason QS International Equity Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	11,065.000	184,424		190,824	189,320	1,504			1,504		190,824		(6,400)	(6,400)		
524686-25-0	Legg Mason QS International Equity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	3,485.000	52,858		56,694	59,631	(2,938)			(2,938)		56,694		(3,836)	(3,836)		
63872R-79-8	Loomis Sayles Core Plus Bond Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	11,120.194	142,725		139,693	143,784	(4,091)			(4,091)		139,693		3,032	3,032		
543487-28-4	Loomis Sayles Strategic Income Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	737,847.965	10,540,590		12,048,108	10,728,309	1,319,799			1,319,799		12,048,108		(1,507,518)	(1,507,518)		
543487-25-0	Loomis Sayles Strategic Income Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	636,314.481	9,036,474		10,179,548	9,239,286	940,262			940,262		10,179,548		(1,143,073)	(1,143,073)		
54400A-83-7	Lord Abbett Fundamental Equity - R6		12/31/2018	VA, VASA - BUYS/SELLS	10,977.000	141,816		145,565	143,362	2,204			2,204		145,565		(3,749)	(3,749)		
543915-86-2	Lord Abbett Fundamental Equity Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	51.993	611		620	673	(53)			(53)		620		(9)	(9)		
543915-86-2	Lord Abbett Fundamental Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	9,086.000	117,567		119,618	117,660	1,958			1,958		119,618		(2,051)	(2,051)		
543915-55-7	Lord Abbett Fundamental Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	8,337.000	105,115		106,342	105,632	710			710		106,342		(1,227)	(1,227)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
543915-54-0	Lord Abbett Fundamental Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	7,409.000	94,179		92,409	94,314	(1,905)			(1,905)		92,409		1,770	1,770		
54400A-85-2	Lord Abbett Fundamental Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	31,448.000	413,792		407,312	405,365	1,947			1,947		407,312		6,480	6,480		
54400R-10-3	Lord Abbett Growth Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3.000	72		74	70	3			3		74		(1)	(1)		
54400R-70-7	Lord Abbett Growth Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	796.000	16,294		15,688	15,449	238			238		15,688		606	606		
54400R-80-6	Lord Abbett Growth Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,078.000	106,075		106,339	100,540	5,799			5,799		106,339		(264)	(264)		
543913-69-3	Lord Abbett Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	7,022.000	159,042		133,586	143,041	(9,455)			(9,455)		133,586		25,455	25,455		
543913-67-7	Lord Abbett Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,530.000	134,308		123,737	128,408	(4,670)			(4,670)		123,737		10,570	10,570		
543915-47-4	Lord Abbett International Core Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,586.000	34,440		33,664	36,379	(2,715)			(2,715)		33,664		776	776		
543915-45-8	Lord Abbett International Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	25,736.000	485,921		478,327	524,502	(46,176)			(46,176)		478,327		7,594	7,594		
543915-44-1	Lord Abbett International Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	28,357.000	516,278		497,607	576,787	(79,180)			(79,180)		497,607		18,670	18,670		
54400A-68-8	Lord Abbett International Opportunities Fund - R4		12/03/2018	VA, VASA - BUYS/SELLS	43,590.471	768,564		719,595	898,836	(179,240)			(179,240)		719,595		48,968	48,968		
54400A-68-8	Lord Abbett International Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,877.000	39,109		33,378	38,701	(5,323)			(5,323)		33,378		5,732	5,732		
54400A-66-2	Lord Abbett International Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	86,008.000	1,692,262		1,758,557	1,831,118	(72,561)			(72,561)		1,758,557		(66,295)	(66,295)		
543915-85-4	Lord Abbett Securities Trust International Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,927.000	151,159		146,973	164,018	(17,045)			(17,045)		146,973		4,186	4,186		
543916-68-8	Lord Abbett Short Duration Income Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	70,059.502	292,904		311,765	297,753	14,012			14,012		311,765		(18,861)	(18,861)		
543913-66-9	Lord Abbett Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1.000	11		15	16	(1)			(1)		15		(4)	(4)		
543913-64-4	Lord Abbett Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,955.000	51,531		49,249	47,425	1,824			1,824		49,249		2,282	2,282		
543916-84-5	Lord Abbett Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	72,665.000	724,508		762,479	754,265	8,214			8,214		762,479		(37,971)	(37,971)		
543916-37-3	Lord Abbett Total Return Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	103,445.000	1,040,492		1,075,456	1,072,726	2,730			2,730		1,075,456		(34,964)	(34,964)		
54400A-10-0	Lord Abbett Value Opportunities Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	2.315	47		44	47	(2)			(2)		44		3	3		
54400A-10-0	Lord Abbett Value Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	37,269.000	753,435		727,173	748,725	(21,551)			(21,551)		727,173		26,262	26,262		
54400A-70-4	Lord Abbett Value Opportunities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	10,504.000	195,153		198,864	203,045	(4,181)			(4,181)		198,864		(3,711)	(3,711)		
54400A-80-3	Lord Abbett Value Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,411.000	282,889		277,932	281,308	(3,376)			(3,376)		277,932		4,957	4,957	113	
54400A-78-7	Lord Abbett Value Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	57,675.000	1,143,128		1,134,534	1,156,969	(22,435)			(22,435)		1,134,534		8,594	8,594		
54400A-76-1	Lord Abbett Value Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	29,130.000	602,047		606,763	609,692	(2,928)			(2,928)		606,763		(4,716)	(4,716)		
55273W-10-3	MFS Blended Research Core Equity Fund - I (884)		12/26/2018	VA, VASA - BUYS/SELLS	405,165.258	11,653,324		9,381,042	11,267,646	(1,886,604)			(1,886,604)		9,381,042		2,272,282	2,272,282		
55273W-53-3	MFS Blended Research Core Equity Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	174,895.000	4,706,668		4,142,115	4,615,473	(473,358)			(473,358)		4,142,115		564,553	564,553		
55273W-52-5	MFS Blended Research Core Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	162,307.000	4,457,170		4,041,395	4,440,722	(399,328)			(399,328)		4,041,395		415,776	415,776		
55273W-48-3	MFS Blended Research Core Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	11,932.000	273,195		315,740	332,313	(16,573)			(16,573)		315,740		(42,545)	(42,545)		
55273W-53-3	MFS Blended Research SM Core Equity Fund - R2		12/12/2018	VA, VASA - BUYS/SELLS	3,617.800	96,556		90,734	95,474	(4,739)			(4,739)		90,734		5,822	5,822		
55273W-52-5	MFS Blended Research SM Core Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	20,457.654	568,472		467,027	559,721	(92,694)			(92,694)		467,027		101,444	101,444		
55273W-51-7	MFS Blended Research SM Core Equity Fund - R4		12/11/2018	VA, VASA - BUYS/SELLS	8,582.031	237,169		216,525	236,521	(19,996)			(19,996)		216,525		20,644	20,644		
552743-50-2	MFS Emerging Markets Debt Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	57,271.000	821,324		847,471	868,227	(20,757)			(20,757)		847,471		(26,147)	(26,147)		
552743-60-1	MFS Emerging Markets Debt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	103,636.696	1,464,906		1,545,548	1,565,950	(20,403)			(20,403)		1,545,548		(80,642)	(80,642)		
552743-60-1	MFS Emerging Markets Debt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	67,959.000	950,729		988,515	1,026,860	(38,345)			(38,345)		988,515		(37,786)	(37,786)		
552743-70-0	MFS Emerging Markets Debt Fund - R4		07/13/2018	VA, VASA - BUYS/SELLS	182,581.024	2,590,824		2,732,006	2,758,799	(26,793)			(26,793)		2,732,006		(141,182)	(141,182)		
552746-36-4	MFS Emerging Markets Debt Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	12,268.000	172,262		180,786	185,122	(4,336)			(4,336)		180,786		(8,523)	(8,523)		
55273E-50-9	MFS Emerging Markets Equity Fund - A (0085)		12/31/2018	VA, VASA - BUYS/SELLS	47,709.034	1,615,292		1,311,101	1,675,064	(363,963)			(363,963)		1,311,101		304,190	304,190		
552746-76-0	MFS Emerging Markets Equity Fund - R1		11/09/2018	VA, VASA - BUYS/SELLS	1,629.232	52,396		47,443	51,125	(3,682)			(3,682)		47,443		4,953	4,953		
552746-75-2	MFS Emerging Markets Equity Fund - R2		12/28/2018	VA, VASA - BUYS/SELLS	67.436	2,100		1,505	2,165	(660)			(660)		1,505		594	594		
552746-74-5	MFS Emerging Markets Equity Fund - R3		11/28/2018	VA, VASA - BUYS/SELLS	408.375	14,196		12,129	14,281	(2,152)			(2,152)		12,129		2,066	2,066		
552746-33-1	MFS Emerging Markets Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	4,735.000	170,746		156,212	174,918	(18,706)			(18,706)		156,212		14,533	14,533		
552746-75-2	MFS Emerging Markets Equity Inv Opt Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	43,145.000	1,325,503		1,145,936	1,385,398	(239,462)			(239,462)		1,145,936		179,567	179,567		
552746-74-5	MFS Emerging Markets Equity Inv Opt Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,522.000	182,796		163,027	193,119	(30,092)			(30,092)		163,027		19,769	19,769		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
552982-65-4	MFS Global Real Estate Fund - R2		10/03/2018	VA, VASA - BUYS/SELLS	5.373	45		89	46	2			2		49		(3)	(3)		
552982-65-4	MFS Global Real Estate Fund Class - R2		12/31/2018	VA, VASA - BUYS/SELLS	2,946.000	33,055		34,782	25,396	9,386			9,386		34,782		(1,727)	(1,727)		
552982-64-7	MFS Global Real Estate Fund Class - R3		12/31/2018	VA, VASA - BUYS/SELLS	3,377.000	29,726		28,883	29,140	(258)			(258)		28,883		843	843		
552982-72-0	MFS Global Real Estate Fund Class - R5		12/31/2018	VA, VASA - BUYS/SELLS	13,464.000	207,870		206,307	211,518	(5,211)			(5,211)		206,307		1,562	1,562		
552982-87-8	MFS Government Securities Fund - R1		12/21/2018	VA, VASA - BUYS/SELLS	17,069.860	161,696		170,699	166,602	4,097			4,097		170,699		(9,003)	(9,003)		
552982-88-6	MFS Government Securities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	18,051.944	171,717		183,153	176,187	6,966			6,966		183,153		(11,436)	(11,436)		
552982-88-6	MFS Government Securities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	250,207.000	2,383,506		2,497,107	2,442,019	55,088			55,088		2,497,107		(113,601)	(113,601)		
552982-86-0	MFS Government Securities Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	55,931.452	532,116		568,264	546,450	21,813			21,813		568,264		(36,147)	(36,147)		
552982-86-0	MFS Government Securities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	415,059.000	3,940,341		4,122,593	4,055,129	67,464			67,464		4,122,593		(182,252)	(182,252)		
552982-85-2	MFS Government Securities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	10,691.954	101,816		107,133	104,460	2,673			2,673		107,133		(5,318)	(5,318)		
552982-71-2	MFS Government Securities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	219,746.000	2,078,795		2,126,391	2,144,724	(18,333)			(18,333)		2,126,391		(47,597)	(47,597)		
552985-86-3	MFS Growth Fund - I (807)		12/28/2018	VA, VASA - BUYS/SELLS	118,408.157	12,403,891		7,814,518	11,296,138	(3,481,620)			(3,481,620)		7,814,518		4,589,372	4,589,372		
552985-74-9	MFS Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	39,391.000	3,654,509		2,966,479	3,356,916	(390,437)			(390,437)		2,966,479		688,030	688,030		
552985-72-3	MFS Growth Fund - R3		12/06/2018	VA, VASA - BUYS/SELLS	6,005.611	601,579		430,302	537,562	(107,260)			(107,260)		430,302		171,277	171,277		
552985-72-3	MFS Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	37,813.000	3,734,115		2,891,684	3,384,677	(492,994)			(492,994)		2,891,684		842,432	842,432		
552985-67-3	MFS Growth Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	24,762.000	2,531,996		2,352,304	2,368,510	(16,206)			(16,206)		2,352,304		179,692	179,692		
55273F-10-0	MFS Growth Series Fund		12/31/2018	VA, VASA - BUYS/SELLS	10,199.025	537,371		254,919	498,732	(243,813)			(243,813)		254,919		282,452	282,452		
552746-71-1	MFS International Growth Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	2,794.000	87,570		84,882	86,413	(1,532)			(1,532)		84,882		2,688	2,688		
552746-67-9	MFS International Value Fund - R1		12/21/2018	VA, VASA - BUYS/SELLS	3,104.560	115,739		101,144	123,437	(22,293)			(22,293)		101,144		14,595	14,595		
552746-66-1	MFS International Value Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	82,162.129	3,319,661		2,704,896	3,320,993	(616,097)			(616,097)		2,704,896		614,765	614,765		
552746-66-1	MFS International Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	52,730.000	2,089,746		1,849,875	2,131,365	(281,490)			(281,490)		1,849,875		239,871	239,871		
552746-65-3	MFS International Value Fund - R3		06/15/2018	VA, VASA - BUYS/SELLS	133,700.590	5,481,962		4,620,452	5,733,081	(1,112,629)			(1,112,629)		4,620,452		861,510	861,510		
552746-65-3	MFS International Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	55,474.000	2,362,049		2,061,881	2,378,722	(316,841)			(316,841)		2,061,881		300,168	300,168		
552746-34-9	MFS International Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	65,600.943	2,805,999		2,408,448	2,839,865	(431,417)			(431,417)		2,408,448		397,551	397,551		
552981-88-8	MFS Intl New Discovery Fund - A (0074)		12/27/2018	VA, VASA - BUYS/SELLS	412,559.735	14,519,046		9,149,441	14,332,325	(5,182,884)			(5,182,884)		9,149,442		5,369,604	5,369,604		
552981-56-5	MFS Intl New Discovery Fund - R2 (2174)		12/24/2018	VA, VASA - BUYS/SELLS	54,173.036	1,811,774		1,480,538	1,832,674	(352,136)			(352,136)		1,480,538		331,237	331,237		
552981-49-0	MFS Intl New Discovery Fund - R3 (4174)		12/31/2018	VA, VASA - BUYS/SELLS	16,884.135	549,947		462,194	581,321	(119,127)			(119,127)		462,194		87,753	87,753		
55273F-40-7	MFS Investors Trust Fund		12/31/2018	VA, VASA - BUYS/SELLS	8,919.719	269,002		251,833	268,216	(16,383)			(16,383)		251,833		17,169	17,169		
55275E-71-3	MFS Lifetime 2020 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	6,533.241	85,486		82,515	84,932	(2,417)			(2,417)		82,515		2,971	2,971		
55275E-71-3	MFS Lifetime 2020 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	217,158.000	2,839,349		2,838,572	2,823,048	15,524			15,524		2,838,572		777	777		
55275E-69-7	MFS Lifetime 2020 Fund - R3		12/04/2018	VA, VASA - BUYS/SELLS	20,078.413	263,576		261,421	263,027	(1,606)			(1,606)		261,421		2,155	2,155		
55275E-69-7	MFS Lifetime 2020 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	92,819.000	1,215,310		1,220,427	1,215,923	4,505			4,505		1,220,427		(5,118)	(5,118)		
55275E-26-7	MFS Lifetime 2020 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	10,037.000	133,488		134,455	131,990	2,465			2,465		134,455		(967)	(967)		
55279J-83-3	MFS Lifetime 2025 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	0.979	13		12	13	(1)			(1)		12		1	1		
55279J-83-3	MFS Lifetime 2025 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	213,939.000	2,747,384		2,617,044	2,740,556	(123,512)			(123,512)		2,617,044		130,340	130,340		
55279J-82-5	MFS Lifetime 2025 Fund - R3		12/04/2018	VA, VASA - BUYS/SELLS	81,692.918	1,056,372		1,003,963	1,050,571	(46,608)			(46,608)		1,003,963		52,410	52,410		
55279J-82-5	MFS Lifetime 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	88,300.000	1,128,051		1,084,507	1,135,540	(51,033)			(51,033)		1,084,507		43,544	43,544		
55275E-25-9	MFS Lifetime 2025 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	453.000	5,846		5,851	5,855	(4)			(4)		5,851		(5)	(5)		
55275E-61-4	MFS Lifetime 2030 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	521.296	7,856		6,720	7,997	(1,277)			(1,277)		6,720		1,137	1,137		
55275E-61-4	MFS Lifetime 2030 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	277,553.000	4,309,602		4,045,069	4,257,667	(212,598)			(212,598)		4,045,069		264,533	264,533		
55275E-59-8	MFS Lifetime 2030 Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	40,571.356	633,782		587,973	626,827	(38,855)			(38,855)		587,972		45,809	45,809		
55275E-59-8	MFS Lifetime 2030 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	242,585.000	3,770,442		3,515,949	3,747,935	(231,986)			(231,986)		3,515,949		254,493	254,493		
55275E-24-2	MFS Lifetime 2030 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	1,564.000	24,897		24,027	24,327	(300)			(300)		24,027		870	870		
55279J-74-2	MFS Lifetime 2035 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	13.378	198		175	194	(19)			(19)		175		23	23		
55279J-74-2	MFS Lifetime 2035 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	294,255.000	4,304,712		3,979,579	4,275,526	(295,947)			(295,947)		3,979,579		325,133	325,133		
55279J-73-4	MFS Lifetime 2035 Fund - R3		01/22/2018	VA, VASA - BUYS/SELLS	60,692.104	898,633		819,731	886,105	(66,374)			(66,374)		819,731		78,902	78,902		
55279J-73-4	MFS Lifetime 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	39,289.000	580,381		550,383	573,624	(23,241)			(23,241)		550,383		29,998	29,998		
55275E-23-4	MFS Lifetime 2035 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	413.000	6,048		6,059	6,048	11			11		6,059		(12)	(12)		
55275E-51-5	MFS Lifetime 2040 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	116.071	1,952		1,669	1,882	(213)			(213)		1,669		283	283		
55275E-51-5	MFS Lifetime 2040 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	219,480.000	3,633,561		3,314,028	3,557,775	(243,747)			(243,747)		3,314,028		319,533	319,533		
55275E-49-9	MFS Lifetime 2040 Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	3,465.065	56,579		53,405	56,550	(3,145)			(3,145)		53,405		3,173	3,173		
55275E-49-9	MFS Lifetime 2040 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	67,701.000	1,115,096		1,022,157	1,104,882	(82,725)			(82,725)		1,022,157		92,939	92,939		
55275E-22-6	MFS Lifetime 2040 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	6,024.000	101,937		97,141	99,028	(1,887)			(1,887)		97,141		4,796	4,796		
55279J-65-0	MFS Lifetime 2045 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	4.439	69		59	67	(8)			(8)		59		10	10		
55279J-65-0	MFS Lifetime 2045 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	144,480.000	2,195,788		1,987,232	2,167,196	(179,964)			(179,964)		1,987,232		208,556	208,556		
55279J-64-3	MFS Lifetime 2045 Fund - R3		12/24/2018	VA, VASA - BUYS/SELLS	10,138.758	155,168		141,099	152,994	(11,895)			(11,895)		141,099		14,069	14,069		
55279J-64-3	MFS Lifetime 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	35,139.000	537,219		483,706	530,249	(46,543)			(46,543)		483,706		53,514	53,514		
55275E-21-8	MFS Lifetime 2045 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	16,995.000	255,029		250,380	257,132	(6,752)			(6,752)		250,380		4,649	4,649		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55275E-33-3	MFS Lifetime 2050 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	404.702	7,618		5,654	7,293	(1,639)			(1,639)		5,654		1,965	1,965		
55275E-33-3	MFS Lifetime 2050 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	100,423.000	1,837,332		1,665,173	1,809,626	(144,453)			(144,453)		1,665,173		172,159	172,159		
55275E-32-5	MFS Lifetime 2050 Fund - R3		12/18/2018	VA, VASA - BUYS/SELLS	32,863.031	607,604		544,679	595,478	(50,799)			(50,799)		544,679		62,925	62,925		
55275E-32-5	MFS Lifetime 2050 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	31,783.000	575,127		525,675	575,907	(50,232)			(50,232)		525,675		49,452	49,452		
55275E-18-4	MFS Lifetime 2050 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,741.000	69,474		66,472	68,048	(1,576)			(1,576)		66,472		3,002	3,002		
55279J-56-9	MFS Lifetime 2055 Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	0.215	3		3	3						3					
55279J-56-9	MFS Lifetime 2055 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	71,512.000	1,110,548		1,023,762	1,096,277	(72,515)			(72,515)		1,023,762		86,786	86,786		
55279J-55-1	MFS Lifetime 2055 Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	9,396.757	147,741		128,357	144,710	(16,353)			(16,353)		128,357		19,384	19,384		
55279J-55-1	MFS Lifetime 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	35,523.000	551,578		488,682	547,050	(58,369)			(58,369)		488,682		62,897	62,897		
55275E-17-6	MFS Lifetime 2055 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	990.000	15,519		15,425	15,321	104			104		15,425		93	93		
55279J-47-8	MFS Lifetime 2060 Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	299.000	3,467		3,585	3,526	59			59		3,585		(118)	(118)		
55279J-46-0	MFS Lifetime 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1.000	17		16	16						16					
55279J-44-5	MFS Lifetime 2060 Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	20.000	234		237	233	4			4		237		(2)	(2)		
55275E-70-5	MFS Lifetime Income Fund - R2		08/15/2018	VA, VASA - BUYS/SELLS	241.920	2,993		2,942	3,002	(60)			(60)		2,942		51	51		
55275E-80-4	MFS Lifetime Income Fund - R3		12/04/2018	VA, VASA - BUYS/SELLS	222.391	2,730		2,642	2,760	(118)			(118)		2,642		88	88		
55275E-27-5	MFS Lifetime Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	10,160.000	125,525		126,920	126,494	426			426		126,920		(1,395)	(1,395)		
55275E-70-5	MFS Lifetime Retirement Income Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	73,855.000	899,968		903,710	916,543	(12,833)			(12,833)		903,710		(3,742)	(3,742)		
55275E-80-4	MFS Lifetime Retirement Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	309,028.000	3,843,379		3,799,466	3,835,033	(35,567)			(35,567)		3,799,466		43,913	43,913		
575736-86-3	MFS Massachusetts Investors Trust Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	23,443.000	717,836		667,024	719,478	(52,454)			(52,454)		667,024		50,812	50,812		
575736-84-8	MFS Massachusetts Investors Trust Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	6,607.000	218,237		195,344	210,573	(15,229)			(15,229)		195,344		22,893	22,893		
55273M-59-0	MFS Mid Cap Value Fund - R2		12/19/2018	VA, VASA - BUYS/SELLS	9,592.538	217,749		204,178	217,751	(13,573)			(13,573)		204,178		13,571	13,571		
55273M-59-0	MFS Mid Cap Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	72,953.000	1,607,508		1,498,807	1,656,029	(157,222)			(157,222)		1,498,807		108,701	108,701		
55273M-57-4	MFS Mid Cap Value Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	29,713.572	705,141		593,116	688,166	(95,051)			(95,051)		593,116		112,025	112,025		
55273M-57-4	MFS Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	49,214.000	1,140,525		1,045,562	1,139,788	(94,226)			(94,226)		1,045,562		94,963	94,963		
55273M-47-5	MFS Mid Cap Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	88,449.000	2,101,072		2,112,947	2,105,981	6,966			6,966		2,112,947		(11,875)	(11,875)		
552983-17-3	MFS New Discovery Fund - R2		12/03/2018	VA, VASA - BUYS/SELLS	17.329	468		416	445	(28)			(28)		416		52	52		
552983-17-3	MFS New Discovery Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	20,452.000	566,185		497,459	525,000	(27,541)			(27,541)		497,459		68,726	68,726		
55273H-74-2	MFS New Discovery Fund - R3		05/23/2018	VA, VASA - BUYS/SELLS	5,513.128	156,975		124,593	150,067	(25,474)			(25,474)		124,593		32,382	32,382		
55273H-74-2	MFS New Discovery Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	11,893.000	345,088		291,543	323,736	(32,193)			(32,193)		291,543		53,545	53,545		
55273H-73-4	MFS New Discovery Fund - R4		02/28/2018	VA, VASA - BUYS/SELLS	800.085	23,458		19,409	22,914	(3,505)			(3,505)		19,409		4,049	4,049		
55273F-84-5	MFS New Discovery Series Fund		12/21/2018	VA, VASA - BUYS/SELLS	60,835.888	1,231,687		1,092,766	1,222,801	(130,035)			(130,035)		1,092,766		138,921	138,921		
55272P-37-2	MFS Research Bond Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	105,944.000	1,091,401		1,130,685	1,135,722	(5,037)			(5,037)		1,130,685		(39,283)	(39,283)		
55272P-25-7	MFS Research Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,274.000	54,655		56,643	56,586	57			57		56,643		(1,989)	(1,989)		
552981-10-2	MFS Research Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	3,152.112	139,212		105,564	132,704	(27,140)			(27,140)		105,564		33,647	33,647		
552983-12-4	MFS Research International Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	51,631.000	939,053		867,105	963,943	(96,837)			(96,837)		867,105		71,948	71,948		
55273H-54-4	MFS Research International Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,803.000	90,054		81,262	91,786	(10,525)			(10,525)		81,262		8,793	8,793		
55273F-30-8	MFS Research Series Fund		12/31/2018	VA, VASA - BUYS/SELLS	91,063.536	2,791,431		1,701,025	2,686,374	(985,350)			(985,350)		1,701,025		1,090,407	1,090,407		
552983-13-2	MFS Technology Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	731.000	27,937		27,846	25,630	2,217			2,217		27,846		90	90		
55273H-57-7	MFS Technology Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	656.000	27,252		26,905	24,074	2,831			2,831		26,905		347	347		
55273H-33-8	MFS Technology Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	55,315.000	2,395,409		2,311,388	2,174,992	136,396			136,396		2,311,388		84,021	84,021		
552981-30-0	MFS Total Return Fund - A (0015)		12/31/2018	VA, VASA - BUYS/SELLS	232,813.333	4,374,530		4,248,328	4,453,719	(205,391)			(205,391)		4,248,328		126,202	126,202		
552981-55-7	MFS Total Return Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	550,104.000	10,353,168		10,139,820	10,550,986	(411,166)			(411,166)		10,139,820		213,348	213,348		
552981-55-7	MFS Total Return Fund - R2 (2115)		12/26/2018	VA, VASA - BUYS/SELLS	37,361.045	709,813		671,397	716,585	(45,188)			(45,188)		671,397		38,416	38,416		
552981-46-6	MFS Total Return Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	889,895.000	16,352,586		16,148,601	17,032,595	(883,994)			(883,994)		16,148,601		203,985	203,985		
552981-46-6	MFS Total Return Fund - R3 (4115)		12/24/2018	VA, VASA - BUYS/SELLS	48,028.870	906,897		904,883	919,273	(14,390)			(14,390)		904,883		2,014	2,014		
552981-37-5	MFS Total Return Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	162,102.000	3,054,292		3,073,266	3,101,004	(27,739)			(27,739)		3,073,266		(18,973)	(18,973)		
552986-69-7	MFS Utilities Fund - R1		12/21/2018	VA, VASA - BUYS/SELLS	3,413.887	68,440		64,449	68,380	(3,932)			(3,932)		64,449		3,991	3,991		
552986-77-0	MFS Utilities Fund - R2		12/13/2018	VA, VASA - BUYS/SELLS	116,410.037	2,344,287		2,203,229	2,342,170	(138,941)			(138,941)		2,203,229		141,058	141,058		
552986-77-0	MFS Utilities Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	75,636.000	1,497,422		1,439,488	1,521,796	(82,308)			(82,308)		1,439,488		57,934	57,934		
552986-68-9	MFS Utilities Fund - R3		06/15/2018	VA, VASA - BUYS/SELLS	150,860.708	3,026,714		2,676,062	3,041,352	(365,290)			(365,290)		2,676,062		350,652	350,652		
552986-68-9	MFS Utilities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	24,862.000	507,587		457,484	501,218	(43,734)			(43,734)		457,484		50,103	50,103		
552986-59-8	MFS Utilities Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	9,279.000	188,014		189,040	187,985	1,055			1,055		189,040		(1,026)	(1,026)		
55273H-65-0	MFS Value Fund - R1		12/21/2018	VA, VASA - BUYS/SELLS	2,712.590	103,095		84,020	108,015	(23,995)			(23,995)		84,020		19,075	19,075		
552983-11-6	MFS Value Fund - R2		12/24/2018	VA, VASA - BUYS/SELLS	123,886.069	4,814,267		4,126,389	4,975,265	(848,875)			(848,875)		4,126,389		687,877	687,877		
552983-11-6	MFS Value Fund - R2		12/31/2018	VA, VASA - BUYS/SELLS	172,678.000	6,781,427		6,270,565	6,934,755	(664,190)			(664,190)		6,270,565		510,862	510,862		
55273H-64-3	MFS Value Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	446,199.213	17,808,130		15,241,548	18,035,372	(2,793,824)			(2,793,824)		15,241,548		2,566,582	2,566,582		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55273H-64-3	MFS Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	311,161.000	12,415,974		11,302,852	12,577,108	(1,274,256)			(1,274,256)		11,302,852		1,113,122	1,113,122		
55273H-35-3	MFS Value Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	116,057.000	4,633,626		4,596,572	4,707,292	(110,720)			(110,720)		4,596,572		37,054	37,054		
55273H-35-3	MFS Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	93,338.657	3,729,410		3,270,017	3,785,816	(515,799)			(515,799)		3,270,017		459,392	459,392		
57630E-20-6	MM MSCI EAFE International Index Fund R3		12/26/2018	VA, VASA - BUYS/SELLS	6,404.899	76,435		78,332	83,968	(5,636)			(5,636)		78,332		(1,897)	(1,897)		
57630E-10-7	MM MSCI EAFE International Index Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	81,140.061	1,058,794		929,515	1,066,180	(136,666)			(136,666)		929,515		129,280	129,280		
57630A-16-2	MM MSCI EAFE® International Index Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	138,911.782	1,789,247		1,792,275	1,835,025	(42,750)			(42,750)		1,792,275		(3,028)	(3,028)		
57630A-18-8	MM MSCI EAFE® International Index Fund - Adm		12/03/2018	VA, VASA - BUYS/SELLS	279,334.254	3,453,969		3,197,646	3,698,386	(500,739)			(500,739)		3,197,646		256,323	256,323		
57630A-22-0	MM MSCI EAFE® International Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	948,297.035	12,406,160		11,179,926	12,602,868	(1,422,942)			(1,422,942)		11,179,926		1,226,234	1,226,234		
57630A-21-2	MM MSCI EAFE® International Index Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	79,083.964	1,043,468		922,910	1,051,026	(128,116)			(128,116)		922,910		120,559	120,559		
57630A-19-6	MM MSCI EAFE® International Index Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	117,002.103	1,484,812		1,353,945	1,549,108	(195,163)			(195,163)		1,353,945		130,867	130,867		
57629E-26-6	MM Premier Balanced Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	376,257.001	4,591,744		4,456,164	4,492,509	(36,344)			(36,344)		4,456,164		135,579	135,579		
57629E-28-2	MM Premier Balanced Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	298,777.160	3,677,044		3,469,445	3,668,984	(199,539)			(199,539)		3,469,445		207,599	207,599		
57630C-20-0	MM Premier Balanced Fund - I		12/21/2018	VA, VASA - BUYS/SELLS	26,666.927	313,745		279,736	325,870	(46,134)			(46,134)		279,736		34,009	34,009		
57629E-25-8	MM Premier Balanced Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	634,562.455	7,886,991		7,722,940	7,760,699	(37,759)			(37,759)		7,722,940		164,050	164,050		
57629E-27-4	MM Premier Balanced Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	42,176.222	546,775		571,090	541,964	29,126			29,126		571,090		(24,315)	(24,315)		
57630C-30-9	MM Premier Balanced Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	4,068.592	48,915		47,725	48,213	(488)			(488)		47,725		1,190	1,190		
57629E-16-7	MM Premier Core Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,007,539.826	20,818,289		22,138,469	21,279,922	858,547			858,547		22,138,469		(1,320,181)	(1,320,181)		
57629E-18-3	MM Premier Core Bond Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	1,201,670.326	12,664,937		13,472,537	12,833,839	638,698			638,698		13,472,537		(807,600)	(807,600)		
57629H-35-0	MM Premier Core Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,703,819.003	18,074,428		18,877,309	18,350,131	527,178			527,178		18,877,309		(802,880)	(802,880)		
57629E-19-1	MM Premier Core Bond Fund - R3		11/09/2018	VA, VASA - BUYS/SELLS	5,208.372	55,667		59,837	56,407	3,430			3,430		59,837		(4,170)	(4,170)		
57629E-15-9	MM Premier Core Bond Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	8,395,217.772	89,481,723		94,955,730	90,752,304	4,203,426			4,203,426		94,955,730		(5,474,007)	(5,474,007)		
57629E-17-5	MM Premier Core Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	1,175,244.599	12,437,665		13,323,624	12,633,879	689,745			689,745		13,323,624		(885,960)	(885,960)		
57630C-60-6	MM Premier Core Bond Fund R4		09/06/2018	VA, VASA - BUYS/SELLS	900,033.326	9,278,451		9,729,413	9,477,351	252,062			252,062		9,729,413		(450,962)	(450,962)		
57629E-71-2	MM Premier Disciplined Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	674,655.321	8,801,781		7,911,575	8,338,740	(427,165)			(427,165)		7,911,575		890,207	890,207		
57629E-73-8	MM Premier Disciplined Growth Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	381,333.216	5,109,213		4,714,162	4,839,119	(124,957)			(124,957)		4,714,162		395,051	395,051		
57630C-80-4	MM Premier Disciplined Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,544,885.863	34,993,337		29,511,783	31,811,073	(2,299,290)			(2,299,290)		29,511,783		5,481,554	5,481,554		
57629E-70-4	MM Premier Disciplined Growth Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	1,756,260.993	22,314,692		20,788,830	21,970,825	(1,181,995)			(1,181,995)		20,788,830		1,525,862	1,525,862		
57629E-72-0	MM Premier Disciplined Growth Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	972,715.098	12,655,616		11,575,352	12,207,574	(632,223)			(632,223)		11,575,352		1,080,264	1,080,264		
57630C-88-7	MM Premier Disciplined Growth Fund R4		08/03/2018	VA, VASA - BUYS/SELLS	64,950.692	837,068		793,697	796,945	(3,248)			(3,248)		793,697		43,370	43,370		
57629E-76-1	MM Premier Disciplined Value Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	111,091.590	1,816,161		1,649,306	1,805,238	(155,932)			(155,932)		1,649,306		166,854	166,854		
57629E-78-7	MM Premier Disciplined Value Fund - Adm		12/17/2018	VA, VASA - BUYS/SELLS	51,643.577	864,778		839,304	862,448	(23,144)			(23,144)		839,304		25,474	25,474		
57630C-87-9	MM Premier Disciplined Value Fund - I		12/20/2018	VA, VASA - BUYS/SELLS	69,851.047	1,141,622		1,127,278	1,149,748	(22,470)			(22,470)		1,127,278		14,344	14,344		
57629E-79-5	MM Premier Disciplined Value Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	436.117	6,982		5,443	7,148	(1,705)			(1,705)		5,443		1,539	1,539		
57629E-75-3	MM Premier Disciplined Value Fund - R5		12/20/2018	VA, VASA - BUYS/SELLS	420,529.928	6,802,121		5,543,056	6,934,539	(1,391,483)			(1,391,483)		5,543,056		1,259,066	1,259,066		
57629E-77-9	MM Premier Disciplined Value Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	691,617.206	11,240,022		10,802,953	11,328,690	(525,737)			(525,737)		10,802,953		437,069	437,069		
57630C-86-1	MM Premier Disciplined Value Fund R4		08/08/2018	VA, VASA - BUYS/SELLS	212,646.465	3,365,888		3,404,036	3,429,987	(25,952)			(25,952)		3,404,036		(38,147)	(38,147)		
57629E-11-8	MM Premier Diversified Bond Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	475,055.887	4,670,853		4,861,292	4,750,559	110,733			110,733		4,861,292		(190,439)	(190,439)		
57629E-13-4	MM Premier Diversified Bond Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	890,330.196	8,762,226		9,085,825	8,912,205	173,620			173,620		9,085,825		(323,599)	(323,599)		
57629H-34-3	MM Premier Diversified Bond Fund - I		08/03/2018	VA, VASA - BUYS/SELLS	788,608.728	8,341,573		8,495,011	8,438,113	56,898			56,898		8,495,011		(153,439)	(153,439)		
57629E-10-0	MM Premier Diversified Bond Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	679,733.036	6,634,438		6,703,606	6,722,560	(18,954)			(18,954)		6,703,606		(69,168)	(69,168)		
57629E-12-6	MM Premier Diversified Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	704,427.456	6,967,636		7,139,871	7,065,407	74,463			74,463		7,139,871		(172,235)	(172,235)		
57630C-84-6	MM Premier Diversified Bond Fund R4		12/28/2018	VA, VASA - BUYS/SELLS	28,370.072	277,343		283,438	281,147	2,291			2,291		283,438		(6,095)	(6,095)		
57629H-72-3	MM Premier Global Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	213,371.100	3,279,207		3,087,438	3,302,985	(215,547)			(215,547)		3,087,438		191,769	191,769		
57629H-73-1	MM Premier Global Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	1,714,540.870	26,479,802		19,456,659	26,798,274	(7,341,615)			(7,341,615)		19,456,659		7,023,143	7,023,143		
57629H-71-5	MM Premier Global Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	88,131.806	1,329,788		1,255,814	1,358,992	(103,179)			(103,179)		1,255,814		73,974	73,974		
57629H-75-6	MM Premier Global Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,637,484.629	25,794,576		20,376,180	25,593,885	(5,217,705)			(5,217,705)		20,376,180		5,418,396	5,418,396		
57629H-74-9	MM Premier Global Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	394,917.731	5,888,888		5,591,276	6,121,225	(529,949)			(529,949)		5,591,276		297,613	297,613		
57630C-82-0	MM Premier Global Fund I		12/26/2018	VA, VASA - BUYS/SELLS	876,307.846	13,732,936		12,340,583	13,687,929	(1,347,345)			(1,347,345)		12,340,583		1,392,352	1,392,352		
57630C-81-2	MM Premier Global Fund R4		06/19/2018	VA, VASA - BUYS/SELLS	19,492.550	312,565		255,980	298,236	(42,256)			(42,256)		255,980		56,585	56,585		
57629E-66-2	MM Premier High Yield Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	631,030.826	5,624,148		5,993,346	5,635,105	358,240			358,240		5,993,346		(369,198)	(369,198)		
57629E-68-8	MM Premier High Yield Fund - Adm		12/20/2018	VA, VASA - BUYS/SELLS	1,005,310.462	8,895,432		9,325,105	8,987,476	337,629			337,629		9,325,105		(429,673)	(429,673)		
57629H-32-7	MM Premier High Yield Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,394,665.499	12,634,441		13,315,885	12,593,829	722,055			722,055		13,315,885		(681,444)	(681,444)		
57629E-69-6	MM Premier High Yield Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	25,159.096	225,571		211,474	227,438	(15,965)			(15,965)		211,474		14,097	14,097		
57629E-65-4	MM Premier High Yield Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	1,945,622.650	17,612,060		17,978,337	17,666,254	312,083			312,083		17,978,337		(366,277)	(366,277)		
57629E-67-0	MM Premier High Yield Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	677,186.726	6,151,569		6,054,049	6,148,855	(94,806)			(94,806)		6,054,049		97,520	97,520		
57630C-79-6	MM Premier High Yield Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	95,070.286	836,716		852,385	840,421	11,964			11,964		852,385		(15,669)	(15,669)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629E-43-1	MM Premier Inflation-Protected & Inc Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	189,813.737	1,936,632		2,004,083	1,972,165	31,919			31,919		2,004,083		(67,451)	(67,451)		
57629E-41-5	MM Premier Inflation-Protected & Income Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	526,457.127	5,211,386		5,427,308	5,343,540	83,769			83,769		5,427,308		(215,922)	(215,922)		
57629H-31-9	MM Premier Inflation-Protected & Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	505,167.518	5,136,089		5,263,892	5,203,225	60,667			60,667		5,263,892		(127,803)	(127,803)		
57629E-44-9	MM Premier Inflation-Protected & Income Fund - R3		12/17/2018	VA, VASA - BUYS/SELLS	15,655.767	156,214		161,896	158,123	3,773			3,773		161,896		(5,682)	(5,682)		
57630C-64-8	MM Premier Inflation-Protected & Income Fund - R4		12/24/2018	VA, VASA - BUYS/SELLS	1,811.062	18,064		18,545	18,274	272			272		18,545		(481)	(481)		
57629E-40-7	MM Premier Inflation-Protected & Income Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,685,525.308	17,330,875		17,538,713	17,377,766	160,947			160,947		17,538,713		(207,838)	(207,838)		
57629E-42-3	MM Premier Inflation-Protected & Income Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	607,575.757	6,162,205		6,262,550	6,245,879	16,671			16,671		6,262,550		(100,345)	(100,345)		
57629E-31-6	MM Premier International Equity Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	673,910.614	8,437,272		8,137,821	8,956,272	(818,452)			(818,452)		8,137,821		299,652	299,652		
57629E-33-2	MM Premier International Equity Fund - Adm		12/14/2018	VA, VASA - BUYS/SELLS	613,131.417	8,334,401		7,257,223	8,381,506	(1,124,283)			(1,124,283)		7,257,223		1,077,178	1,077,178		
57630C-77-0	MM Premier International Equity Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,174,333.457	15,569,090		14,479,532	16,158,828	(1,679,297)			(1,679,297)		14,479,532		1,089,558	1,089,558		
57630C-78-8	MM Premier International Equity Fund - R3		12/21/2018	VA, VASA - BUYS/SELLS	183,305.147	1,807,317		1,967,372	2,408,630	(441,258)			(441,258)		1,967,372		(160,055)	(160,055)		
57629E-30-8	MM Premier International Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	3,114,311.330	41,769,652		46,366,847	42,852,924	3,513,923			3,513,923		46,366,847		(4,597,194)	(4,597,194)		
57629E-32-4	MM Premier International Equity Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	661,657.907	8,395,027		7,922,294	9,084,563	(1,162,269)			(1,162,269)		7,922,294		472,734	472,734		
57630C-76-2	MM Premier International Equity Fund R4		12/21/2018	VA, VASA - BUYS/SELLS	77,355.735	970,488		909,839	1,018,001	(108,162)			(108,162)		909,839		60,649	60,649		
57629H-83-0	MM Premier Main Street Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	158,576.337	1,783,293		1,780,105	1,761,783	18,321			18,321		1,780,105		3,188	3,188		
57629H-84-8	MM Premier Main Street Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	587,789.428	6,529,314		6,677,840	6,618,509	59,331			59,331		6,677,840		(148,526)	(148,526)		
57630C-75-4	MM Premier Main Street Fund - I		12/21/2018	VA, VASA - BUYS/SELLS	143,470.527	1,610,326		1,547,162	1,615,478	(68,317)			(68,317)		1,547,162		63,164	63,164		
57629H-82-2	MM Premier Main Street Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	4,512.746	51,251		51,927	50,272	1,656			1,656		51,927		(677)	(677)		
57629H-86-3	MM Premier Main Street Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	1,430,628.636	16,336,791		18,702,169	16,108,878	2,593,290			2,593,290		18,702,169		(2,365,377)	(2,365,377)		
57629H-85-5	MM Premier Main Street Fund - Svc		12/21/2018	VA, VASA - BUYS/SELLS	64,456.877	734,791		653,516	750,923	(97,407)			(97,407)		653,516		81,276	81,276		
57630C-74-7	MM Premier Main Street Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	5,284.329	58,373		58,603	58,286	317			317		58,603		(230)	(230)		
57629E-36-5	MM Premier Short-Duration Bond Fund - A		12/14/2018	VA, VASA - BUYS/SELLS	2,012,143.623	20,287,934		20,431,356	20,201,922	229,434			229,434		20,431,356		(143,422)	(143,422)		
57629E-38-1	MM Premier Short-Duration Bond Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	804,448.370	8,169,207		8,218,388	8,116,884	101,504			101,504		8,218,388		(49,181)	(49,181)		
57629H-36-8	MM Premier Short-Duration Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	4,614,002.382	46,981,729		47,349,968	46,832,124	517,843			517,843		47,349,968		(368,239)	(368,239)		
57629E-39-9	MM Premier Short-Duration Bond Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	371.032	3,761		3,820	3,751	69			69		3,820		(59)	(59)		
57629E-35-7	MM Premier Short-Duration Bond Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	6,189,993.332	63,512,124		63,785,200	63,076,032	709,168			709,168		63,785,200		(273,076)	(273,076)		
57629E-37-3	MM Premier Short-Duration Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	3,527,045.752	35,979,925		36,054,018	35,693,703	360,315			360,315		36,054,018		(74,092)	(74,092)		
57630C-73-9	MM Premier Short-Duration Bond Fund R4		12/12/2018	VA, VASA - BUYS/SELLS	48,360.379	493,830		505,366	490,858	14,508			14,508		505,366		(11,536)	(11,536)		
57629E-63-9	MM Premier Small Cap Opportunities Fund - Adm		12/03/2018	VA, VASA - BUYS/SELLS	290,108.304	4,163,456		4,373,625	4,235,581	138,044			138,044		4,373,625		(210,169)	(210,169)		
57629E-60-5	MM Premier Small Cap Opportunities Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	1,254,205.243	18,878,615		17,944,964	18,449,359	(504,395)			(504,395)		17,944,964		933,651	933,651		
57629E-62-1	MM Premier Small Cap Opportunities Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	221,666.540	3,452,173		3,542,632	3,254,065	288,567			288,567		3,542,632		(90,459)	(90,459)		
57630C-69-7	MM Premier Small Cap Opportunities Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	24,027.095	345,572		299,966	340,704	(40,738)			(40,738)		299,966		45,606	45,606		
57629E-61-3	MM Premier Small Cap Opportunities Fund-A		12/31/2018	VA, VASA - BUYS/SELLS	1,092,651.142	15,908,944		16,091,074	15,613,985	477,089			477,089		16,091,074		(182,130)	(182,130)		
57630C-72-1	MM Premier Small Cap Opportunities Fund-R3		12/03/2018	VA, VASA - BUYS/SELLS	34.412	503		496	486	10			10		496		7	7		
57630C-71-3	MM Premier Small Cap Opps Fund - I		02/07/2018	VA, VASA - BUYS/SELLS	17,074.590	246,519		250,019	251,509	(1,490)			(1,490)		250,019		(3,500)	(3,500)		
57629H-41-8	MM Premier Strategic Emerging Markets - A		12/28/2018	VA, VASA - BUYS/SELLS	3,797.447	51,579		37,785	50,810	(13,025)			(13,025)		37,785		13,794	13,794		
57629H-37-6	MM Premier Strategic Emerging Markets - Adm		12/24/2018	VA, VASA - BUYS/SELLS	5,920.871	78,729		60,209	79,399	(19,190)			(19,190)		60,209		18,521	18,521		
57629H-29-3	MM Premier Strategic Emerging Markets - I		12/28/2018	VA, VASA - BUYS/SELLS	816,920.772	10,696,281		10,448,417	10,905,892	(457,476)			(457,476)		10,448,417		247,864	247,864		
57629H-42-6	MM Premier Strategic Emerging Markets - R5		12/21/2018	VA, VASA - BUYS/SELLS	3,719.215	49,551		44,779	50,358	(5,579)			(5,579)		44,779		4,772	4,772		
57629H-39-2	MM Premier Strategic Emerging Markets - Svc		12/24/2018	VA, VASA - BUYS/SELLS	594.810	7,754		5,924	7,941	(2,016)			(2,016)		5,924		1,830	1,830		
57629E-20-9	MM Premier U.S. Government Money Market Fund - R5		03/19/2018	VA, VASA - BUYS/SELLS	176,144,400.291	176,144,400		176,144,400	176,144,400						176,144,400					
57629E-46-4	MM Premier Value Fund - A		03/22/2018	VA, VASA - BUYS/SELLS	102,292.234	2,240,933		1,990,943	2,671,873	(680,930)			(680,930)		1,990,943		249,990	249,990	486,950	
57629E-48-0	MM Premier Value Fund - Adm		03/22/2018	VA, VASA - BUYS/SELLS	126,417.431	2,791,054		2,773,642	3,303,287	(529,646)			(529,646)		2,773,642		17,412	17,412	571,191	
57629E-49-8	MM Premier Value Fund - R3		03/23/2018	VA, VASA - BUYS/SELLS	278.613	5,285		4,357	7,224	(2,868)			(2,868)		4,357		928	928	1,998	
57629E-45-6	MM Premier Value Fund - R5		03/23/2018	VA, VASA - BUYS/SELLS	1,129,265.996	21,843,236		19,551,291	29,349,623	(9,798,332)			(9,798,332)		19,551,291		2,291,944	2,291,944	7,840,634	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629E-47-2	MM Premier Value Fund - Svc		03/23/2018	VA, VASA - BUYS/SELLS	6,500.213	128,039		130,599	169,526	(38,926)			(38,926)		130,599		(2,560)	(2,560)	43,284	
57630E-40-4	MM Russell 2000 Small Cap Index Fund R3		12/27/2018	VA, VASA - BUYS/SELLS	14,131.286	192,925		170,847	183,283	(12,436)			(12,436)		170,847		22,078	22,078		
57630E-30-5	MM Russell 2000 Small Cap Index Fund R4		12/26/2018	VA, VASA - BUYS/SELLS	164,288.045	2,210,189		2,088,453	2,139,030	(50,578)			(50,578)		2,088,453		121,737	121,737		
57630A-23-8	MM Russell 2000® Small Cap Index Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	93,686.708	1,281,377		1,021,987	1,225,422	(203,435)			(203,435)		1,021,987		259,390	259,390		
57630A-25-3	MM Russell 2000® Small Cap Index Fund - Adm		06/28/2018	VA, VASA - BUYS/SELLS	676,883.000	9,107,763		8,035,735	8,894,243	(858,507)			(858,507)		8,035,735		1,072,028	1,072,028		
57630A-28-7	MM Russell 2000® Small Cap Index Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	116,702.613	1,487,563		1,550,297	1,541,642	8,655			8,655		1,550,297		(62,733)	(62,733)		
57630A-27-9	MM Russell 2000® Small Cap Index Fund - R5		12/18/2018	VA, VASA - BUYS/SELLS	370,208.089	5,131,137		4,534,660	4,886,747	(352,087)			(352,087)		4,534,660		596,478	596,478		
57630A-26-1	MM Russell 2000® Small Cap Index Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	241,132.713	3,272,777		2,888,297	3,158,839	(270,542)			(270,542)		2,888,297		384,480	384,480		
57630E-74-3	MM S&P 500 Index Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	384,533.876	7,019,882		6,572,347	6,929,300	(356,953)			(356,953)		6,572,347		447,534	447,534		
57629R-49-9	MM S&P 500 Index Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	3,246,897.169	60,554,762		58,275,997	59,515,625	(1,239,628)			(1,239,628)		58,275,997		2,278,765	2,278,765		
57630A-36-0	MM S&P 500 Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	6,100,244.616	118,356,902		113,261,146	113,159,538	101,608			101,608		113,261,146		5,095,756	5,095,756		
57629S-41-4	MM S&P 500 Index Fund - R3		11/14/2018	VA, VASA - BUYS/SELLS	53,700.185	1,005,679		988,620	951,030	37,590			37,590		988,620		17,058	17,058		
57629R-51-5	MM S&P 500 Index Fund - R4		12/28/2018	VA, VASA - BUYS/SELLS	3,792,466.045	68,934,413		65,373,896	68,757,409	(3,383,513)			(3,383,513)		65,373,896		3,560,517	3,560,517		
57629S-68-7	MM S&P 500 Index Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	14,782,212.751	294,802,872		267,849,852	274,949,157	(7,099,305)			(7,099,305)		267,849,852		26,953,020	26,953,020		
57629R-48-1	MM S&P 500 Index Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	4,903,654.163	95,680,811		87,048,032	91,404,114	(4,356,082)			(4,356,082)		87,048,032		8,632,779	8,632,779		
57630E-50-3	MM S&P Mid Cap Index Fund R4		12/26/2018	VA, VASA - BUYS/SELLS	202,376.896	2,733,826		2,662,985	2,841,372	(178,387)			(178,387)		2,662,985		70,841	70,841		
57630A-29-5	MM S&P® Mid Cap Index Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	234,718.587	3,362,869		2,777,512	3,314,226	(536,714)			(536,714)		2,777,512		585,357	585,357		
57630A-32-9	MM S&P® Mid Cap Index Fund - Adm		01/08/2018	VA, VASA - BUYS/SELLS	489,459.398	6,861,306		6,117,586	6,916,061	(798,475)			(798,475)		6,117,586		743,720	743,720		
57630A-35-2	MM S&P® Mid Cap Index Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	284,386.380	4,217,935		3,841,608	4,043,974	(202,367)			(202,367)		3,841,608		376,327	376,327		
57630E-60-2	MM S&P® Mid Cap Index Fund - R3		12/27/2018	VA, VASA - BUYS/SELLS	4,373.189	62,017		57,988	61,181	(3,192)			(3,192)		57,989		4,028	4,028		
57630A-34-5	MM S&P® Mid Cap Index Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	220,840.214	3,158,434		3,027,719	3,131,514	(103,795)			(103,795)		3,027,719		130,715	130,715		
57630A-33-7	MM S&P® Mid Cap Index Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	82,376.013	1,165,167		1,099,226	1,163,973	(64,747)			(64,747)		1,099,226		65,941	65,941		
57630A-10-5	MM Select BlackRock Global Allocation Fund - A		10/11/2018	VA, VASA - BUYS/SELLS	38,518.446	419,334		435,865	429,095	6,769			6,769		435,865		(16,531)	(16,531)		
57630A-20-4	MM Select BlackRock Global Allocation Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	182,662.117	2,065,799		2,146,277	2,104,268	42,009			42,009		2,146,276		(80,478)	(80,478)		
57630E-80-0	MM Select BlackRock Global Allocation Fund - R3		07/03/2018	VA, VASA - BUYS/SELLS	10.400	112		112	114	(2)			(2)		112					
57630A-40-2	MM Select BlackRock Global Allocation Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	311,448.671	3,507,962		3,664,118	3,525,599	138,519			138,519		3,664,118		(156,156)	(156,156)		
57630A-50-1	MM Select BlackRock Global Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	130,645.278	1,431,154		1,386,467	1,458,001	(71,535)			(71,535)		1,386,467		44,688	44,688		
57630E-70-1	MM Select BlackRock Global Allocation I		12/31/2018	VA, VASA - BUYS/SELLS	705.472	7,778		7,513	7,880	(367)			(367)		7,513		264	264		
57629S-72-9	MM Select Blue Chip Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,884,450.553	38,028,638		30,957,335	35,691,493	(4,734,158)			(4,734,158)		30,957,335		7,071,303	7,071,303		
57629S-69-5	MM Select Blue Chip Growth Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	2,396,756.882	50,830,861		37,094,577	47,311,981	(10,217,404)			(10,217,404)		37,094,577		13,736,284	13,736,284		
57630E-87-5	MM Select Blue Chip Growth Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	2,079,739.105	44,477,296		37,566,444	42,010,730	(4,444,286)			(4,444,286)		37,566,444		6,910,853	6,910,853		
57629S-39-8	MM Select Blue Chip Growth Fund - R3		12/19/2018	VA, VASA - BUYS/SELLS	7,314.242	141,310		111,305	129,755	(18,450)			(18,450)		111,305		30,005	30,005		
57629S-73-7	MM Select Blue Chip Growth Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	5,009,187.331	107,206,470		84,979,458	101,085,400	(16,105,942)			(16,105,942)		84,979,458		22,227,012	22,227,012		
57629S-71-1	MM Select Blue Chip Growth Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	779,019.094	16,580,929		12,338,965	15,580,382	(3,241,417)			(3,241,417)		12,338,965		4,241,965	4,241,965		
57630E-86-7	MM Select Blue Chip Growth Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	330,840.575	6,672,308		5,792,390	6,249,578	(457,189)			(457,189)		5,792,390		879,918	879,918		
57629U-63-3	MM Select Diversified Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	492,688.369	6,406,239		6,466,592	6,296,557	170,035			170,035		6,609,323		(203,084)	(203,084)		
57629U-61-7	MM Select Diversified Value Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	395,015.491	5,163,347		5,829,164	5,087,800	741,365			741,365		5,947,806		(784,460)	(784,460)		
57630E-82-6	MM Select Diversified Value Fund - I		05/01/2018	VA, VASA - BUYS/SELLS	27,392.242	2,531,095		416,300	349,525	66,775			66,775		2,609,255		(78,160)	(78,160)		
57629U-59-1	MM Select Diversified Value Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	2,819.979	36,331		26,575	35,898	(9,323)			(9,323)		26,818		9,513	9,513		
57629U-64-1	MM Select Diversified Value Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	1,703,346.277	22,288,071		23,243,123	21,785,799	1,457,324			1,457,324		23,653,917		(1,365,846)	(1,365,846)		
57629U-62-5	MM Select Diversified Value Fund - Svc		12/20/2018	VA, VASA - BUYS/SELLS	412,130.848	5,316,834		5,415,302	5,271,154	144,148			144,148		5,430,298		(113,464)	(113,464)		
57630E-81-8	MM Select Diversified Value Fund R4		09/25/2018	VA, VASA - BUYS/SELLS	9,134.883	124,297		135,482	115,556	19,926			19,926		141,433		(17,136)	(17,136)		
57629S-86-9	MM Select Equity Opportunities Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	2,014,967.740	32,807,370		38,079,489	31,453,646	6,625,842			6,625,842		38,079,489		(5,272,119)	(5,272,119)		
57629S-85-1	MM Select Equity Opportunities Fund - Adm		12/24/2018	VA, VASA - BUYS/SELLS	1,272,923.862	21,336,723		25,198,766	20,837,764	4,361,003			4,361,003		25,198,766		(3,862,044)	(3,862,044)		
57630A-62-6	MM Select Equity Opportunities Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	1,133,795.827	19,610,043		25,178,063	19,115,798	6,062,265			6,062,265		25,178,063		(5,568,020)	(5,568,020)		
57629S-34-9	MM Select Equity Opportunities Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	7,391.367	112,630		137,403	107,249	30,155			30,155		137,403		(24,774)	(24,774)		
57629S-83-6	MM Select Equity Opportunities Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	3,324,999.159	56,445,998		76,741,569	56,292,236	20,449,333			20,449,333		76,741,569		(20,295,571)	(20,295,571)		
57629S-84-4	MM Select Equity Opportunities Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	724,208.757	12,417,384		12,387,878	12,021,865	366,012			366,012		12,387,878		29,507	29,507		
57630E-79-2	MM Select Equity Opportunities Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	35,088.093	549,965		647,650	539,655	107,995			107,995		647,650		(97,685)	(97,685)		
57629S-70-3	MM Select Fundamental Growth Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	749,755.402	6,034,492		5,775,878	5,713,136	62,742			62,742		5,775,878		258,614	258,614		
57629S-80-2	MM Select Fundamental Growth Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	314,969.637	2,715,419		2,521,513	2,510,308	11,205			11,205		2,521,513		193,906	193,906		
57630E-78-4	MM Select Fundamental Growth Fund - I		12/24/2018	VA, VASA - BUYS/SELLS	64,658.174	497,572		530,230	537,309	(7,080)			(7,080)		530,230		(32,658)	(32,658)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629S-35-6	MM Select Fundamental Growth Fund - R3		09/12/2018	VA, VASA - BUYS/SELLS	1,817.148	14,782		12,646	12,920	(274)			(274)		12,646		2,136	2,136		
57629S-87-7	MM Select Fundamental Growth Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	606,883.134	5,303,858		5,055,992	5,061,405	(5,414)			(5,414)		5,055,992		247,866	247,866		
57629S-88-5	MM Select Fundamental Growth Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	156,617.051	1,314,428		1,282,723	1,277,995	4,728			4,728		1,282,723		31,705	31,705		
57630E-77-6	MM Select Fundamental Growth Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	87,372.272	731,286		614,001	658,787	(44,786)			(44,786)		614,001		117,285	117,285		
57629S-67-9	MM Select Fundamental Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,701,977.066	18,959,043		23,313,565	19,674,855	3,638,710			3,638,710		23,313,565		(4,354,522)	(4,354,522)		
57629S-64-6	MM Select Fundamental Value Fund - Adm		12/24/2018	VA, VASA - BUYS/SELLS	1,480,079.407	17,035,138		20,435,075	17,316,929	3,118,146			3,118,146		20,435,075		(3,399,937)	(3,399,937)		
57630A-63-4	MM Select Fundamental Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	2,823,491.467	32,119,397		38,287,272	32,780,736	5,506,536			5,506,536		38,287,272		(6,167,875)	(6,167,875)		
57629S-44-8	MM Select Fundamental Value Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	473.592	5,361		5,375	5,385	(9)			(9)		5,375		(14)	(14)		
57629S-66-1	MM Select Fundamental Value Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	8,731,495.380	101,539,337		117,474,650	101,896,551	15,578,099			15,578,099		117,474,650		(15,935,313)	(15,935,313)		
57629S-65-3	MM Select Fundamental Value Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	982,207.365	11,344,586		11,548,016	11,413,250	134,766			134,766		11,548,016		(203,430)	(203,430)		
57630E-76-8	MM Select Fundamental Value Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	784,649.553	8,782,435		9,539,739	8,937,158	602,580			602,580		9,539,739		(757,304)	(757,304)		
57629S-30-7	MM Select Growth Opportunities Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	2,604,582.114	26,986,031		27,348,737	24,326,797	3,021,940			3,021,940		27,348,737		(362,706)	(362,706)		
57629S-40-6	MM Select Growth Opportunities Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	2,057,084.185	22,618,941		23,285,565	20,694,267	2,591,299			2,591,299		23,285,565		(666,625)	(666,625)		
57630A-38-6	MM Select Growth Opportunities Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	1,944,936.742	22,611,293		23,172,844	21,122,013	2,050,831			2,050,831		23,172,844		(561,551)	(561,551)		
57629S-36-4	MM Select Growth Opportunities Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	1,428.842	13,531		13,842	12,302	1,540			1,540		13,842		(311)	(311)		
57629S-60-4	MM Select Growth Opportunities Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	3,342,439.249	39,214,167		38,976,645	35,897,798	3,078,847			3,078,847		38,976,645		237,522	237,522		
57629S-50-5	MM Select Growth Opportunities Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	925,901.603	10,706,036		9,402,326	9,666,413	(264,087)			(264,087)		9,402,326		1,303,711	1,303,711		
57630E-75-0	MM Select Growth Opportunities Fund R4		12/24/2018	VA, VASA - BUYS/SELLS	156,436.314	1,619,096		1,544,632	1,468,937	75,695			75,695		1,544,632		74,464	74,464		
57629R-21-8	MM Select Large Cap Value Fund - A		01/24/2018	VA, VASA - BUYS/SELLS	290,302.308	2,382,456		2,586,224	2,342,740	243,485			243,485		2,586,224		(203,768)	(203,768)	65,398	
57629R-19-2	MM Select Large Cap Value Fund - Adm		01/25/2018	VA, VASA - BUYS/SELLS	37,071.060	312,589		334,224	299,534	34,690			34,690		334,224		(21,636)	(21,636)	55,553	
57630E-73-5	MM Select Large Cap Value Fund - I		01/09/2018	VA, VASA - BUYS/SELLS	0.001														9,456	
57629S-42-2	MM Select Large Cap Value Fund - R3		01/05/2018	VA, VASA - BUYS/SELLS	0.037														243	
57629R-17-6	MM Select Large Cap Value Fund - R5		01/23/2018	VA, VASA - BUYS/SELLS	90,734.920	750,021		833,854	734,953	98,901			98,901		833,854		(83,833)	(83,833)	359,597	
57629R-18-4	MM Select Large Cap Value Fund - Svc		01/24/2018	VA, VASA - BUYS/SELLS	1,280.526	10,830		8,772	10,436	(1,665)			(1,665)		8,772		2,058	2,058	8,246	
57630E-72-7	MM Select Large Cap Value Fund R4		01/11/2018	VA, VASA - BUYS/SELLS	854.016	6,947		6,072	6,824	(752)			(752)		6,072		875	875	2,096	
57629R-12-7	MM Select Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,259,020.045	42,549,628		36,022,499	41,791,871	(5,769,372)			(5,769,372)		36,022,499		6,527,129	6,527,129		
57629R-11-9	MM Select Mid Cap Growth Fund - Adm		12/27/2018	VA, VASA - BUYS/SELLS	2,459,503.517	51,233,965		42,505,738	49,017,905	(6,512,167)			(6,512,167)		42,505,738		8,728,227	8,728,227		
57630A-59-2	MM Select Mid Cap Growth Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	2,916,356.742	64,633,002		54,308,189	62,614,179	(8,305,990)			(8,305,990)		54,308,189		10,324,813	10,324,813		
57629S-29-9	MM Select Mid Cap Growth Fund - R3		12/26/2018	VA, VASA - BUYS/SELLS	69,638.088	1,218,616		978,541	1,194,293	(215,752)			(215,752)		978,541		240,076	240,076		
57630E-71-9	MM Select Mid Cap Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	162,609.805	3,094,762		2,755,840	3,024,542	(268,702)			(268,702)		2,755,840		338,922	338,922		
57629S-20-8	MM Select Mid Cap Growth Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	3,862,192.182	85,563,284		70,312,060	82,226,072	(11,914,012)			(11,914,012)		70,312,060		15,251,225	15,251,225		
57629S-10-9	MM Select Mid Cap Growth Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	1,257,956.855	27,346,865		24,131,798	26,178,082	(2,046,284)			(2,046,284)		24,131,798		3,215,067	3,215,067		
57629U-33-6	MM Select Mid Cap Value Fund - A		06/01/2018	VA, VASA - BUYS/SELLS	6,971.260	96,088		86,681	96,134	(9,452)			(9,452)		86,681		9,406	9,406		
57629U-34-4	MM Select Mid Cap Value Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	9,249.943	131,651		126,089	129,499	(3,411)			(3,411)		126,089		5,563	5,563		
57630A-37-8	MM Select Mid Cap Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	118,200.694	1,524,607		1,601,441	1,620,532	(19,091)			(19,091)		1,601,441		(76,834)	(76,834)		
57629U-32-8	MM Select Mid Cap Value Fund - R3		12/12/2018	VA, VASA - BUYS/SELLS	938.134	12,809		9,374	12,787	(3,413)			(3,413)		9,374		3,435	3,435		
57629U-36-9	MM Select Mid Cap Value Fund - R5		09/11/2018	VA, VASA - BUYS/SELLS	550,796.277	7,736,066		7,649,609	7,612,005	37,604			37,604		7,649,609		86,458	86,458		
57629S-76-0	MM Select Overseas Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,425,295.845	12,740,959		12,207,909	13,697,093	(1,489,184)			(1,489,184)		12,207,909		533,051	533,051		
57629S-74-5	MM Select Overseas Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,020,005.547	9,594,407		8,933,491	9,996,054	(1,062,564)			(1,062,564)		8,933,491		660,916	660,916		
57630A-57-6	MM Select Overseas Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	1,955,449.189	18,528,455		15,241,072	19,046,075	(3,805,003)			(3,805,003)		15,241,072		3,287,383	3,287,383		
57629S-24-0	MM Select Overseas Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	1,305.132	12,467		12,438	12,438						12,438		29	29		
57629S-77-8	MM Select Overseas Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	2,567,016.885	24,410,302		21,469,421	25,079,755	(3,610,334)			(3,610,334)		21,469,421		2,940,881	2,940,881		
57629S-75-2	MM Select Overseas Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	747,665.840	7,008,487		6,448,595	7,267,312	(818,717)			(818,717)		6,448,595		559,893	559,893		
57630E-68-5	MM Select Overseas Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	45,863.187	414,556		354,981	432,948	(77,967)			(77,967)		354,981		59,575	59,575		
57629R-32-5	MM Select Small Cap Growth Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	600,240.302	7,384,346		8,154,091	7,551,023	603,068			603,068		8,154,091		(769,745)	(769,745)		
57629R-33-3	MM Select Small Cap Growth Equity Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	604,662.800	8,640,374		9,296,302	8,465,279	831,022			831,022		9,296,302		(655,927)	(655,927)		
57630A-58-4	MM Select Small Cap Growth Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,691,817.583	28,652,836		31,123,885	26,713,800	4,410,085			4,410,085		31,123,885		(2,471,049)	(2,471,049)		
57629S-28-1	MM Select Small Cap Growth Equity Fund - R3		11/14/2018	VA, VASA - BUYS/SELLS	7,204.799	82,957		71,765	80,982	(9,217)			(9,217)		71,765		11,192	11,192		
57629R-34-1	MM Select Small Cap Growth Equity Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,529,319.715	25,709,156		26,072,769	23,887,974	2,184,795			2,184,795		26,072,769		(363,613)	(363,613)		
57629R-35-8	MM Select Small Cap Growth Equity Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	847,198.641	13,737,295		10,780,001	12,572,428	(1,792,427)			(1,792,427)		10,780,001		2,957,294	2,957,294		
57630E-66-9	MM Select Small Cap Growth Equity Fund R4		12/31/2018	VA, VASA - BUYS/SELLS	142,701.594	2,032,521		1,654,592	1,805,175	(150,583)			(150,583)		1,654,592		377,929	377,929		
57629U-47-6	MM Select Small Cap Value Equity Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	219,559.415	2,988,822		3,492,558	3,631,513	(138,955)			(138,955)		3,492,558		(503,735)	(503,735)		
57629U-46-8	MM Select Small Cap Value Equity Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	23,792.695	408,944		380,971	395,673	(14,701)			(14,701)		380,971		27,973	27,973		
57630E-65-1	MM Select Small Cap Value Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	22,854.188	388,317		373,713	380,065	(6,353)			(6,353)		373,713		14,605	14,605		
57630E-64-4	MM Select Small Cap Value Equity Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	948.259	15,745		15,257	15,570	(313)			(313)		15,257		487	487		
57629U-44-3	MM Select Small Cap Value Equity Fund - R5		12/31/2018	VA, VASA - BUYS/SELLS	782,190.698	13,198,245		6,630,677	13,031,297	(6,400,620)			(6,400,620)		6,630,677		6,567,568	6,567,568		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629U-43-5	MM Select Small Cap Value Equity Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	267,803.500	4,614,826		4,298,563	4,469,640	(171,077)			(171,077)		4,298,563		316,263	316,263		
57630E-63-6	MM Select Small Cap Value Equity Fund R4		07/02/2018	VA, VASA - BUYS/SELLS	22,740.843	390,501		367,583	373,632	(6,049)			(6,049)		367,583		22,917	22,917		
57629S-54-7	MM Select Small Company Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	441,633.043	4,765,618		5,470,729	4,800,551	670,178			670,178		5,470,729		(705,112)	(705,112)		
57629S-51-3	MM Select Small Company Value Fund - Adm		12/21/2018	VA, VASA - BUYS/SELLS	218,805.919	2,432,742		2,891,356	2,457,190	434,166			434,166		2,891,356		(458,614)	(458,614)		
57630A-61-8	MM Select Small Company Value Fund - I		12/20/2018	VA, VASA - BUYS/SELLS	468,047.527	5,296,382		4,727,280	5,349,783	(622,503)			(622,503)		4,727,280		569,102	569,102		
57629S-33-1	MM Select Small Company Value Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	2,228.666	22,766		31,007	22,465	8,542			8,542		31,007		(8,241)	(8,241)		
57629S-53-9	MM Select Small Company Value Fund - R5		12/27/2018	VA, VASA - BUYS/SELLS	1,580,775.867	18,146,131		21,472,732	18,178,922	3,293,810			3,293,810		21,472,732		(3,326,601)	(3,326,601)		
57629S-52-1	MM Select Small Company Value Fund - Svc		12/21/2018	VA, VASA - BUYS/SELLS	85,812.397	1,014,235		841,772	981,694	(139,921)			(139,921)		841,772		172,462	172,462		
57630E-58-6	MM Select Small Company Value Fund R4		10/11/2018	VA, VASA - BUYS/SELLS	4,263.052	46,490		45,018	45,743	(725)			(725)		45,018		1,472	1,472		
57629U-55-9	MM Select Strategic Bond Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	1,587,386.747	15,968,663		16,189,183	16,477,074	(287,892)			(287,892)		16,189,183		(220,520)	(220,520)		
57629U-56-7	MM Select Strategic Bond Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	1,083,494.067	10,928,700		11,109,388	11,268,338	(158,950)			(158,950)		11,109,388		(180,689)	(180,689)		
57630E-57-8	MM Select Strategic Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	560,123.531	5,668,694		5,713,205	5,836,487	(123,283)			(123,283)		5,713,205		(44,510)	(44,510)		
57629U-54-2	MM Select Strategic Bond Fund - R3		12/28/2018	VA, VASA - BUYS/SELLS	96,973.361	964,871		995,973	995,916	56			56		995,973		(31,102)	(31,102)		
57629U-58-3	MM Select Strategic Bond Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	959,472.135	9,759,815		9,850,463	10,007,294	(156,831)			(156,831)		9,850,463		(90,648)	(90,648)		
57629U-57-5	MM Select Strategic Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	1,955,617.275	19,795,488		20,074,583	20,397,088	(322,505)			(322,505)		20,074,583		(279,095)	(279,095)		
57630E-56-0	MM Select Strategic Bond R4		08/03/2018	VA, VASA - BUYS/SELLS	641,423.701	6,441,690		6,491,271	6,632,321	(141,050)			(141,050)		6,491,271		(49,581)	(49,581)		
57630E-67-7	MM Select Total Return Bond Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	2,891.108	27,469		29,221	28,130	1,091			1,091		29,221		(1,752)	(1,752)		
57630A-68-3	MM Select Total Return Bond Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,020,961.554	9,736,663		10,258,957	9,923,746	335,211			335,211		10,258,957		(522,294)	(522,294)		
57630A-64-2	MM Select Total Return Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	3,607,324.090	34,609,332		36,811,947	35,171,410	1,640,537			1,640,537		36,811,947		(2,202,615)	(2,202,615)		
57630A-67-5	MM Select Total Return Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	460,251.911	4,394,631		4,665,790	4,478,251	187,539			187,539		4,665,790		(271,159)	(271,159)		
57630A-69-1	MM Select Total Return Bond Fund - R4		12/17/2018	VA, VASA - BUYS/SELLS	3,747,270.930	36,033,330		39,149,276	36,723,255	2,426,021			2,426,021		39,149,276		(3,115,946)	(3,115,946)		
57630A-66-7	MM Select Total Return Bond Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	1,932,891.679	18,573,731		19,572,207	18,807,036	765,171			765,171		19,572,207		(998,476)	(998,476)		
57630A-65-9	MM Select Total Return Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	3,494,322.290	33,551,351		35,533,529	34,139,529	1,394,000			1,394,000		35,533,529		(1,982,178)	(1,982,178)		
553097-57-7	MML Aggressive Allocation Fund		12/03/2018	VA, VASA - BUYS/SELLS	787,821.263	8,427,534		7,162,210	8,413,931	(1,251,721)			(1,251,721)		7,162,210		1,265,323	1,265,323		
553097-31-2	MML Aggressive Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	763,287.924	7,936,406		7,807,761	8,045,055	(237,294)			(237,294)		7,807,761		128,645	128,645		
553097-31-2	MML Aggressive Allocation Fund-Service Class		12/31/2018	various	182,429.788	1,930,674		1,798,804	1,922,810	(124,006)			(124,006)		1,798,804		131,870	131,870		
553097-27-0	MML American Funds Core Allocation Fund - Svc 1		12/03/2018	VA, VASA - BUYS/SELLS	10,397,935.213	126,908,631		99,306,578	131,013,984	(31,707,406)			(31,707,406)		99,306,578		27,602,053	27,602,053		
553097-27-0	MML American Funds Core Allocation Fund-Service Class I		12/31/2018	various	722,010.742	8,731,667		8,696,868	9,097,335	(400,467)			(400,467)		8,696,868		34,798	34,798		
553097-29-6	MML American Funds Growth Fund - Svc 1		12/03/2018	VA, VASA - BUYS/SELLS	1,915,579.542	28,482,444		21,314,785	27,526,878	(6,212,093)			(6,212,093)		21,314,785		7,167,659	7,167,659		
553097-29-6	MML American Funds Growth Fund-Service Class I		12/31/2018	various	73,990.247	1,117,684		981,134	1,063,240	(82,105)			(82,105)		981,134		136,550	136,550		
553097-28-8	MML American Funds International Fund - Svc 1		12/03/2018	VA, VASA - BUYS/SELLS	834,855.276	8,886,092		7,759,795	9,124,968	(1,365,174)			(1,365,174)		7,759,795		1,126,298	1,126,298		
553097-28-8	MML American Funds International Fund-Service Class I		12/31/2018	various	44,382.555	448,872		426,656	485,101	(58,445)			(58,445)		426,656		22,216	22,216		
55312G-69-7	MML Asset Momentum Fund-Service Class I		12/31/2018	various	14,056.244	169,101		135,060	174,438	(39,378)			(39,378)		135,060		34,041	34,041		
553097-61-9	MML Balanced Allocation Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,100,970.850	20,749,397		21,782,226	21,345,864	436,362			436,362		21,782,226		(1,032,829)	(1,032,829)		
553097-34-6	MML Balanced Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	8,336,096.605	82,051,968		86,385,127	83,944,493	2,440,634			2,440,634		86,385,127		(4,333,159)	(4,333,159)		
553097-34-6	MML Balanced Allocation Fund-Service Class		12/31/2018	various	286,095.170	2,797,070		2,794,515	2,880,978	(86,463)			(86,463)		2,794,515		2,555	2,555		
55312G-40-8	MML Blend Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,257,229.167	50,561,343		35,936,637	52,657,021	(16,720,384)			(16,720,384)		35,936,637		14,624,706	14,624,706		
55312G-85-3	MML Blend Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	313,366.765	6,983,499		6,093,740	7,293,394	(1,199,654)			(1,199,654)		6,093,740		889,759	889,759		
55312G-85-3	MML Blend Fund-Service Class		12/31/2018	various	76,991.649	1,704,846		1,608,044	1,791,927	(183,883)			(183,883)		1,608,044		96,803	96,803		
553097-74-2	MML Blue Chip Growth Fund		12/03/2018	VA, VASA - BUYS/SELLS	878,160.714	15,903,537		11,955,554	15,288,778	(3,333,224)			(3,333,224)		11,955,554		3,947,982	3,947,982		
553097-45-2	MML Blue Chip Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	459,753.627	7,921,969		7,486,148	7,760,641	(274,494)			(274,494)		7,486,148		435,822	435,822		
553097-45-2	MML Blue Chip Growth Fund-Service Class		12/31/2018	various	95,556.471	1,658,937		1,380,655	1,612,993	(232,338)			(232,338)		1,380,655		278,282	278,282		
553097-62-7	MML Conservative Allocation Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,079,291.056	20,418,534		23,239,199	20,813,703	2,425,496			2,425,496		23,239,199		(2,820,665)	(2,820,665)		
553097-35-3	MML Conservative Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	7,783,697.431	75,757,775		83,979,505	77,058,605	6,920,900			6,920,900		83,979,505		(8,221,730)	(8,221,730)		
553097-35-3	MML Conservative Allocation Fund-Service Class		12/31/2018	various	1,114,815.593	10,894,833		10,900,566	11,036,674	(136,108)			(136,108)		10,900,566		(5,733)	(5,733)		
55312G-68-9	MML Dynamic Bond Class II		12/03/2018	VA, VASA - BUYS/SELLS	21.893	213		219	218	1			1		219		(6)	(6)		
55312G-67-1	MML Dynamic Bond Fund-Service Class I		12/31/2018	various	90,546.261	881,343		905,375	899,124	6,250			6,250		905,375		(24,032)	(24,032)		
55312G-50-7	MML Equity Fund		12/03/2018	VA, VASA - BUYS/SELLS	1,610,979.504	47,726,709		39,674,715	51,044,530	(11,369,815)			(11,369,815)		39,674,715		8,051,994	8,051,994		
55312G-84-6	MML Equity Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	391,299.285	11,399,486		8,516,451	12,252,787	(3,736,335)			(3,736,335)		8,516,451		2,883,035	2,883,035		
55312G-84-6	MML Equity Fund-Service Class		12/31/2018	various	74,255.092	2,225,990		1,992,029	2,325,156	(333,127)			(333,127)		1,992,029		233,961	233,961		
553097-77-5	MML Equity Income Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,734,564.586	32,950,045		20,126,593	34,182,057	(14,055,464)			(14,055,464)		20,126,594		12,823,451	12,823,451		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
553097-48-6	MML Equity Income Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	864,813.345	10,266,665		8,680,802	10,697,741	(2,016,939)			(2,016,939)		8,680,802		1,585,862	1,585,862		
553097-48-6	MML Equity Income Fund-Service Class		12/31/2018	various	66,158.038	760,597		768,861	818,375	(49,514)			(49,514)		768,861		(8,265)	(8,265)		
553097-85-8	MML Equity Index Fund		12/28/2018	VA, VASA - BUYS/SELLS	402,233.975	12,811,376		6,837,422	12,473,276	(5,635,854)			(5,635,854)		6,837,422		5,973,954	5,973,954		
553097-55-1	MML Equity Index Fund - Svc 1		12/28/2018	VA, VASA - BUYS/SELLS	267,116.808	8,195,819		5,616,203	8,048,229	(2,432,026)			(2,432,026)		5,616,203		2,579,616	2,579,616		
553097-84-1	MML Equity Index Fund - Class II		10/29/2018	VA, VASA - BUYS/SELLS	325,271.810	10,221,437		6,252,140	10,086,679	(3,834,539)			(3,834,539)		6,252,140		3,969,297	3,969,297		
55312G-65-5	MML Equity Rotation Fund-Service Class I		12/31/2018	various	11,387.540	153,244		118,305	157,717	(39,412)			(39,412)		118,305		34,939	34,939		
553097-19-7	MML Focused Equity Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	12.519	136		151	159	(8)			(8)		151		(15)	(15)		
553097-18-9	MML Focused Equity Fund-Service Class I		12/31/2018	various	31,655.956	277,877		418,936	396,333	22,603			22,603		418,936		(141,059)	(141,059)		
553097-18-9	MML Focused Equity Service Class 1		12/31/2018	VA, VASA - BUYS/SELLS	192,610.487	1,498,486		2,714,568	2,411,483	303,085			303,085		2,714,568		(1,216,082)	(1,216,082)		
553097-65-0	MML Foreign Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,322,201.865	24,998,452		19,804,058	26,124,771	(6,320,713)			(6,320,713)		19,804,058		5,194,394	5,194,394		
553097-36-1	MML Foreign Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	145,294.993	1,558,623		1,374,206	1,624,398	(250,192)			(250,192)		1,374,206		184,417	184,417		
553097-36-1	MML Foreign Fund-Service Class		12/31/2018	various	4,392.954	46,314		39,902	49,113	(9,211)			(9,211)		39,902		6,412	6,412		
553097-17-1	MML Fundamental Growth Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	51.189	620		636	662	(26)			(26)		636		(16)	(16)		
553097-16-3	MML Fundamental Growth Fund-Service Class I		12/31/2018	various	37,144.470	450,772		433,505	473,221	(39,716)			(39,716)		433,505		17,267	17,267		
553097-16-3	MML Fundamental Growth Service Class 1		12/28/2018	VA, VASA - BUYS/SELLS	89,939.685	1,100,299		1,249,684	1,145,832	103,852			103,852		1,249,684		(149,385)	(149,385)		
553097-21-3	MML Fundamental Value Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	74.789	1,112		1,102	1,153	(52)			(52)		1,102		10	10		
553097-23-9	MML Fundamental Value Fund-Service Class I		12/31/2018	various	32,049.766	460,798		457,302	487,156	(29,855)			(29,855)		457,302		3,497	3,497		
553097-23-9	MML Fundamental Value Service Class 1		12/31/2018	VA, VASA - BUYS/SELLS	99,167.908	1,434,681		1,499,794	1,507,352	(7,558)			(7,558)		1,499,794		(65,113)	(65,113)		
553097-37-9	MML Global Fund - Svc 1		12/24/2018	VA, VASA - BUYS/SELLS	216,921.454	2,652,471		2,536,475	2,798,287	(261,812)			(261,812)		2,536,475		115,996	115,996		
553097-66-8	MML Global Fund - Class I		12/20/2018	VA, VASA - BUYS/SELLS	88,995.498	1,091,012		819,684	1,160,501	(340,817)			(340,817)		819,684		271,328	271,328		
553097-63-5	MML Global Fund - Class II		12/03/2018	VA, VASA - BUYS/SELLS	51,233.255	622,918		535,294	681,402	(146,108)			(146,108)		535,294		87,624	87,624		
553097-37-9	MML Global Fund-Service Class I		12/31/2018	various	28,442.320	354,979		339,874	366,906	(27,032)			(27,032)		339,874		15,105	15,105		
553097-75-9	MML Growth & Income Fund		12/03/2018	VA, VASA - BUYS/SELLS	705,418.570	12,586,177		6,905,253	12,267,229	(5,361,976)			(5,361,976)		6,905,253		5,680,924	5,680,924		
553097-46-0	MML Growth & Income Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	209,494.170	3,697,481		1,627,905	3,617,964	(1,990,059)			(1,990,059)		1,627,905		2,069,575	2,069,575		
553097-46-0	MML Growth & Income Fund-Service Class		12/31/2018	various	70,162.064	1,239,993		927,108	1,211,699	(284,591)			(284,591)		927,108		312,885	312,885		
553097-58-5	MML Growth Allocation Fund		12/03/2018	VA, VASA - BUYS/SELLS	8,434,212.532	80,240,678		76,493,314	82,233,572	(5,740,258)			(5,740,258)		76,493,314		3,747,364	3,747,364		
553097-32-0	MML Growth Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	13,911,633.392	131,873,241		102,900,588	134,525,495	(31,624,907)			(31,624,907)		102,900,588		28,972,653	28,972,653		
553097-32-0	MML Growth Allocation Fund-Service Class		12/31/2018	various	298,028.173	2,791,454		2,852,594	2,881,932	(29,339)			(29,339)		2,852,594		(61,140)	(61,140)		
55312G-73-9	MML High Yield Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	65.384	645		670	654	15			15		670		(25)	(25)		
55312G-72-1	MML High Yield Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	456,683.155	4,460,438		4,976,146	4,553,131	423,015			423,015		4,976,146		(515,708)	(515,708)		
55312G-72-1	MML High Yield Fund-Service Class I		12/31/2018	various	139,730.577	1,353,042		1,374,007	1,393,114	(19,107)			(19,107)		1,374,007		(20,966)	(20,966)		
553097-76-7	MML Income & Growth Fund		12/03/2018	VA, VASA - BUYS/SELLS	427,529.651	4,885,504		3,567,498	5,438,177	(1,870,679)			(1,870,679)		3,567,498		1,318,005	1,318,005		
553097-47-8	MML Income & Growth Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	392,836.009	4,381,435		3,795,462	4,941,877	(1,146,415)			(1,146,415)		3,795,462		585,972	585,972		
553097-47-8	MML Income & Growth Fund-Service Class		12/31/2018	various	61,318.479	685,949		709,189	771,386	(62,198)			(62,198)		709,189		(23,240)	(23,240)		
55312G-20-0	MML Inflation-Protected and Income Fund		05/01/2018	VA, VASA - BUYS/SELLS	4,291,473.021	42,421,426		49,570,577	43,601,366	5,969,212			5,969,212		49,570,578		(7,149,152)	(7,149,152)		
55312G-87-9	MML Inflation-Protected and Income Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	959,808.471	9,463,384		11,285,917	9,713,262	1,572,656			1,572,656		11,285,917		(1,822,533)	(1,822,533)		
55312G-87-9	MML Inflation-Protected and Income Fund - Service Class		12/31/2018	various	47,568.486	468,928		492,264	481,393	10,871			10,871		492,264		(23,336)	(23,336)		
553097-15-5	MML International Equity Fund Class II		12/03/2018	VA, VASA - BUYS/SELLS	11.197	131		133	134	(1)			(1)		133		(2)	(2)		
553097-14-8	MML International Equity Fund Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	31,959.561	349,413		299,214	380,638	(81,425)			(81,425)		299,214		50,199	50,199		
553097-14-8	MML International Equity Fund-Service Class I		12/31/2018	various	21,361.359	223,358		208,031	254,414	(46,383)			(46,383)		208,031		15,327	15,327		
553097-73-4	MML Large Cap Growth Fund		12/03/2018	VA, VASA - BUYS/SELLS	294,706.902	3,196,600		2,746,657	3,150,417	(403,760)			(403,760)		2,746,657		449,942	449,942		
553097-44-5	MML Large Cap Growth Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	91,856.605	976,838		1,268,071	952,553	315,518			315,518		1,268,071		(291,233)	(291,233)		
553097-44-5	MML Large Cap Growth Fund-Service Class		12/31/2018	various	24,275.738	252,009		266,222	251,739	14,483			14,483		266,222		(14,213)	(14,213)		
55312G-30-9	MML Managed Bond Fund		09/06/2018	VA, VASA - BUYS/SELLS	3,638,123.151	43,882,696		46,416,602	45,166,433	1,250,169			1,250,169		46,416,602		(2,533,906)	(2,533,906)		
55312G-86-1	MML Managed Bond Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	4,034,889.183	48,502,179		52,271,523	49,993,774	2,277,749			2,277,749		52,271,523		(3,769,344)	(3,769,344)		
55312G-86-1	MML Managed Bond Fund-Service Class		12/31/2018	various	198,570.956	2,393,897		2,464,147	2,460,368	3,779			3,779		2,464,147		(70,250)	(70,250)		
553097-88-2	MML Managed Volatility Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,132,401.632	26,535,658		18,104,010	26,942,577	(8,838,567)			(8,838,567)		18,104,010		8,431,647	8,431,647		
553097-56-9	MML Managed Volatility Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	444,007.505	5,538,308		5,365,734	5,563,233	(197,499)			(197,499)		5,365,734		172,575	172,575		
553097-56-9	MML Managed Volatility Fund-Service Class		12/31/2018	various	17,478.617	215,169		246,480	219,000	27,480			27,480		246,480		(31,311)	(31,311)		
553097-69-2	MML Mid Cap Growth Fund		12/03/2018	VA, VASA - BUYS/SELLS	857,281.872	14,006,423		9,142,875	13,879,394	(4,736,519)			(4,736,519)		9,142,875		4,863,548	4,863,548		
553097-41-1	MML Mid Cap Growth Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	776,240.392	12,250,123		10,666,667	12,148,162	(1,481,495)			(1,481,495)		10,666,667		1,583,456	1,583,456		
553097-41-1	MML Mid Cap Growth Fund-Service Class		12/31/2018	various	64,949.931	1,014,564		960,908	1,016,466	(55,558)			(55,558)		960,908		53,656	53,656		
553097-71-8	MML Mid Cap Value Fund		12/03/2018	VA, VASA - BUYS/SELLS	2,474,564.910	28,656,904		24,750,034	30,041,218	(5,291,184)			(5,291,184)		24,750,034		3,906,870	3,906,870		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
553097-42-9	MML Mid Cap Value Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	540,824.111	6,082,960		6,308,834	6,468,256	(159,422)			(159,422)		6,308,834		(225,874)	(225,874)		
553097-42-9	MML Mid Cap Value Fund-Service Class		12/31/2018	various	89,794.299	1,039,059		1,014,712	1,073,940	(59,228)			(59,228)		1,014,712		24,347	24,347		
553097-59-3	MML Moderate Allocation Fund		12/03/2018	VA, VASA - BUYS/SELLS	4,701,033.485	50,589,857		38,004,221	51,711,368	(13,707,147)			(13,707,147)		38,004,221		12,585,636	12,585,636		
553097-33-8	MML Moderate Allocation Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	28,150,087.327	298,288,164		280,722,252	306,272,950	(25,550,698)			(25,550,698)		280,722,252		17,565,911	17,565,911		
553097-33-8	MML Moderate Allocation Fund-Service Class		12/31/2018	various	1,112,313.942	11,798,952		11,540,632	12,101,976	(561,343)			(561,343)		11,540,632		258,319	258,319		
55312G-10-1	MML Money Market Fund		09/06/2018	VA, VASA - BUYS/SELLS	55,844,126.654	55,844,127		55,823,130	55,844,127	(20,997)			(20,997)		55,823,130		20,997	20,997		
55312G-75-4	MML Short-Duration Bond Fund - II		08/01/2018	VA, VASA - BUYS/SELLS	1.167	11		11	11						11					
55312G-74-7	MML Short-Duration Bond Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	889,353.413	8,600,515		8,750,969	8,644,515	106,454			106,454		8,750,969		(150,454)	(150,454)		
55312G-74-7	MML Short-Duration Bond Fund-Service Class I		12/31/2018	various	335,581.399	3,243,468		3,281,840	3,261,851	19,989			19,989		3,281,840		(38,372)	(38,372)		
55312G-70-5	MML Small Cap Equity Fund		12/03/2018	VA, VASA - BUYS/SELLS	895,996.395	9,200,469		7,717,775	9,224,617	(1,506,842)			(1,506,842)		7,717,775		1,482,694	1,482,694		
55312G-82-0	MML Small Cap Equity Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	191,423.056	1,894,825		2,003,713	1,938,718	64,994			64,994		2,003,713		(108,888)	(108,888)		
55312G-82-0	MML Small Cap Equity Fund-Service Class		12/31/2018	various	51,155.677	484,991		459,149	518,101	(58,952)			(58,952)		459,149		25,842	25,842		
553097-20-5	MML Small Cap Growth Equity Fund		07/05/2018	VA, VASA - BUYS/SELLS	2,183,593.270	34,475,217		38,857,723	32,702,672	6,155,051			6,155,051		38,857,723		(4,382,506)	(4,382,506)		
553097-52-8	MML Small Cap Growth Equity Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	159,840.857	2,324,887		2,926,378	2,280,315	646,063			646,063		2,926,378		(601,492)	(601,492)		
553097-52-8	MML Small Cap Growth Equity Fund-Service Class		12/31/2018	various	24,002.080	338,363		304,601	342,418	(37,816)			(37,816)		304,601		33,762	33,762		
553097-26-2	MML Small Company Value Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	11.104	187		183	188	(5)			(5)		183		4	4		
553097-25-4	MML Small Company Value Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	153,756.912	2,450,400		2,858,061	2,526,226	331,835			331,835		2,858,061		(407,662)	(407,662)		
553097-25-4	MML Small Company Value Fund-Service Class I		12/31/2018	various	29,409.300	490,470		457,781	483,195	(25,413)			(25,413)		457,781		32,689	32,689		
553097-68-4	MML Small Mid Cap Value Fund		12/03/2018	VA, VASA - BUYS/SELLS	1,866,605.913	25,403,467		15,075,227	26,113,817	(11,038,590)			(11,038,590)		15,075,227		10,328,240	10,328,240		
553097-39-5	MML Small Mid Cap Value Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	232,536.943	3,080,853		2,424,586	3,220,637	(796,051)			(796,051)		2,424,586		656,267	656,267		
553097-39-5	MML Small/Mid Cap Value Fund-Service Class		12/31/2018	various	35,067.440	472,535		431,893	485,684	(53,791)			(53,791)		431,893		40,642	40,642		
55312G-63-0	MML Special Situations Fund-Service Class I		12/31/2018	various	9,618.424	117,424		80,249	110,516	(30,266)			(30,266)		80,249		37,174	37,174		
55312G-77-0	MML Strategic Emerging Markets Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	387.132	4,405		3,716	4,479	(763)			(763)		3,716		689	689		
55312G-79-6	MML Strategic Emerging Markets Fund - Svc 1		12/31/2018	VA, VASA - BUYS/SELLS	218,374.444	2,495,780		2,187,415	2,530,960	(343,545)			(343,545)		2,187,415		308,366	308,366		
55312G-79-6	MML Strategic Emerging Markets Fund-Service Class I		12/31/2018	various	62,536.717	684,951		549,048	724,801	(175,753)			(175,753)		549,048		135,903	135,903		
553097-22-1	MML Total Return Bond Fund - II		12/03/2018	VA, VASA - BUYS/SELLS	27.475	279		284	285	(1)			(1)		284		(5)	(5)		
553097-24-7	MML Total Return Bond Fund - Service Class 1		12/31/2018	VA, VASA - BUYS/SELLS	251,407.496	2,523,643		2,610,404	2,581,955	28,449			28,449		2,610,404		(86,761)	(86,761)		
553097-24-7	MML Total Return Bond Fund-Service Class I		12/31/2018	various	31,649.058	316,243		328,916	325,036	3,881			3,881		328,916		(12,674)	(12,674)		
55312G-10-1	MML U.S. Government Money Market Fund		12/31/2018	various	6,231,156.907	6,231,157		6,231,177	6,231,157	20			20		6,231,177		(20)	(20)		
56062X-67-4	Mainstay Large Cap Growth Fund - A		12/04/2018	VA, VASA - BUYS/SELLS	2,661.672	27,993		23,455	24,088	(633)			(633)		23,455		4,538	4,538		
56062X-64-1	Mainstay Large Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	670,253.639	7,006,862		6,020,105	6,508,163	(488,058)			(488,058)		6,020,105		986,757	986,757		
56062F-68-1	Mainstay MacKay International Equity Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	12,156.659	205,254		161,073	206,177	(45,104)			(45,104)		161,073		44,181	44,181		
56062X-80-7	Mainstay MacKay International Equity Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	6,964.179	118,372		93,749	118,530	(24,782)			(24,782)		93,749		24,623	24,623		
56062X-57-5	Mainstay MacKay International Equity Fund - R3		12/03/2018	VA, VASA - BUYS/SELLS	6,773.902	104,544		91,851	114,479	(22,628)			(22,628)		91,851		12,692	12,692		
56382P-87-2	Manning & Napier Fund Target 2020 Series Fund - K		12/18/2018	VA, VASA - BUYS/SELLS	83,495.703	786,436		812,879	787,364	25,515			25,515		812,879		(26,443)	(26,443)		
56382P-86-4	Manning & Napier Fund Target 2030 Series Fund - K		12/26/2018	VA, VASA - BUYS/SELLS	46,327.293	447,160		458,007	444,742	13,265			13,265		458,007		(10,847)	(10,847)		
56382P-85-6	Manning & Napier Fund Target 2040 Series Fund - K		12/10/2018	VA, VASA - BUYS/SELLS	34,759.297	354,592		363,023	348,636	14,387			14,387		363,023		(8,431)	(8,431)		
56382P-84-9	Manning & Napier Fund Target 2050 Series Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	43,539.133	469,140		515,666	459,773	55,893			55,893		515,666		(46,526)	(46,526)		
56382P-80-7	Manning & Napier Fund Target Inc Series Fund - K		12/24/2018	VA, VASA - BUYS/SELLS	952.818	9,428		9,052	9,442	(391)			(391)		9,052		376	376		
56382R-48-0	Manning & Napier Fund, Inc. Overseas Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	1,136.822	126,420		23,124		23,124			23,124		124,027		2,394	2,394		
56382P-69-0	Manning & Napier Pro Blend Con Term - I		11/28/2018	VA, VASA - BUYS/SELLS	17,381.188	179,722		173,638	180,417	(6,779)			(6,779)		173,638		6,084	6,084		
563821-65-1	Manning & Napier Pro Blend Con Term - S		12/03/2018	VA, VASA - BUYS/SELLS	14,273.432	195,582		189,551	195,118	(5,567)			(5,567)		189,551		6,031	6,031		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
563821-62-8	Manning & Napier Pro Blend Cons Term Fund - R		10/02/2018	VA, VASA - BUYS/SELLS	15,200.548	150,466		144,110	151,397	(7,287)			(7,287)		144,110		6,356	6,356		
56382P-67-4	Manning & Napier Pro Blend Extended Term - I		12/19/2018	VA, VASA - BUYS/SELLS	31,711.256	292,557		293,012	294,598	(1,586)			(1,586)		293,012		(455)	(455)		
563821-76-8	Manning & Napier Pro Blend Extended Term - S		10/24/2018	VA, VASA - BUYS/SELLS	130,706.746	2,297,151		2,174,679	2,261,227	(86,548)			(86,548)		2,174,679		122,472	122,472		
563821-44-6	Manning & Napier Pro Blend Extended Term Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	12,490.437	133,030		136,483	135,521	962			962		136,483		(3,453)	(3,453)		
56382P-66-6	Manning & Napier Pro Blend Maximum Term - I		12/21/2018	VA, VASA - BUYS/SELLS	36,653.220	384,776		348,572	378,994	(30,422)			(30,422)		348,572		36,204	36,204		
563821-59-4	Manning & Napier Pro Blend Maximum Term - S		12/11/2018	VA, VASA - BUYS/SELLS	54,248.979	1,165,484		989,655	1,128,379	(138,724)			(138,724)		989,655		175,829	175,829		
563821-56-0	Manning & Napier Pro Blend Maximum Term Fund - R		10/31/2018	VA, VASA - BUYS/SELLS	42,403.403	569,384		512,991	557,605	(44,614)			(44,614)		512,991		56,393	56,393		
56382P-68-2	Manning & Napier Pro Blend Moderate Term - I		12/19/2018	VA, VASA - BUYS/SELLS	56,074.494	556,905		550,652	560,184	(9,533)			(9,533)		550,652		6,253	6,253		
563821-77-6	Manning & Napier Pro Blend Moderate Term - S		12/03/2018	VA, VASA - BUYS/SELLS	285,927.577	3,874,343		3,767,323	3,857,163	(89,840)			(89,840)		3,767,323		107,020	107,020		
563821-48-7	Manning & Napier Pro Blend Moderate Term Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	132,126.960	1,401,137		1,392,731	1,395,261	(2,529)			(2,529)		1,392,731		8,405	8,405		
56382R-77-9	Manning & Napier Target 2060 Series Fund - K		12/10/2018	VA, VASA - BUYS/SELLS	2,178.775	25,052		24,406	25,099	(694)			(694)		24,406		646	646		
563821-54-5	Manning & Napier World Opportunities - S		09/14/2018	VA, VASA - BUYS/SELLS	10,110.202	82,789		70,154	84,117	(13,963)			(13,963)		70,154		12,635	12,635		
57630E-20-6	MassMutual MSCI EAFE< International Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	694,412.000	8,805,886		8,412,972	9,103,746	(690,774)			(690,774)		8,412,972		392,914	392,914		
57630E-10-7	MassMutual MSCI EAFE® International Index Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	562,427.000	7,170,969		6,817,989	7,390,296	(572,307)			(572,307)		6,817,989		352,980	352,980		
57630A-22-0	MassMutual MSCI EAFE® International Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	93,353.000	1,218,954		1,202,283	1,240,659	(38,375)			(38,375)		1,202,283		16,671	16,671		
57630C-80-4	MassMutual Premier Babson Capital Disciplined Growth Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	124,778.000	1,568,731		1,535,280	1,559,727	(24,447)			(24,447)		1,535,280		33,451	33,451		
57630C-20-0	MassMutual Premier Balanced Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	261,445.000	3,229,425		3,164,863	3,194,862	(29,999)			(29,999)		3,164,863		64,562	64,562		
57630C-10-1	MassMutual Premier Balanced Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	106,300.000	1,279,084		1,205,229	1,255,406	(50,177)			(50,177)		1,205,229		73,856	73,856		
57630C-30-9	MassMutual Premier Balanced Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	56,923.000	659,805		643,237	674,542	(31,305)			(31,305)		643,237		16,568	16,568		
57629E-19-1	MassMutual Premier Core Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	6,625.000	70,280		72,647	71,750	897			897		72,647		(2,367)	(2,367)		
57630C-60-6	MassMutual Premier Core Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	26,148.000	268,898		280,819	275,336	5,483			5,483		280,819		(11,921)	(11,921)		
57629H-35-0	MassMutual Premier Core Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	28,641.000	304,590		303,630	308,467	(4,837)			(4,837)		303,630		960	960		
57630C-70-5	MassMutual Premier Disciplined Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	95,243.000	1,252,935		1,171,761	1,168,634	3,127			3,127		1,171,761		81,174	81,174		
57630C-88-7	MassMutual Premier Disciplined Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	195,605.000	2,489,889		2,259,298	2,400,072	(140,774)			(140,774)		2,259,298		230,591	230,591		
57630C-87-9	MassMutual Premier Disciplined Value Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	88,724.000	1,392,734		1,495,640	1,460,404	35,235			35,235		1,495,640		(102,905)	(102,905)		
57629E-79-5	MassMutual Premier Disciplined Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	43,790.000	681,696		719,769	717,722	2,047			2,047		719,769		(38,074)	(38,074)		
57630C-86-1	MassMutual Premier Disciplined Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	69,407.000	1,126,917		1,148,389	1,119,528	28,860			28,860		1,148,389		(21,471)	(21,471)		
57630C-85-3	MassMutual Premier Diversified Bond Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	120,582.000	1,165,916		1,195,213	1,190,146	5,067			5,067		1,195,213		(29,297)	(29,297)	12	
57630C-84-6	MassMutual Premier Diversified Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	21,286.000	205,239		212,703	210,942	1,761			1,761		212,703		(7,464)	(7,464)		
57629H-34-3	MassMutual Premier Diversified Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	74,450.000	782,223		799,832	796,616	3,216			3,216		799,832		(17,609)	(17,609)		
57630C-82-0	MassMutual Premier Global Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	134,761.000	2,129,529		2,113,825	2,104,971	8,855			8,855		2,113,825		15,703	15,703		
57629H-71-5	MassMutual Premier Global Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	164,516.000	2,520,000		2,345,403	2,536,837	(191,434)			(191,434)		2,345,403		174,597	174,597		
57630C-81-2	MassMutual Premier Global Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	37,822.000	523,432		525,776	578,679	(52,903)			(52,903)		525,776		(2,345)	(2,345)		
57629E-69-6	MassMutual Premier High Yield Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	641,556.000	5,736,211		5,837,852	5,799,665	38,186			38,186		5,837,852		(101,640)	(101,640)		
57630C-79-6	MassMutual Premier High Yield Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	833,208.000	7,321,666		7,407,382	7,365,562	41,820			41,820		7,407,382		(85,717)	(85,717)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629H-32-7	MassMutual Premier High Yield Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	463,652.000	4,185,144		4,282,038	4,186,776	95,262			95,262		4,282,038		(96,894)	(96,894)		
57629E-44-9	MassMutual Premier Inflation Protected & Income Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	120,098.000	1,193,924		1,219,135	1,212,989	6,147			6,147		1,219,135		(25,211)	(25,211)	506	
57630C-64-8	MassMutual Premier Inflation Protected & Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	34,805.000	346,295		357,019	351,186	5,833			5,833		357,019		(10,724)	(10,724)		
57629H-31-9	MassMutual Premier Inflation Protected & Income Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	127,207.000	1,290,266		1,313,019	1,310,228	2,791			2,791		1,313,019		(22,753)	(22,753)		
57630C-78-8	MassMutual Premier International Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	98,197.000	1,269,728		1,127,158	1,290,313	(163,155)			(163,155)		1,127,158		142,570	142,570		
57630C-76-2	MassMutual Premier International Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	153,674.000	1,924,004		1,748,183	2,022,347	(274,164)			(274,164)		1,748,183		175,821	175,821		
57630C-75-4	MassMutual Premier Main Street Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	17,275.000	198,088		195,530	194,517	1,012			1,012		195,530		2,558	2,558		
57629H-82-2	MassMutual Premier Main Street Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	15,383.000	172,692		167,964	171,368	(3,404)			(3,404)		167,964		4,728	4,728		
57630C-74-7	MassMutual Premier Main Street Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	21,972.000	242,563		228,444	242,354	(13,910)			(13,910)		228,444		14,119	14,119		
57630C-77-0	MassMutual Premier Oppenheimer Funds Inc Intl Equity Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	290,482.000	3,856,440		3,758,646	3,997,032	(238,385)			(238,385)		3,758,646		97,793	97,793		
57629E-39-9	MassMutual Premier Short Duration Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	232,159.000	2,349,296		2,368,810	2,347,125	21,686			21,686		2,368,810		(19,515)	(19,515)		
57630C-73-9	MassMutual Premier Short Duration Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	235,741.000	2,400,915		2,421,977	2,392,767	29,210			29,210		2,421,977		(21,062)	(21,062)		
57629H-36-8	MassMutual Premier Short Duration Bond Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	112,112.000	1,141,309		1,150,497	1,137,935	12,562			12,562		1,150,497		(9,188)	(9,188)		
57630C-71-3	MassMutual Premier Small Cap Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	67,226.000	1,009,955		1,033,735	990,233	43,501			43,501		1,033,735		(23,779)	(23,779)		
57630C-72-1	MassMutual Premier Small Cap Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	133,292.000	1,939,832		1,879,596	1,882,085	(2,489)			(2,489)		1,879,596		60,236	60,236		
57630C-69-7	MassMutual Premier Small Cap Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	71,451.000	1,045,584		991,149	1,013,172	(22,022)			(22,022)		991,149		54,435	54,435		
57630C-68-9	MassMutual Premier Strategic Emerging Markets Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	15,966.000	208,523		175,963	211,707	(35,744)			(35,744)		175,963		32,559	32,559		
57630C-67-1	MassMutual Premier Strategic Emerging Markets Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	18,102.000	226,299		204,507	240,213	(35,706)			(35,706)		204,507		21,792	21,792		
57629H-29-3	MassMutual Premier Strategic Emerging Markets Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	32,217.000	400,022		441,003	430,094	10,909			10,909		441,003		(40,980)	(40,980)		
57629E-49-8	MassMutual Premier Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	292.000	7,659		6,994	7,575	(580)			(580)		6,994		665	665	3	
57629U-83-1	MassMutual RetireSMART 2010 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	35,224.414	434,821		409,308	434,669	(25,362)			(25,362)		409,308		25,513	25,513		
57629U-84-9	MassMutual RetireSMART 2010 Fund - Adm		07/06/2018	VA, VASA - BUYS/SELLS	363,312.817	4,489,400		4,265,467	4,508,712	(243,245)			(243,245)		4,265,467		223,933	223,933		
57630E-55-2	MassMutual RetireSMART 2010 Fund - I		12/17/2018	VA, VASA - BUYS/SELLS	58,780.281	727,126		718,625	723,585	(4,960)			(4,960)		718,625		8,501	8,501		
57630E-55-2	MassMutual RetireSMART 2010 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	14,174.000	171,779		170,909	174,480	(3,571)			(3,571)		170,909		870	870		
57629U-82-3	MassMutual RetireSMART 2010 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	145,038.000	1,752,493		1,678,193	1,754,961	(76,768)			(76,768)		1,678,193		74,301	74,301		
57629U-82-3	MassMutual RetireSMART 2010 Fund - R3		07/05/2018	VA, VASA - BUYS/SELLS	806.078	9,709		8,327	9,754	(1,427)			(1,427)		8,327		1,382	1,382		
57630E-54-5	MassMutual RetireSMART 2010 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	38,808.000	459,052		441,323	474,620	(33,297)			(33,297)		441,323		17,729	17,729		
57630E-53-7	MassMutual RetireSMART 2010 Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	238,799.762	2,966,528		2,762,065	2,961,117	(199,052)			(199,052)		2,762,065		204,463	204,463		
57629U-86-4	MassMutual RetireSMART 2010 Fund - Svc		12/19/2018	VA, VASA - BUYS/SELLS	621,388.708	7,668,081		7,114,832	7,736,289	(621,457)			(621,457)		7,114,832		553,248	553,248		
57630A-60-0	MassMutual RetireSMART 2015 Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	5,874.127	68,714		68,904	69,491	(587)			(587)		68,904		(189)	(189)		
57630A-87-3	MassMutual RetireSMART 2015 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	58,025.648	673,585		660,186	690,505	(30,319)			(30,319)		660,186		13,399	13,399		
57630E-52-9	MassMutual RetireSMART 2015 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	34,668.000	412,519		402,987	413,245	(10,258)			(10,258)		402,987		9,532	9,532		
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	774,952.000	9,071,832		8,835,577	9,128,929	(293,352)			(293,352)		8,835,577		236,255	236,255		
57630E-51-1	MassMutual RetireSMART 2015 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	161,003.000	1,799,013		1,830,849	1,896,621	(65,772)			(65,772)		1,830,849		(31,836)	(31,836)		
57630E-49-5	MassMutual RetireSMART 2015 Fund - R5		04/09/2018	VA, VASA - BUYS/SELLS	58,571.556	693,487		682,006	698,759	(16,753)			(16,753)		682,006		11,482	11,482		
57630A-88-1	MassMutual RetireSMART 2015 Fund - Svc		12/28/2018	VA, VASA - BUYS/SELLS	180,934.397	2,177,871		2,042,763	2,162,166	(119,403)			(119,403)		2,042,763		135,108	135,108		
57630E-51-1	MassMutual RetireSMART 2015 Fund R4		12/03/2018	VA, VASA - BUYS/SELLS	3.694	44		43	44	(1)			(1)		43		1	1		
57629U-77-3	MassMutual RetireSMART 2020 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	507,914.503	6,353,655		6,282,990	6,577,493	(294,503)			(294,503)		6,282,990		70,665	70,665		
57629U-78-1	MassMutual RetireSMART 2020 Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	2,132,404.394	27,478,269		25,467,628	27,721,257	(2,253,629)			(2,253,629)		25,467,628		2,010,641	2,010,641		
57630E-48-7	MassMutual RetireSMART 2020 Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	660,257.925	8,701,165		8,433,647	8,576,750	(143,104)			(143,104)		8,433,647		267,519	267,519		
57630E-48-7	MassMutual RetireSMART 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	209,424.000	2,742,328		2,600,070	2,720,416	(120,346)			(120,346)		2,600,070		142,258	142,258		
57629U-76-5	MassMutual RetireSMART 2020 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,643,359.000	20,776,135		19,354,586	20,689,884	(1,335,298)			(1,335,298)		19,354,586		1,421,549	1,421,549		
57630E-47-9	MassMutual RetireSMART 2020 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	699,733.000	8,766,833		8,279,535	8,935,591	(656,056)			(656,056)		8,279,535		487,298	487,298		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57630E-46-1	MassMutual RetireSMART 2020 Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	1,844,801.815	24,253,070		21,666,823	23,945,528	(2,278,704)			(2,278,704)		21,666,823		2,586,246	2,586,246		
57629U-81-5	MassMutual RetireSMART 2020 Fund - Svc		12/27/2018	VA, VASA - BUYS/SELLS	4,006,966.192	51,857,657		47,672,985	52,210,769	(4,537,784)			(4,537,784)		47,672,985		4,184,672	4,184,672		
57630E-47-9	MassMutual RetireSMART 2020 Fund R4		12/14/2018	VA, VASA - BUYS/SELLS	5,790.208	74,451		67,919	73,941	(6,022)			(6,022)		67,919		6,532	6,532		
57630A-86-5	MassMutual RetireSMART 2025 Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	80,284.749	1,035,444		912,042	1,039,687	(127,645)			(127,645)		912,042		123,402	123,402		
57630A-82-4	MassMutual RetireSMART 2025 Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	253,696.118	3,296,596		3,173,203	3,308,197	(134,994)			(134,994)		3,173,203		123,393	123,393		
57630E-45-3	MassMutual RetireSMART 2025 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	522,996.000	6,898,237		6,504,182	6,830,324	(326,142)			(326,142)		6,504,182		394,055	394,055		
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	45.894	593		513	591	(78)			(78)		513		80	80		
57630A-84-0	MassMutual RetireSMART 2025 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,440,923.000	18,602,346		17,387,021	18,544,681	(1,157,661)			(1,157,661)		17,387,021		1,215,325	1,215,325		
57630E-44-6	MassMutual RetireSMART 2025 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	558,460.000	7,032,967		6,726,288	7,198,544	(472,255)			(472,255)		6,726,288		306,679	306,679		
57630E-43-8	MassMutual RetireSMART 2025 Fund - R5		07/24/2018	VA, VASA - BUYS/SELLS	30,293.180	395,458		367,796	396,235	(28,439)			(28,439)		367,796		27,662	27,662		
57630A-83-2	MassMutual RetireSMART 2025 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	802,182.535	10,606,399		9,242,756	10,492,548	(1,249,792)			(1,249,792)		9,242,756		1,363,644	1,363,644		
57630E-44-6	MassMutual RetireSMART 2025 Fund R4		12/03/2018	VA, VASA - BUYS/SELLS	128.009	1,659		1,513	1,650	(137)			(137)		1,513		146	146		
57629U-72-4	MassMutual RetireSMART 2030 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	429,426.831	5,816,215		5,327,418	5,724,260	(396,842)			(396,842)		5,327,418		488,797	488,797		
57629U-73-2	MassMutual RetireSMART 2030 Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	1,337,946.664	17,877,320		16,550,997	17,928,485	(1,377,488)			(1,377,488)		16,550,997		1,326,323	1,326,323		
57630E-42-0	MassMutual RetireSMART 2030 Fund - I		08/01/2018	VA, VASA - BUYS/SELLS	793,023.523	10,901,392		10,609,655	10,626,515	(16,860)			(16,860)		10,609,655		291,737	291,737		
57630E-42-0	MassMutual RetireSMART 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	213,499.000	2,847,743		2,728,206	2,860,888	(132,681)			(132,681)		2,728,206		119,537	119,537	38,217	
57629U-71-6	MassMutual RetireSMART 2030 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,814,242.000	23,412,258		21,949,708	23,712,139	(1,762,431)			(1,762,431)		21,949,708		1,462,550	1,462,550		
57629U-71-6	MassMutual RetireSMART 2030 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	6.253	82		79	82	(3)			(3)		79		3	3		
57630E-41-2	MassMutual RetireSMART 2030 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	469,944.000	6,144,904		5,627,737	6,217,357	(589,620)			(589,620)		5,627,737		517,166	517,166		
57630E-39-6	MassMutual RetireSMART 2030 Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	2,452,657.742	33,540,293		28,789,612	32,792,034	(4,002,422)			(4,002,422)		28,789,612		4,750,681	4,750,681		
57629U-75-7	MassMutual RetireSMART 2030 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	5,506,365.674	73,274,160		66,332,331	73,840,364	(7,508,033)			(7,508,033)		66,332,331		6,941,829	6,941,829		
57630E-41-2	MassMutual RetireSMART 2030 Fund R4		08/06/2018	VA, VASA - BUYS/SELLS	6,853.805	92,793		81,286	90,676	(9,390)			(9,390)		81,286		11,507	11,507		
57630A-81-6	MassMutual RetireSMART 2035 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	30,455.639	417,275		341,075	414,806	(73,730)			(73,730)		341,075		76,200	76,200		
57630A-76-6	MassMutual RetireSMART 2035 Fund - Adm		12/17/2018	VA, VASA - BUYS/SELLS	101,573.558	1,328,544		1,279,914	1,392,573	(112,660)			(112,660)		1,279,914		48,630	48,630		
57630E-38-8	MassMutual RetireSMART 2035 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	339,894.000	4,633,498		4,493,460	4,625,961	(132,501)			(132,501)		4,493,460		140,038	140,038	38,842	
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	1.454	20		17	20	(3)			(3)		17		3	3		
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	1,155,933.000	15,619,240		14,556,217	15,639,774	(1,083,557)			(1,083,557)		14,556,217		1,063,023	1,063,023		
57630E-37-0	MassMutual RetireSMART 2035 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	567,572.000	7,551,581		7,188,956	7,690,599	(501,642)			(501,642)		7,188,956		362,624	362,624		
57630E-36-2	MassMutual RetireSMART 2035 Fund - R5		06/15/2018	VA, VASA - BUYS/SELLS	82,658.147	1,118,829		1,010,899	1,124,151	(113,252)			(113,252)		1,010,899		107,930	107,930		
57630A-77-4	MassMutual RetireSMART 2035 Fund - Svc		12/20/2018	VA, VASA - BUYS/SELLS	637,488.601	9,018,356		7,632,535	8,765,468	(1,132,933)			(1,132,933)		7,632,535		1,385,821	1,385,821		
57630E-37-0	MassMutual RetireSMART 2035 Fund R4		11/01/2018	VA, VASA - BUYS/SELLS	56.096	767		679	760	(81)			(81)		679		88	88		
57629U-66-6	MassMutual RetireSMART 2040 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	332,452.531	4,418,950		4,065,455	4,371,751	(306,296)			(306,296)		4,065,455		353,495	353,495		
57629U-67-4	MassMutual RetireSMART 2040 Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	841,673.312	11,146,881		10,299,483	11,135,338	(835,855)			(835,855)		10,299,483		847,398	847,398		
57630E-35-4	MassMutual RetireSMART 2040 Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	326,249.221	4,447,840		4,291,374	4,316,277	(24,904)			(24,904)		4,291,374		156,466	156,466		
57630E-35-4	MassMutual RetireSMART 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	157,513.000	2,079,972		1,983,344	2,083,893	(100,549)			(100,549)		1,983,344		96,628	96,628		
57629U-65-8	MassMutual RetireSMART 2040 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,062,086.000	13,497,714		12,547,051	13,669,050	(1,121,999)			(1,121,999)		12,547,051		950,663	950,663		
57629U-65-8	MassMutual RetireSMART 2040 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	347.435	4,599		3,725	4,471	(746)			(746)		3,725		873	873		
57630E-34-7	MassMutual RetireSMART 2040 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	457,400.000	5,750,403		5,495,349	5,964,496	(469,148)			(469,148)		5,495,349		255,054	255,054		
57630E-33-9	MassMutual RetireSMART 2040 Fund - R5		12/03/2018	VA, VASA - BUYS/SELLS	1,235,371.759	16,768,135		14,250,226	16,343,968	(2,093,743)			(2,093,743)		14,250,226		2,517,909	2,517,909		
57629U-69-0	MassMutual RetireSMART 2040 Fund - Svc		12/31/2018	VA, VASA - BUYS/SELLS	3,370,308.342	44,216,939		39,618,098	44,690,289	(5,072,191)			(5,072,191)		39,618,098		4,598,841	4,598,841		
57630E-34-7	MassMutual RetireSMART 2040 Fund R4		08/06/2018	VA, VASA - BUYS/SELLS	14,324.829	183,558		163,330	186,796	(23,466)			(23,466)		163,330		20,228	20,228		
57630A-75-8	MassMutual RetireSMART 2045 Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	47,830.990	654,906		549,368	653,371	(104,003)			(104,003)		549,368		105,538	105,538		
57630A-71-7	MassMutual RetireSMART 2045 Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	130,838.159	1,732,073		1,597,645	1,800,333	(202,688)			(202,688)		1,597,645		134,428	134,428		
57630E-32-1	MassMutual RetireSMART 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	135,333.000	1,887,676		1,793,398	1,866,238	(72,840)			(72,840)		1,793,398		94,278	94,278		
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	5.094	70		58	69	(11)			(11)		58		12	12		
57630A-73-3	MassMutual RetireSMART 2045 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	786,274.000	10,639,574		9,897,808	10,669,732	(771,924)			(771,924)		9,897,808		741,766	741,766		
57630E-31-3	MassMutual RetireSMART 2045 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	371,635.000	5,033,206		4,656,184	5,050,522	(394,338)			(394,338)		4,656,184		377,022	377,022		
57630E-29-7	MassMutual RetireSMART 2045 Fund - R5		08/20/2018	VA, VASA - BUYS/SELLS	17,472.482	240,725		217,041	241,295	(24,254)			(24,254)		217,041		23,685	23,685		
57630A-72-5	MassMutual RetireSMART 2045 Fund - Svc		12/20/2018	VA, VASA - BUYS/SELLS	349,312.993	4,920,259		4,219,825	4,817,026	(597,201)			(597,201)		4,219,825		700,434	700,434		
57630E-31-3	MassMutual RetireSMART 2045 Fund R4		11/01/2018	VA, VASA - BUYS/SELLS	239.789	3,375		3,088	3,259	(170)			(170)		3,088		287	287		
57629U-19-5	MassMutual RetireSMART 2050 Fund - A		12/17/2018	VA, VASA - BUYS/SELLS	95,936.137	944,164		738,621	926,743	(188,122)			(188,122)		738,621		205,544	205,544		
57629U-15-3	MassMutual RetireSMART 2050 Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	332,772.888	3,275,435		2,768,812	3,234,552	(465,740)			(465,740)		2,768,812		506,622	506,622		
57630E-28-9	MassMutual RetireSMART 2050 Fund - I		08/01/2018	VA, VASA - BUYS/SELLS	244,195.193	2,455,623		2,397,512	2,373,577	23,935			23,935		2,397,512		58,111	58,111		
57630E-28-9	MassMutual RetireSMART 2050 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	70,543.000	677,337		665,640	685,680	(20,040)			(20,040)		665,640		11,698	11,698		
57629U-17-9	MassMutual RetireSMART 2050 Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,261,809.000	12,025,415		11,101,358	12,062,893	(961,535)			(961,535)		11,101,358		924,057	924,057		
57629U-17-9	MassMutual RetireSMART 2050 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	75.224	724		590	719	(129)			(129)		590		134	134		
57630E-27-1	MassMutual RetireSMART 2050 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	352,600.000	3,311,511		3,192,018	3,392,016	(199,998)			(199,998)		3,192,018		119,493	119,493		
57630E-26-3	MassMutual RetireSMART 2050 Fund - R5		08/20/2018	VA, VASA - BUYS/SELLS	1,164,724.403	11,654,243		9,863,737	11,309,474	(1,445,737)			(1,445,737)		9,863,737		1,790,506	1,790,506		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57629U-16-1	MassMutual RetireSMART 2050 Fund - Svc		11/21/2018	VA, VASA - BUYS/SELLS	2,639,347.890	25,160,097		22,791,914	25,654,461	(2,862,547)			(2,862,547)		22,791,914		2,368,183	2,368,183		
57630E-27-1	MassMutual RetireSMART 2050 Fund R4		11/26/2018	VA, VASA - BUYS/SELLS	556.664	5,528		5,052	5,355	(303)			(303)		5,052		475	475		
57630A-12-1	MassMutual RetireSMART 2055 Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	26,134.174	299,149		271,551	299,759	(28,208)			(28,208)		271,551		27,599	27,599		
57630A-14-7	MassMutual RetireSMART 2055 Fund - Adm		12/17/2018	VA, VASA - BUYS/SELLS	70,302.639	823,041		723,079	806,371	(83,292)			(83,292)		723,079		99,962	99,962		
57630E-25-5	MassMutual RetireSMART 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	36,207.000	420,401		399,802	416,021	(16,219)			(16,219)		399,802		20,599	20,599		
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3		11/01/2018	VA, VASA - BUYS/SELLS	3.955	46		39	45	(6)			(6)		39		7	7		
57630E-24-8	MassMutual RetireSMART 2055 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	503,942.000	5,759,285		5,422,122	5,744,943	(322,821)			(322,821)		5,422,122		337,163	337,163		
57630E-23-0	MassMutual RetireSMART 2055 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	192,960.000	2,195,214		2,127,210	2,205,531	(78,321)			(78,321)		2,127,210		68,004	68,004		
57630E-22-2	MassMutual RetireSMART 2055 Fund - R5		04/09/2018	VA, VASA - BUYS/SELLS	1,906.156	21,875		21,266	21,921	(655)			(655)		21,266		609	609		
57630A-15-4	MassMutual RetireSMART 2055 Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	108,455.735	1,265,632		1,065,361	1,249,410	(184,049)			(184,049)		1,065,361		200,271	200,271		
57630E-23-0	MassMutual RetireSMART 2055 Fund R4		12/03/2018	VA, VASA - BUYS/SELLS	3.006	35		33	34	(2)			(2)		33		2	2		
57630G-87-0	MassMutual RetireSMART 2060 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	11,270.000	133,055		129,803	128,144	1,659			1,659		129,803		3,252	3,252		
57630G-83-9	MassMutual RetireSMART 2060 Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	0.377	4		4	4						4					
57630G-84-7	MassMutual RetireSMART 2060 Fund - Adm		12/26/2018	VA, VASA - BUYS/SELLS	3,558.961	39,835		36,764	40,394	(3,630)			(3,630)		36,764		3,071	3,071		
57630G-87-0	MassMutual RetireSMART 2060 Fund - I		06/15/2018	VA, VASA - BUYS/SELLS	8.677	102		99	99						99		3	3		
57630G-81-3	MassMutual RetireSMART 2060 Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,634.000	52,786		52,008	52,459	(451)			(451)		52,008		778	778		
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4		12/03/2018	VA, VASA - BUYS/SELLS	1,045.918	11,922		11,130	11,882	(752)			(752)		11,130		792	792		
57630G-82-1	MassMutual RetireSMART 2060 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	122.000	1,311		1,407	1,383	24			24		1,407		(96)	(96)		
57630G-86-2	MassMutual RetireSMART 2060 Fund - R5		03/01/2018	VA, VASA - BUYS/SELLS	194.043	2,204		2,254	2,206	48			48		2,254		(50)	(50)		
57630E-21-4	MassMutual RetireSMART Conservative - I		11/06/2018	VA, VASA - BUYS/SELLS	29,035.835	284,696		286,828	288,326	(1,498)			(1,498)		286,828		(2,131)	(2,131)		
57630E-19-8	MassMutual RetireSMART Conservative - R3		12/03/2018	VA, VASA - BUYS/SELLS	2,097.232	20,656		19,441	20,637	(1,195)			(1,195)		19,441		1,214	1,214		
57630A-53-5	MassMutual RetireSMART Conservative - A		12/27/2018	VA, VASA - BUYS/SELLS	582,304.056	5,748,127		5,671,644	5,817,218	(145,574)			(145,574)		5,671,644		76,483	76,483		
57630A-54-3	MassMutual RetireSMART Conservative - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,878,196.053	18,549,971		18,758,953	18,650,487	108,467			108,467		18,758,953		(208,982)	(208,982)		
57630A-56-8	MassMutual RetireSMART Conservative - R5		12/28/2018	VA, VASA - BUYS/SELLS	509,164.250	5,075,479		4,690,541	5,050,909	(360,368)			(360,368)		4,690,541		384,937	384,937		
57630A-55-0	MassMutual RetireSMART Conservative - Svc		12/20/2018	VA, VASA - BUYS/SELLS	85,361.588	846,456		837,343	846,787	(9,444)			(9,444)		837,343		9,113	9,113		
57630E-21-4	MassMutual RetireSMART Conservative Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	164,397.000	1,634,755		1,630,258	1,632,458	(2,200)			(2,200)		1,630,258		4,498	4,498		
57630E-19-8	MassMutual RetireSMART Conservative Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	175,397.000	1,712,588		1,683,836	1,725,902	(42,066)			(42,066)		1,683,836		28,753	28,753		
57630E-18-0	MassMutual RetireSMART Conservative Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	164,276.000	1,615,909		1,596,072	1,619,758	(23,686)			(23,686)		1,596,072		19,837	19,837		
57630E-18-0	MassMutual RetireSMART Conservative Fund R4		06/22/2018	VA, VASA - BUYS/SELLS	749,347.200	7,351,443		7,006,638	7,388,563	(381,926)			(381,926)		7,006,638		344,805	344,805		
57630A-39-4	MassMutual RetireSMART Growth - A		12/27/2018	VA, VASA - BUYS/SELLS	810,272.340	9,078,809		9,370,933	9,463,981	(93,047)			(93,047)		9,370,933		(292,125)	(292,125)		
57630A-41-0	MassMutual RetireSMART Growth - Adm		12/31/2018	VA, VASA - BUYS/SELLS	691,123.577	8,136,515		7,568,513	8,072,323	(503,810)			(503,810)		7,568,513		568,002	568,002		
57630A-43-6	MassMutual RetireSMART Growth - R5		12/28/2018	VA, VASA - BUYS/SELLS	348,675.191	4,084,016		3,260,657	4,069,039	(808,382)			(808,382)		3,260,657		823,359	823,359		
57630A-42-8	MassMutual RetireSMART Growth - Svc		12/19/2018	VA, VASA - BUYS/SELLS	44,007.277	524,700		421,229	514,445	(93,216)			(93,216)		421,229		103,471	103,471		
57630E-17-2	MassMutual RetireSMART Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	383,571.000	4,547,775		4,502,790	4,472,433	30,357			30,357		4,502,790		44,985	44,985		
57630E-16-4	MassMutual RetireSMART Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	112,340.000	1,274,616		1,181,703	1,298,652	(116,949)			(116,949)		1,181,703		92,913	92,913		
57630E-15-6	MassMutual RetireSMART Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	75,294.000	883,417		835,891	871,150	(35,259)			(35,259)		835,891		47,526	47,526		
57630E-15-6	MassMutual RetireSMART Growth Fund R4		12/19/2018	VA, VASA - BUYS/SELLS	134,502.095	1,597,694		1,288,648	1,556,189	(267,542)			(267,542)		1,288,648		309,046	309,046		
57629U-88-0	MassMutual RetireSMART In Retirement Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	53,862.339	619,212		589,254	620,494	(31,240)			(31,240)		589,254		29,958	29,958		
57629U-80-7	MassMutual RetireSMART In Retirement Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	283,197.988	3,251,033		3,143,349	3,285,097	(141,747)			(141,747)		3,143,349		107,684	107,684		
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I		10/01/2018	VA, VASA - BUYS/SELLS	7,424.265	86,065		83,563	85,750	(2,188)			(2,188)		83,563		2,502	2,502		
57630E-14-9	MassMutual RetireSMART In Retirement Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	42,610.000	484,600		473,240	492,140	(18,900)			(18,900)		473,240		11,360	11,360		
57629U-87-2	MassMutual RetireSMART In Retirement Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	327,427.000	3,664,088		3,518,331	3,719,568	(201,237)			(201,237)		3,518,331		145,757	145,757		
57630E-13-1	MassMutual RetireSMART In Retirement Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	142,649.000	1,610,801		1,537,264	1,631,906	(94,642)			(94,642)		1,537,264		73,537	73,537		
57630E-12-3	MassMutual RetireSMART In Retirement Fund - R5		08/20/2018	VA, VASA - BUYS/SELLS	315,635.690	3,674,496		3,400,808	3,651,905	(251,097)			(251,097)		3,400,808		273,688	273,688		
57629U-60-9	MassMutual RetireSMART In Retirement Fund - Svc		12/24/2018	VA, VASA - BUYS/SELLS	274,621.916	3,153,800		3,001,338	3,185,614	(184,277)			(184,277)		3,001,338		152,462	152,462		
57630E-13-1	MassMutual RetireSMART In Retirement Fund R4		11/05/2018	VA, VASA - BUYS/SELLS	40.012	457		457	458	(1)			(1)		457					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57630G-40-9	MassMutual RetireSMART Moderate - I		11/06/2018	VA, VASA - BUYS/SELLS	27,036.011	282,948		261,192	277,930	(16,738)			(16,738)		261,192		21,755	21,755		
57630A-48-5	MassMutual RetireSMART Moderate - A		12/27/2018	VA, VASA - BUYS/SELLS	1,963,954.989	20,255,159		20,963,095	20,346,574	616,522			616,522		20,963,095		(707,937)	(707,937)		
57630A-49-3	MassMutual RetireSMART Moderate - Adm		12/26/2018	VA, VASA - BUYS/SELLS	2,058,319.878	21,469,266		21,305,563	21,241,861	63,702			63,702		21,305,563		163,703	163,703		
57630A-52-7	MassMutual RetireSMART Moderate - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,428,811.201	14,927,354		13,003,253	14,702,467	(1,699,214)			(1,699,214)		13,003,253		1,924,100	1,924,100		
57630A-51-9	MassMutual RetireSMART Moderate - Svc		12/26/2018	VA, VASA - BUYS/SELLS	125,632.373	1,307,591		1,136,531	1,299,039	(162,508)			(162,508)		1,136,531		171,060	171,060		
57630G-40-9	MassMutual RetireSMART Moderate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	209,365.000	2,144,357		2,120,386	2,152,272	(31,886)			(31,886)		2,120,386		23,971	23,971		
57630G-50-8	MassMutual RetireSMART Moderate Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	210,175.000	2,169,364		2,040,808	2,156,392	(115,583)			(115,583)		2,040,808		128,556	128,556		
57630G-60-7	MassMutual RetireSMART Moderate Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	185,149.000	1,828,210		1,771,199	1,901,475	(130,276)			(130,276)		1,771,199		57,011	57,011		
57630G-50-8	MassMutual RetireSMART Moderate Fund R3		12/11/2018	VA, VASA - BUYS/SELLS	1,776.544	18,227		16,042	18,227	(2,185)			(2,185)		16,042		2,184	2,184		
57630G-60-7	MassMutual RetireSMART Moderate Fund R4		11/07/2018	VA, VASA - BUYS/SELLS	205,668.486	2,100,331		1,888,055	2,112,215	(224,161)			(224,161)		1,888,055		212,276	212,276		
57630A-44-4	MassMutual RetireSMART Moderate Growth - A		12/27/2018	VA, VASA - BUYS/SELLS	1,503,886.418	16,361,187		17,141,920	16,272,051	869,869			869,869		17,141,920		(780,733)	(780,733)		
57630A-45-1	MassMutual RetireSMART Moderate Growth - Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,724,864.774	18,586,872		19,073,616	18,594,042	479,574			479,574		19,073,616		(486,744)	(486,744)		
57630A-47-7	MassMutual RetireSMART Moderate Growth - R5		12/28/2018	VA, VASA - BUYS/SELLS	1,287,255.747	14,168,988		11,672,797	13,837,999	(2,165,202)			(2,165,202)		11,672,797		2,496,191	2,496,191		
57630A-46-9	MassMutual RetireSMART Moderate Growth - Svc		12/27/2018	VA, VASA - BUYS/SELLS	126,473.296	1,384,204		1,138,743	1,364,647	(225,904)			(225,904)		1,138,743		245,461	245,461		
57630G-70-6	MassMutual RetireSMART Moderate Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	265,273.000	2,867,948		2,802,188	2,849,037	(46,849)			(46,849)		2,802,188		65,760	65,760		
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3		02/26/2018	VA, VASA - BUYS/SELLS	2.275	25		21	24	(3)			(3)		21		4	4		
57630G-80-5	MassMutual RetireSMART Moderate Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	205,780.000	2,239,276		2,073,502	2,201,842	(128,340)			(128,340)		2,073,502		165,774	165,774		
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	137,648.000	1,446,583		1,274,389	1,475,586	(201,197)			(201,197)		1,274,389		172,194	172,194		
57630G-88-8	MassMutual RetireSMART Moderate Growth Fund R4		12/03/2018	VA, VASA - BUYS/SELLS	225,728.182	2,423,707		2,069,448	2,419,806	(350,359)			(350,359)		2,069,448		354,259	354,259		
57630E-16-4	MassMutual RetireSmart Growth Fund R3		03/20/2018	VA, VASA - BUYS/SELLS	1,513.586	17,740		14,909	17,497	(2,588)			(2,588)		14,909		2,831	2,831		
57630E-40-4	MassMutual Russell 2000< Small Cap Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	772,593.000	10,217,166		9,710,123	10,020,536	(310,414)			(310,414)		9,710,123		507,044	507,044		
57630E-30-5	MassMutual Russell 2000® Small Cap Index Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	638,116.000	8,534,847		8,085,280	8,308,266	(222,987)			(222,987)		8,085,280		449,567	449,567		
57630A-28-7	MassMutual Russell 2000® Small Cap Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	120,061.000	1,642,083		1,607,458	1,586,001	21,457			21,457		1,607,458		34,626	34,626		
57629R-51-5	MassMutual S&P 500 Index Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,622,979.000	30,530,675		30,488,019	29,424,612	1,063,406			1,063,406		30,488,019		42,657	42,657		
57629S-41-4	MassMutual S&P 500 Index Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	1,900,418.000	34,067,932		34,925,102	33,656,405	1,268,697			1,268,697		34,925,102		(857,170)	(857,170)		
57629R-48-1	MassMutual S&P 500 Index Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	42,966.000	658,219		795,746	800,890	(5,144)			(5,144)		795,746		(137,527)	(137,527)		
57630A-36-0	MassMutual S&P 500 Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	256,789.000	4,713,978		5,049,993	4,763,431	286,561			286,561		5,049,993		(336,015)	(336,015)	32,934	
57630E-60-2	MassMutual S&P< Mid Cap Index Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	833,817.000	11,763,314		11,100,954	11,665,098	(564,144)			(564,144)		11,100,954		662,360	662,360		
57630A-33-7	MassMutual S&P® Mid Cap Index Fund - S		12/31/2018	VA, VASA - BUYS/SELLS	11,459.000	135,011		153,479	161,917	(8,438)			(8,438)		153,479		(18,467)	(18,467)		
57630A-35-2	MassMutual S&P® Mid Cap Index Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	125,068.000	1,795,162		1,743,936	1,778,462	(34,526)			(34,526)		1,743,936		51,226	51,226		
57630E-50-3	MassMutual S&P® Mid Cap Index R4		12/31/2018	VA, VASA - BUYS/SELLS	752,676.000	10,639,610		10,026,792	10,567,568	(540,777)			(540,777)		10,026,792		612,818	612,818		
57630E-70-1	MassMutual Select BlackRock Global Allocation Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	276,560.000	3,058,861		3,096,385	3,089,172	7,212			7,212		3,096,385		(37,524)	(37,524)		
57630E-80-0	MassMutual Select BlackRock Global Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	297,902.000	3,223,517		3,081,322	3,276,921	(195,599)			(195,599)		3,081,322		142,195	142,195		
57630E-88-3	MassMutual Select BlackRock Global Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	386,179.000	4,221,162		3,873,538	4,259,554	(386,016)			(386,016)		3,873,538		347,624	347,624		
57629S-39-8	MassMutual Select Blue Chip Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	586,742.000	10,983,028		9,458,731	10,408,795	(950,064)			(950,064)		9,458,731		1,524,297	1,524,297		
57630E-86-7	MassMutual Select Blue Chip Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	403,859.000	8,248,108		6,776,408	7,628,900	(852,492)			(852,492)		6,776,408		1,471,700	1,471,700		
57629U-59-1	MassMutual Select Diversified Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	20,558.000	244,267		279,567	261,703	17,864			17,864		279,567		(35,300)	(35,300)		
57630E-81-8	MassMutual Select Diversified Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	70,982.000	914,413		939,776	897,919	41,857			41,857		939,776		(25,363)	(25,363)		
57629S-34-9	MassMutual Select Focused Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	43,611.000	666,594		744,966	632,794	112,172			112,172		744,966		(78,373)	(78,373)		
57630E-79-2	MassMutual Select Focused Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	6,648.000	103,583		120,197	102,248	17,949			17,949		120,197		(16,614)	(16,614)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57630A-62-6	MassMutual Select Focused Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	3,245.000	57,675		60,163	54,714	5,449			5,449		60,163		(2,487)	(2,487)		
57630E-78-4	MassMutual Select Fundamental Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	50,651.000	431,361		418,205	420,906	(2,701)			(2,701)		418,205		13,155	13,155	8,829	
57629S-35-6	MassMutual Select Fundamental Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	60,412.000	461,553		427,809	429,532	(1,723)			(1,723)		427,809		33,744	33,744		
57630E-77-6	MassMutual Select Fundamental Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	98,739.000	651,570		716,049	744,493	(28,444)			(28,444)		716,049		(64,479)	(64,479)		
57629S-44-8	MassMutual Select Fundamental Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	17,578.000	198,817		207,056	199,865	7,191			7,191		207,056		(8,239)	(8,239)		
57630E-76-8	MassMutual Select Fundamental Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	64,866.000	626,313		770,635	738,823	31,812			31,812		770,635		(144,323)	(144,323)		
57630A-63-4	MassMutual Select Fundamental Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	200,661.000	2,271,560		2,442,255	2,329,670	112,585			112,585		2,442,255		(170,695)	(170,695)		
57629S-36-4	MassMutual Select Growth Opportunities Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	27,246.000	260,907		255,347	234,586	20,761			20,761		255,347		5,560	5,560		
57630E-75-0	MassMutual Select Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	138,313.000	1,445,000		1,415,811	1,298,761	117,050			117,050		1,415,811		29,189	29,189		
57630A-38-6	MassMutual Select Growth Opportunities Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	8,132.000	105,178		96,546	88,313	8,233			8,233		96,546		8,632	8,632		
57630E-82-6	MassMutual Select Loomis Sayles/Brandywine Divers Val Inv Opt		12/31/2018	VA, VASA - BUYS/SELLS	51,858.000	660,262		695,709	661,713	33,996			33,996		695,709		(35,447)	(35,447)		
57630E-71-9	MassMutual Select Mid Cap Growth Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	216,148.000	4,197,087		3,792,783	4,020,361	(227,578)			(227,578)		3,792,783		404,303	404,303		
57629S-29-9	MassMutual Select Mid Cap Growth Equity II Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	243,455.000	4,271,871		4,026,184	4,175,251	(149,066)			(149,066)		4,026,184		245,687	245,687		
57630A-59-2	MassMutual Select Mid Cap Growth Equity II Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	277,498.000	6,216,731		5,984,472	5,957,893	26,580			26,580		5,984,472		232,258	232,258		
57629U-32-8	MassMutual Select Mid Cap Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	3,210.000	45,292		45,883	43,751	2,133			2,133		45,883		(592)	(592)		
57630E-69-3	MassMutual Select Mid Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	322.000	4,464		4,360	4,406	(46)			(46)		4,360		104	104		
57630A-37-8	MassMutual Select Mid Cap Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	46,484.000	658,201		667,545	637,297	30,248			30,248		667,545		(9,344)	(9,344)		
57629S-24-0	MassMutual Select Overseas Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	33,759.000	302,799		297,015	321,723	(24,708)			(24,708)		297,015		5,784	5,784		
57630E-68-5	MassMutual Select Overseas Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	129,858.000	1,201,593		1,151,245	1,225,862	(74,617)			(74,617)		1,151,245		50,348	50,348		
57630A-57-6	MassMutual Select Overseas Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	333,948.000	3,122,817		3,227,581	3,252,657	(25,076)			(25,076)		3,227,581		(104,764)	(104,764)		
57630A-69-1	MassMutual Select PIMCO Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	199,236.000	1,913,404		1,978,489	1,952,509	25,980			25,980		1,978,489		(65,085)	(65,085)		
57630A-67-5	MassMutual Select PIMCO Total Return Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	180,928.000	1,726,553		1,787,795	1,760,425	27,369			27,369		1,787,795		(61,242)	(61,242)		
57630A-64-2	MassMutual Select PIMCO Total Return Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	156,979.000	1,501,604		1,550,098	1,530,542	19,556			19,556		1,550,098		(48,494)	(48,494)		
57629S-28-1	MassMutual Select Small Cap Growth Equity Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	28,961.000	351,892		325,765	325,527	239			239		325,765		26,127	26,127		
57630E-66-9	MassMutual Select Small Cap Growth Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	7,964.000	99,194		96,989	100,739	(3,750)			(3,750)		96,989		2,205	2,205	4,759	
57630A-58-4	MassMutual Select Small Cap Growth Equity Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	42,167.000	660,510		642,667	665,814	(23,147)			(23,147)		642,667		17,844	17,844		
57630E-65-1	MassMutual Select Small Cap Value Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	25,125.000	441,513		431,765	417,828	13,936			13,936		431,765		9,748	9,748		
57630E-64-4	MassMutual Select Small Cap Value Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	6,032.000	96,300		97,010	99,045	(2,035)			(2,035)		97,010		(710)	(710)		
57630E-63-6	MassMutual Select Small Cap Value Equity Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	9,362.000	153,534		155,806	153,823	1,983			1,983		155,806		(2,272)	(2,272)		
57629S-33-1	MassMutual Select Small Company Value Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	7,452.000	72,676		85,124	75,118	10,006			10,006		85,124		(12,448)	(12,448)		
57630E-58-6	MassMutual Select Small Company Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,218.000	13,572		13,782	13,074	708			708		13,782		(210)	(210)		
57630A-61-8	MassMutual Select Small Company Value Fund - Z		12/31/2018	VA, VASA - BUYS/SELLS	531.000	6,073		6,249	6,067	183			183		6,249		(177)	(177)		
57629U-54-2	MassMutual Select Strategic Bond Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	185,397.000	1,842,487		1,888,580	1,904,023	(15,443)			(15,443)		1,888,580		(46,092)	(46,092)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57630E-56-0	MassMutual Select Strategic Bond Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	407,218.000	4,090,433		4,181,950	4,210,630	(28,680)			(28,680)		4,181,950		(91,516)	(91,516)		
57630E-87-5	MassMutual Select T. Rowe Price Blue Chip Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,081,428.000	23,388,694		22,094,024	21,844,836	249,188			249,188		22,094,024		1,294,670	1,294,670		
57630G-63-1	MassMutual Select T. Rowe Price Retirement 2005 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	7,285.000	107,951		108,977		108,977			108,977		108,977		(1,026)	(1,026)		
57630G-58-1	MassMutual Select T. Rowe Price Retirement 2010 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	4,811.000	72,314		71,819		71,819			71,819		71,819		495	495		
57630G-54-0	MassMutual Select T. Rowe Price Retirement 2015 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	130,100.000	1,936,072		1,954,892		1,954,892			1,954,892		1,954,892		(18,820)	(18,820)		
57630G-51-6	MassMutual Select T. Rowe Price Retirement 2015 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	8,490.000	128,540		128,200		128,200			128,200		128,200		340	340		
57630G-49-0	MassMutual Select T. Rowe Price Retirement 2020 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	134,906.000	2,013,097		2,018,765		2,018,765			2,018,765		2,018,765		(5,668)	(5,668)		
57630G-46-6	MassMutual Select T. Rowe Price Retirement 2020 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	467.000	7,048		7,056		7,056			7,056		7,056		(9)	(9)		
57630G-45-8	MassMutual Select T. Rowe Price Retirement 2025 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	549,885.000	8,064,670		8,162,120		8,162,120			8,162,120		8,162,120		(97,450)	(97,450)		
57630G-42-5	MassMutual Select T. Rowe Price Retirement 2025 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	1,887.000	27,159		28,490		28,490			28,490		28,490		(1,331)	(1,331)		
57630G-41-7	MassMutual Select T. Rowe Price Retirement 2030 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	174,265.000	2,547,005		2,600,593		2,600,593			2,600,593		2,600,593		(53,587)	(53,587)		
57630G-37-5	MassMutual Select T. Rowe Price Retirement 2030 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	131.000	1,909		1,972		1,972			1,972		1,972		(62)	(62)		
57630G-36-7	MassMutual Select T. Rowe Price Retirement 2035 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	89,786.000	1,328,772		1,345,184		1,345,184			1,345,184		1,345,184		(16,411)	(16,411)		
57630G-33-4	MassMutual Select T. Rowe Price Retirement 2035 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	811.000	12,286		12,244		12,244			12,244		12,244		42	42		
57630G-32-6	MassMutual Select T. Rowe Price Retirement 2040 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	35,277.000	507,420		528,907		528,907			528,907		528,907		(21,487)	(21,487)		
57630G-28-4	MassMutual Select T. Rowe Price Retirement 2040 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	270.000	3,664		4,068		4,068			4,068		4,068		(404)	(404)		
57630G-27-6	MassMutual Select T. Rowe Price Retirement 2045 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	58,649.000	861,187		876,564		876,564			876,564		876,564		(15,377)	(15,377)		
57630G-24-3	MassMutual Select T. Rowe Price Retirement 2045 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	151.000	2,142		2,288		2,288			2,288		2,288		(146)	(146)		
57630G-23-5	MassMutual Select T. Rowe Price Retirement 2050 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	31,213.000	445,197		471,677		471,677			471,677		471,677		(26,480)	(26,480)		
57630G-19-3	MassMutual Select T. Rowe Price Retirement 2050 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	402.000	6,091		6,075		6,075			6,075		6,075		16	16		
57630G-18-5	MassMutual Select T. Rowe Price Retirement 2055 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	11,313.000	163,179		165,292		165,292			165,292		165,292		(2,113)	(2,113)		
57630G-15-1	MassMutual Select T. Rowe Price Retirement 2055 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	427.000	6,354		6,439		6,439			6,439		6,439		(85)	(85)		
57630G-14-4	MassMutual Select T. Rowe Price Retirement 2060 Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	896.000	12,938		13,376		13,376			13,376		13,376		(438)	(438)		
57630G-11-0	MassMutual Select T. Rowe Price Retirement 2060 Fund - M3		12/31/2018	VA, VASA - BUYS/SELLS	2.000	29		29		29			29		29					
57630G-67-2	MassMutual Select T. Rowe Price Retirement Balanced Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	30,101.000	455,627		455,725		455,725			455,725		455,725		(97)	(97)		
57630E-57-8	MassMutual Select Western Strategic Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	1,149,742.000	11,626,393		11,894,416	11,980,312	(85,896)			(85,896)		11,894,416		(268,024)	(268,024)		
592905-10-3	Metropolitan West Total Return Bond Fund - M		12/31/2018	VA, VASA - BUYS/SELLS	558,235.290	5,781,877		6,106,739	5,950,788	155,951			155,951		6,106,739		(324,862)	(324,862)		
616961-40-5	Morgan Stanley GI Fixed Inc Opportunities Fund - I		10/05/2018	VA, VASA - BUYS/SELLS	7,945.136	45,333		44,016	45,526	(1,510)			(1,510)		44,016		1,317	1,317		
61744J-58-0	Morgan Stanley Institutional Emerging Markets Fund Class A		12/24/2018	InvestOne	13,069.980	338,824		330,450	355,896	(25,445)			(25,445)		330,450		8,374	8,374		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61744J-61-4	Morgan Stanley Institutional Small Company Growth Portfolio Class A		11/29/2018	InvestOne	4,761.172	47,927		56,158	42,803	13,355			13,355		56,158		(8,231)	(8,231)		
543495-85-7	Natixis Loomis Sayles Bond Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	12,967.000	170,601		183,594	176,867	6,726			6,726		183,594		(12,993)	(12,993)		
64128K-86-8	Neuberger Berman High Income Bond Fund - I		11/13/2018	VA, VASA - BUYS/SELLS	2,826.481	24,037		24,788	24,562	226			226		24,788		(751)	(751)		
640917-86-0	Neuberger Berman Socially Responsive Fund Trust Class		12/14/2018	InvestOne	4,368.711	179,685		165,921	166,841	(920)			(920)		165,921		13,764	13,764		
641224-17-5	Neuberger Berman Sustainable Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,525.000	99,129		90,076	96,434	(6,358)			(6,358)		90,076		9,053	9,053		
641224-17-5	Neuberger Berman Sustainable Equity Fund - A		12/10/2018	VA, VASA - BUYS/SELLS	0.038	1		1	1						1					
641224-14-2	Neuberger Berman Sustainable Equity Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,167.000	534,477		523,579	542,302	(18,723)			(18,723)		523,579		10,898	10,898		
641220-49-9	Neuberger Berman Sustainable Equity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,439.000	171,356		169,903	168,856	1,048			1,048		169,903		1,453	1,453		
640917-86-0	Neuberger Berman Sustainable Equity Fund - Tr		12/26/2018	VA, VASA - BUYS/SELLS	15,210.895	593,252		622,854	580,904	41,950			41,950		622,854		(29,602)	(29,602)		
665162-53-3	Northern Bond Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	1,603,652.448	16,429,687		17,136,554	16,902,497	234,057			234,057		17,136,554		(706,867)	(706,867)		
665278-70-1	Northern Institutional Govt Select Portfolio Fund		02/06/2018	VA, VASA - BUYS/SELLS	5,010,804.180	5,010,804		5,010,804	5,010,804						5,010,804					
665130-20-9	Northern International Equity Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	2,172,873.927	27,057,905		24,162,327	28,051,802	(3,889,476)			(3,889,476)		24,162,327		2,895,579	2,895,579		
665130-10-0	Northern Mid Cap Index Fund		12/28/2018	VA, VASA - BUYS/SELLS	1,652,906.228	32,675,647		27,520,876	31,934,148	(4,413,273)			(4,413,273)		27,520,876		5,154,771	5,154,771		
665162-72-3	Northern Small Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	2,495,096.006	35,496,668		28,797,682	33,983,208	(5,185,525)			(5,185,525)		28,797,682		6,698,986	6,698,986		
665162-40-0	Northern Small Cap Value Fund		12/31/2018	VA, VASA - BUYS/SELLS	145,275.654	3,429,995		2,898,249	3,399,450	(501,201)			(501,201)		2,898,249		531,746	531,746		
670690-11-4	Nuveen Mid Cap Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,149.000	98,038		98,538	96,239	2,298			2,298		98,538		(500)	(500)		
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	13,449.000	521,987		511,722	494,657	17,064			17,064		511,722		10,265	10,265		
670690-71-8	Nuveen Mid Cap Growth Opps Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,276.626	250,352		281,163	267,634	13,529			13,529		281,163		(30,811)	(30,811)		
670690-75-9	Nuveen Mid Cap Growth Opps Fund - I (2453)		12/03/2018	VA, VASA - BUYS/SELLS	4,193.309	200,265		180,733	186,099	(5,366)			(5,366)		180,733		19,532	19,532		
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	12,365.000	435,600		460,114	422,400	37,714			37,714		460,114		(24,514)	(24,514)		
670690-74-2	Nuveen Mid Cap Growth Opps Fund - R3 (2452)		12/26/2018	VA, VASA - BUYS/SELLS	22,635.352	749,665		843,778	773,224	70,555			70,555		843,778		(94,114)	(94,114)		
67064Y-32-1	Nuveen NWQ Global Equity Income Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	19,152.645	529,330		547,821	555,235	(7,415)			(7,415)		547,821		(18,490)	(18,490)		
67064Y-29-7	Nuveen NWQ Global Equity Income Fund - I		11/26/2018	VA, VASA - BUYS/SELLS	45.826	1,325		1,316	1,329	(13)			(13)		1,316		9	9		
67064Y-28-9	Nuveen NWQ Global Equity Income Fund - R3		12/14/2018	VA, VASA - BUYS/SELLS	7,972.057	219,688		236,006	230,711	5,295			5,295		236,006		(16,318)	(16,318)		
670693-86-0	Nuveen Real Asset Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	16,781.205	387,132		406,273	406,776	(503)			(503)		406,273		(19,141)	(19,141)		
67065W-66-2	Nuveen Santa Barbara Dividend Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,343.000	421,430		364,198	424,902	(60,704)			(60,704)		364,198		57,231	57,231		
670725-79-5	Nuveen Santa Barbara Dividend Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	33,435.000	1,357,288		1,269,461	1,382,524	(113,064)			(113,064)		1,269,461		87,827	87,827		
670725-36-5	Nuveen Santa Barbara Dividend Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,637.000	194,798		187,502	192,266	(4,764)			(4,764)		187,502		7,296	7,296		
670690-83-3	Nuveen Small Cap Select Fund - A (2459)		12/27/2018	VA, VASA - BUYS/SELLS	50,850.619	474,677		502,458	467,826	34,633			34,633		502,458		(27,782)	(27,782)		
670690-87-4	Nuveen Small Cap Select Fund - I (2463)		12/27/2018	VA, VASA - BUYS/SELLS	12,782.492	152,657		157,124	150,194	6,930			6,930		157,124		(4,467)	(4,467)		
670690-86-6	Nuveen Small Cap Select Fund - R3 (2462)		10/15/2018	VA, VASA - BUYS/SELLS	16,459.516	142,813		142,372	137,108	5,265			5,265		142,372		441	441		
46141P-12-3	Oak Ridge Small Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	14,432.000	252,724		290,789	224,425	66,364			66,364		290,789		(38,065)	(38,065)		
413838-40-0	Oakmark Equity & Income Fund - Inv		12/28/2018	VA, VASA - BUYS/SELLS	443,436.714	14,177,662		14,371,532	14,274,228	97,304			97,304		14,371,532		(193,870)	(193,870)		
413838-87-1	Oakmark Equity & Income Fund - Svc		12/26/2018	VA, VASA - BUYS/SELLS	385,718.391	12,340,135		12,497,374	12,354,560	142,814			142,814		12,497,374		(157,239)	(157,239)		
413838-20-2	Oakmark International Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	81,391.095	2,109,140		2,176,383	2,325,344	(148,961)			(148,961)		2,176,383		(67,242)	(67,242)		
68379A-10-7	Oppenheimer Capital Appreciation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	41,096.739	2,421,623		2,471,769	2,399,228	72,541			72,541		2,471,769		(50,145)	(50,145)		
68379A-40-4	Oppenheimer Capital Appreciation Fund - Y		12/26/2018	VA, VASA - BUYS/SELLS	43,387.422	2,891,868		2,764,999	2,736,879	28,120			28,120		2,764,999		126,869	126,869		
683811-79-8	Oppenheimer Capital Appreciation Fund VA/VL Svc		12/28/2018	VA, VASA - BUYS/SELLS	47,143.306	2,570,130		2,690,059	2,587,696	102,363			102,363		2,690,059		(119,929)	(119,929)		
683811-30-1	Oppenheimer Capital Appreciation Fund/VA		12/31/2018	VA, VASA - BUYS/SELLS	1,023,943.334	57,269,171		38,274,861	57,033,644	(18,758,783)			(18,758,783)		38,274,861		18,994,310	18,994,310		
683793-10-3	Oppenheimer Capital Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	67,966.000	675,093		669,234	696,650	(27,417)			(27,417)		669,234		5,860	5,860		
683793-10-3	Oppenheimer Capital Income Fund - A		11/01/2018	VA, VASA - BUYS/SELLS	3.493	35		36	36						36					
683793-60-8	Oppenheimer Capital Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	33,318.000	334,160		338,119	341,177	(3,058)			(3,058)		338,119		(3,960)	(3,960)		
683793-40-0	Oppenheimer Capital Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	77,387.000	772,005		771,400	782,382	(10,982)			(10,982)		771,400		604	604	1	
683793-40-0	Oppenheimer Capital Income Fund - R		12/14/2018	VA, VASA - BUYS/SELLS	18,711.072	186,875		186,267	189,169	(2,902)			(2,902)		186,267		608	608		
683811-60-8	Oppenheimer Conservative Balanced Fund/VA		12/31/2018	VA, VASA - BUYS/SELLS	458,409.208	7,050,410		5,234,237	7,297,875	(2,063,638)			(2,063,638)		5,234,237		1,816,173	1,816,173		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683811-60-8	Oppenheimer Conservative Balanced Fund/VA - CL A		12/28/2018	various	13,257.752	205,202		159,491	211,063	(51,573)			(51,573)		159,491		45,712	45,712		
683811-77-2	Oppenheimer Conservative Balanced Fund/VA Svc		12/26/2018	VA, VASA - BUYS/SELLS	538.810	7,889		5,165	8,465	(3,300)			(3,300)		5,165		2,724	2,724		
68381B-10-1	Oppenheimer Corporate Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	168,189.000	1,743,359		1,792,890	1,839,986	(47,097)			(47,097)		1,792,890		(49,531)	(49,531)	3,385	
68381B-10-1	Oppenheimer Corporate Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	248,605.137	2,657,788		2,661,491	2,719,740	(58,249)			(58,249)		2,661,491		(3,703)	(3,703)		
68381B-50-7	Oppenheimer Corporate Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	80,358.000	829,380		852,370	879,116	(26,746)			(26,746)		852,370		(22,990)	(22,990)		
68381B-30-9	Oppenheimer Corporate Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	67,254.000	700,830		721,039	735,763	(14,724)			(14,724)		721,039		(20,209)	(20,209)		
68381B-30-9	Oppenheimer Corporate Bond Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	762.907	7,774		8,270	8,346	(76)			(76)		8,270		(496)	(496)		
68381B-40-8	Oppenheimer Corporate Bond Fund - Y		12/20/2018	VA, VASA - BUYS/SELLS	55,179.881	576,396		588,769	603,116	(14,347)			(14,347)		588,769		(12,374)	(12,374)		
683974-10-9	Oppenheimer Developing Markets Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	17,643.000	718,063		586,662	768,543	(181,881)			(181,881)		586,662		131,401	131,401		
683974-10-9	Oppenheimer Developing Markets Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	288,688.968	12,207,561		10,749,771	12,575,291	(1,825,521)			(1,825,521)		10,749,771		1,457,790	1,457,790		
683974-60-4	Oppenheimer Developing Markets Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	69,178.195	2,859,291		2,267,666	2,969,820	(702,154)			(702,154)		2,267,666		591,626	591,626		
683974-40-6	Oppenheimer Developing Markets Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,219.000	49,078		41,847	51,070	(9,223)			(9,223)		41,847		7,231	7,231		
683974-40-6	Oppenheimer Developing Markets Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	26,978.059	1,057,961		992,401	1,129,841	(137,440)			(137,440)		992,401		65,560	65,560		
683974-50-5	Oppenheimer Developing Markets Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	805,694.714	34,196,552		29,431,389	34,596,531	(5,165,142)			(5,165,142)		29,431,389		4,765,162	4,765,162		
683811-84-8	Oppenheimer Disc Mid Cap Growth Fund - CL 2		12/31/2018	various	5,030.669	364,889		353,756	401,800	(48,044)			(48,044)		353,756		11,133	11,133		
683921-10-0	Oppenheimer Discovery Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	38,104.424	3,176,719		2,896,668	2,954,617	(57,949)			(57,949)		2,896,668		280,051	280,051		
683921-50-6	Oppenheimer Discovery Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,044.298	309,248		272,266	290,745	(18,479)			(18,479)		272,266		36,982	36,982		
683921-30-8	Oppenheimer Discovery Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	42,571.556	4,026,429		3,237,176	3,716,923	(479,746)			(479,746)		3,237,176		789,253	789,253		
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	26,324.000	550,718		500,484	524,894	(24,410)			(24,410)		500,484		50,233	50,233		
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	567.318	11,885		10,163	11,312	(1,149)			(1,149)		10,163		1,722	1,722		
68379Y-60-0	Oppenheimer Discovery Mid Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	56,668.000	1,270,543		1,319,839	1,277,288	42,551			42,551		1,319,839		(49,296)	(49,296)		
68379Y-40-2	Oppenheimer Discovery Mid Cap Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	25,668.000	493,613		450,514	479,212	(28,698)			(28,698)		450,514		43,099	43,099		
683811-50-9	Oppenheimer Discovery Mid Cap Growth Fund/VA		12/03/2018	VA, VASA - BUYS/SELLS	657,116.063	54,256,180		25,077,351	55,335,744	(30,258,393)			(30,258,393)		25,077,350		29,178,830	29,178,830		
683811-84-8	Oppenheimer Discovery Mid Cap Growth Fund/VA Svc		12/31/2018	VA, VASA - BUYS/SELLS	24,935.428	1,925,652		1,472,343	1,991,593	(519,250)			(519,250)		1,472,343		453,309	453,309		
68381A-10-3	Oppenheimer Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	23,575.000	746,005		713,056	762,636	(49,581)			(49,581)		713,056		32,949	32,949		
68381A-60-8	Oppenheimer Equity Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	4,080.000	130,427		126,591	131,748	(5,157)			(5,157)		126,591		3,837	3,837		
68381A-40-0	Oppenheimer Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,491.000	636,816		619,315	664,720	(45,405)			(45,405)		619,315		17,501	17,501	2,055	
68381A-50-9	Oppenheimer Equity Income Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	54.130	1,747		1,622	1,749	(127)			(127)		1,622		125	125		
68380E-10-6	Oppenheimer Fundamental Alternatives Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	126,362.502	3,388,109		3,203,373	3,389,042	(185,669)			(185,669)		3,203,373		184,736	184,736		
68380E-75-9	Oppenheimer Fundamental Alternatives Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	325.000	9,042		9,036	8,927	109			109		9,036		6	6		
68380E-79-1	Oppenheimer Fundamental Alternatives Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2.000	51		50	50						50		1	1		
68380E-84-1	Oppenheimer Fundamental Alternatives Fund - Y		12/14/2018	VA, VASA - BUYS/SELLS	6,657.096	186,157		154,700	182,404	(27,704)			(27,704)		154,700		31,457	31,457		
68380E-40-3	Oppenheimer Global Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,050.000	40,810		39,684	40,500	(815)			(815)		39,684		1,126	1,126		
68380E-40-3	Oppenheimer Global Allocation Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	83,095.583	1,632,936		1,181,670	1,641,969	(460,298)			(460,298)		1,181,670		451,266	451,266		
68380E-77-5	Oppenheimer Global Allocation Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	31,818.000	617,790		623,400	627,453	(4,053)			(4,053)		623,400		(5,610)	(5,610)		
68380E-82-5	Oppenheimer Global Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	467.000	8,925		9,066	9,055	11			11		9,066		(141)	(141)		
68380E-82-5	Oppenheimer Global Allocation Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	204.888	3,989		3,305	3,971	(666)			(666)		3,305		684	684		
68380E-83-3	Oppenheimer Global Allocation Fund - Y		12/24/2018	VA, VASA - BUYS/SELLS	67,357.161	1,329,467		1,014,805	1,328,283	(313,478)			(313,478)		1,014,805		314,663	314,663		
683924-10-4	Oppenheimer Global Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,536.000	153,575		129,185	147,427	(18,242)			(18,242)		129,185		24,390	24,390		
683924-60-9	Oppenheimer Global Fund - I		12/27/2018	VA, VASA - BUYS/SELLS	743.084	56,520		71,596	71,351	245			245		71,596		(15,077)	(15,077)		
683924-50-0	Oppenheimer Global Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,348.000	663,574		602,021	702,165	(100,144)			(100,144)		602,021		61,553	61,553		
683811-70-7	Oppenheimer Global Fund/VA		12/03/2018	VA, VASA - BUYS/SELLS	1,439,828.439	66,146,183		39,246,344	68,276,665	(29,030,321)			(29,030,321)		39,246,344		26,899,839	26,899,839		
683811-85-5	Oppenheimer Global Fund/VA - CL 2		12/31/2018	various	19,413.483	862,005		669,272	910,104	(240,832)			(240,832)		669,272		192,733	192,733		
683811-85-5	Oppenheimer Global Fund/VA Svc		12/28/2018	VA, VASA - BUYS/SELLS	218,850.676	9,839,537		6,785,144	10,259,720	(3,474,576)			(3,474,576)		6,785,144		3,054,393	3,054,393		
683811-68-1	Oppenheimer Global Multi-Alternatives Fund VA		12/03/2018	VA, VASA - BUYS/SELLS	1,290.027	12,830		12,681	12,694	(13)			(13)		12,681		149	149		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683811-69-9	Oppenheimer Global Multi-Alternatives Fund VA Svc		12/31/2018	VA, VASA - BUYS/SELLS	26,985.662	263,565		278,257	264,729	13,528			13,528		278,257		(14,692)	(14,692)		
683811-69-9	Oppenheimer Global Multi-Alternatives Fund/VA - CL 2		12/31/2018	various	17,888.897	175,507		171,562	175,490	(3,928)			(3,928)		171,562		3,945	3,945		
683943-10-4	Oppenheimer Global Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	64,882.000	4,508,270		3,572,320	4,447,040	(874,720)			(874,720)		3,572,320		935,951	935,951		
683943-10-4	Oppenheimer Global Opportunities Fund - A (215)		12/10/2018	VA, VASA - BUYS/SELLS	274,764.360	18,845,561		8,416,726	18,832,349	(10,415,623)			(10,415,623)		8,416,726		10,428,835	10,428,835		
683943-60-9	Oppenheimer Global Opportunities Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	94,383.000	6,809,170		6,201,680	6,569,983	(368,302)			(368,302)		6,201,680		607,489	607,489		
683943-50-0	Oppenheimer Global Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	103,487.000	7,052,418		5,544,138	6,827,038	(1,282,900)			(1,282,900)		5,544,138		1,508,281	1,508,281		
683943-50-0	Oppenheimer Global Opportunities Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	57,737.410	4,004,727		2,981,399	3,808,937	(827,538)			(827,538)		2,981,399		1,023,328	1,023,328		
683943-40-1	Oppenheimer Global Opportunities Fund - Y (219)		12/31/2018	VA, VASA - BUYS/SELLS	555,673.599	38,302,970		23,458,063	38,530,407	(15,072,344)			(15,072,344)		23,458,063		14,844,906	14,844,906		
683811-83-0	Oppenheimer Global Strat Income Fund/VA - CL 2		12/31/2018	various	250,445.434	1,242,210		1,274,509	1,319,847	(45,339)			(45,339)		1,274,509		(32,298)	(32,298)		
68380K-10-2	Oppenheimer Global Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	50,296.000	187,022		192,930	198,670	(5,740)			(5,740)		192,930		(5,908)	(5,908)		
68380K-10-2	Oppenheimer Global Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	628,243.353	2,379,136		2,599,167	2,481,561	117,606			117,606		2,599,167		(220,031)	(220,031)		
68380K-70-6	Oppenheimer Global Strategic Income Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	21,716.000	82,788		85,171	85,561	(390)			(390)		85,171		(2,382)	(2,382)		
68380K-60-7	Oppenheimer Global Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	189,558.000	711,997		740,857	750,651	(9,795)			(9,795)		740,857		(28,860)	(28,860)		
68380K-60-7	Oppenheimer Global Strategic Income Fund - R		12/04/2018	VA, VASA - BUYS/SELLS	62,439.778	237,970		266,123	247,262	18,861			18,861		266,123		(28,153)	(28,153)		
68380K-50-8	Oppenheimer Global Strategic Income Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	4,196,584.172	15,853,974		17,939,260	16,576,507	1,362,753			1,362,753		17,939,260		(2,085,286)	(2,085,286)		
683811-80-6	Oppenheimer Global Strategic Income Fund/VA		11/01/2018	VA, VASA - BUYS/SELLS	10,854,744.905	52,692,861		59,012,615	55,684,841	3,327,774			3,327,774		59,012,615		(6,319,754)	(6,319,754)		
683811-83-0	Oppenheimer Global Strategic Income Fund/VA Svc		12/31/2018	VA, VASA - BUYS/SELLS	2,454,136.750	12,214,112		13,678,027	12,933,301	744,727			744,727		13,678,027		(1,463,915)	(1,463,915)		
683910-10-3	Oppenheimer Gold and Spec Minerals Fund - A		06/04/2018	VA, VASA - BUYS/SELLS	181,275.641	2,661,882		3,125,789	2,991,048	134,741			134,741		3,125,789		(463,907)	(463,907)		
683910-40-0	Oppenheimer Gold and Spec Minerals Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	23,647.400	334,000		424,051	372,210	51,841			51,841		424,051		(90,051)	(90,051)		
683910-50-9	Oppenheimer Gold and Spec Minerals Fund - Y		12/28/2018	VA, VASA - BUYS/SELLS	52,928.167	836,234		786,982	870,139	(83,157)			(83,157)		786,982		49,252	49,252		
683910-10-3	Oppenheimer Gold and Special Minerals Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	38,253.000	566,889		605,797	631,179	(25,382)			(25,382)		605,797		(38,907)	(38,907)		
683910-60-8	Oppenheimer Gold and Special Minerals Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	42,227.000	627,929		696,979	698,440	(1,460)			(1,460)		696,979		(69,050)	(69,050)		
683910-40-0	Oppenheimer Gold and Special Minerals Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	89,345.000	1,269,456		1,382,091	1,406,296	(24,205)			(24,205)		1,382,091		(112,635)	(112,635)		
683811-10-3	Oppenheimer Government Money Fund/VA		12/27/2018	VA, VASA - BUYS/SELLS	3,329,482.109	3,329,482		3,329,482	3,329,482						3,329,482					
683905-10-3	Oppenheimer Government Money Market Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,406,429.000	3,406,429		3,406,429	3,406,429						3,406,429				1	
683905-20-2	Oppenheimer Government Money Market Fund - Y		07/27/2018	VA, VASA - BUYS/SELLS	16.120	16		16	16						16					
68380T-10-3	Oppenheimer International Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	187,886.000	1,042,672		1,096,419	1,119,801	(23,381)			(23,381)		1,096,419		(53,748)	(53,748)		
68380T-10-3	Oppenheimer International Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	843,897.856	4,827,996		4,891,375	5,029,631	(138,257)			(138,257)		4,891,375		(63,379)	(63,379)		
68380T-60-8	Oppenheimer International Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	184,979.000	1,018,102		1,070,461	1,100,627	(30,165)			(30,165)		1,070,461		(52,359)	(52,359)		
68380T-40-0	Oppenheimer International Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	136,873.000	761,666		793,013	813,027	(20,014)			(20,014)		793,013		(31,346)	(31,346)		
68380T-40-0	Oppenheimer International Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	22,511.449	121,539		136,718	133,718	3,000			3,000		136,718		(15,179)	(15,179)		
68380T-50-9	Oppenheimer International Bond Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	842,285.188	4,674,963		5,116,820	5,020,020	96,800			96,800		5,116,820		(441,857)	(441,857)		
68383C-10-7	Oppenheimer International Diversified Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	350,040.000	6,402,292		5,521,444	6,398,740	(877,296)			(877,296)		5,521,444		880,848	880,848		
68383C-10-7	Oppenheimer International Diversified Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	19.650	354		283	359	(76)			(76)		283		71	71		
68383C-60-2	Oppenheimer International Diversified Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	254,179.000	4,580,679		4,541,340	4,704,854	(163,514)			(163,514)		4,541,340		39,339	39,339		
68383C-40-4	Oppenheimer International Diversified Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	308,564.000	5,440,856		4,819,728	5,572,659	(752,931)			(752,931)		4,819,728		621,127	621,127		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68383C-50-3	Oppenheimer International Diversified Fund - Y		12/27/2018	VA, VASA - BUYS/SELLS	10,539.271	177,499		157,614	194,450	(36,835)			(36,835)		157,614		19,885	19,885		
68380L-10-0	Oppenheimer International Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	16,374.000	635,162		622,118	718,982	(96,864)			(96,864)		622,118		13,045	13,045		
68380L-10-0	Oppenheimer International Growth Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	95,204.829	3,973,316		3,513,900	4,180,444	(666,545)			(666,545)		3,513,900		459,417	459,417		
68380L-60-5	Oppenheimer International Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	564,677.289	24,021,358		21,954,653	24,636,870	(2,682,217)			(2,682,217)		21,954,653		2,066,705	2,066,705		
68380L-50-6	Oppenheimer International Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	36,201.000	1,500,025		1,365,927	1,560,264	(194,337)			(194,337)		1,365,927		134,098	134,098		
68380L-50-6	Oppenheimer International Growth Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	2,086.990	83,332		77,614	89,949	(12,335)			(12,335)		77,614		5,718	5,718		
68380L-40-7	Oppenheimer International Growth Fund - Y		12/19/2018	VA, VASA - BUYS/SELLS	238,870.147	9,558,156		5,969,365	10,419,516	(4,450,151)			(4,450,151)		5,969,365		3,588,791	3,588,791		
683811-66-5	Oppenheimer International Growth Fund VA/VL Svc		12/28/2018	VA, VASA - BUYS/SELLS	1,340,566.934	3,433,745		2,889,475	3,619,531	(730,056)			(730,056)		2,889,475		544,269	544,269		
683811-67-3	Oppenheimer International Growth Fund/VA		12/03/2018	VA, VASA - BUYS/SELLS	4,312,412.323	10,508,776		7,000,618	11,169,148	(4,168,530)			(4,168,530)		7,000,618		3,508,158	3,508,158		
683811-66-5	Oppenheimer International Growth Fund/VA - CL 2		12/31/2018	various	195,983.814	503,792		439,605	529,156	(89,552)			(89,552)		439,605		64,188	64,188		
68380U-10-0	Oppenheimer International Sm-Mid Company Fund - A		06/15/2018	VA, VASA - BUYS/SELLS	2.167	115		100	107	(7)			(7)		100		15	15		
68380U-50-6	Oppenheimer International Sm-Mid Company Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	56.333	2,944		2,082	2,767	(685)			(685)		2,082		862	862		
68380U-10-0	Oppenheimer International Small Company Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	27,800.000	1,421,129		1,172,543	1,377,474	(204,931)			(204,931)		1,172,543		248,586	248,586		
68380U-40-7	Oppenheimer International Small Company Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	71,961.000	3,488,706		2,879,985	3,408,777	(528,792)			(528,792)		2,879,985		608,721	608,721		
68380D-83-5	Oppenheimer Main Street All Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	2,810.000	49,283		49,651	49,014	638			638		49,651		(369)	(369)		
68380D-10-8	Oppenheimer Main Street Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	29,583.226	1,505,022		1,358,109	1,509,040	(150,931)			(150,931)		1,358,109		146,913	146,913		
68380D-82-7	Oppenheimer Main Street Fund - R		11/05/2018	VA, VASA - BUYS/SELLS	539.508	27,207		25,705	27,029	(1,324)			(1,324)		25,705		1,502	1,502		
68380D-88-4	Oppenheimer Main Street Fund - Y		12/26/2018	VA, VASA - BUYS/SELLS	36,877.513	1,836,678		1,844,964	1,864,158	(19,194)			(19,194)		1,844,964		(8,286)	(8,286)		
683811-86-3	Oppenheimer Main Street Fund VA/VL Svc		12/31/2018	VA, VASA - BUYS/SELLS	46,139.405	1,407,357		1,224,670	1,472,308	(247,638)			(247,638)		1,224,670		182,687	182,687		
683811-88-9	Oppenheimer Main Street Fund/VA		12/03/2018	VA, VASA - BUYS/SELLS	504,351.750	15,526,076		10,770,290	16,265,344	(5,495,054)			(5,495,054)		10,770,289		4,755,786	4,755,786		
683811-86-3	Oppenheimer Main Street Fund/VA - CL 2		12/31/2018	various	18,937.850	565,880		518,929	604,307	(85,379)			(85,379)		518,929		46,951	46,951		
683811-88-9	Oppenheimer Main Street Fund/VA - CL A		12/31/2018	various	26,441.571	823,800		626,665	852,741	(226,075)			(226,075)		626,665		197,135	197,135		
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	32,222.000	853,315		892,080	856,151	35,929			35,929		892,080		(38,765)	(38,765)		
68381F-10-2	Oppenheimer Main Street Mid Cap Fund - A		01/31/2018	VA, VASA - BUYS/SELLS	172,626.604	4,627,641		5,087,625	4,586,689	500,937			500,937		5,087,625		(459,984)	(459,984)		
68381F-60-7	Oppenheimer Main Street Mid Cap Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	23,590.000	705,485		690,138	674,899	15,239			15,239		690,138		15,347	15,347		
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	26,878.000	696,335		712,416	677,323	35,093			35,093		712,416		(16,082)	(16,082)		
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R		12/20/2018	VA, VASA - BUYS/SELLS	10,261.702	266,208		280,313	258,595	21,718			21,718		280,313		(14,105)	(14,105)		
68381F-40-9	Oppenheimer Main Street Mid Cap Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	319,713.856	9,459,194		9,265,202	9,175,788	89,414			89,414		9,265,202		193,992	193,992		
683811-87-1	Oppenheimer Main Street Small Cap Fund/VA		12/31/2018	VA, VASA - BUYS/SELLS	56,032.262	1,294,260		1,042,380	1,445,072	(402,692)			(402,692)		1,042,380		251,880	251,880		
68380E-70-0	Oppenheimer Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	57,566.345	3,071,605		2,710,360	3,303,733	(593,372)			(593,372)		2,710,360		361,245	361,245		
68382F-10-1	Oppenheimer Real Estate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	114,106.000	2,714,457		3,016,480	2,819,562	196,918			196,918		3,016,480		(302,022)	(302,022)		
68382F-10-1	Oppenheimer Real Estate Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	474,018.540	11,281,159		13,551,363	11,712,998	1,838,365			1,838,365		13,551,363		(2,270,204)	(2,270,204)		
68382F-60-6	Oppenheimer Real Estate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	49,218.000	1,179,275		1,232,011	1,227,996	4,015			4,015		1,232,011		(52,736)	(52,736)		
68382F-60-6	Oppenheimer Real Estate Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	342,030.965	8,253,738		9,542,285	8,533,673	1,008,612			1,008,612		9,542,285		(1,288,546)	(1,288,546)		
68382F-40-8	Oppenheimer Real Estate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	169,373.000	4,017,670		4,414,631	4,164,887	249,745			249,745		4,414,631		(396,961)	(396,961)		
68382F-40-8	Oppenheimer Real Estate Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	15,748.573	378,609		464,431	387,257	77,173			77,173		464,431		(85,821)	(85,821)		
68382F-50-7	Oppenheimer Real Estate Fund - Y		12/26/2018	VA, VASA - BUYS/SELLS	560,506.989	13,773,322		15,218,374	14,007,070	1,211,305			1,211,305		15,218,374		(1,445,053)	(1,445,053)		
68380H-10-9	Oppenheimer Rising Dividends Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	7,181.000	139,730		136,601	138,962	(2,361)			(2,361)		136,601		3,129	3,129		
68380H-10-9	Oppenheimer Rising Dividends Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	486,456.684	9,426,472		9,697,878	9,412,937	284,941			284,941		9,697,878		(271,406)	(271,406)		
68380H-60-4	Oppenheimer Rising Dividends Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	8,296.000	175,792		164,614	165,923	(1,308)			(1,308)		164,614		11,178	11,178		
68380H-50-5	Oppenheimer Rising Dividends Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,552.000	165,581		162,890	164,379	(1,488)			(1,488)		162,890		2,691	2,691		
68380H-50-5	Oppenheimer Rising Dividends Fund - R		12/21/2018	VA, VASA - BUYS/SELLS	14,947.560	288,295		296,274	287,292	8,982			8,982		296,274		(7,979)	(7,979)		
68380H-40-6	Oppenheimer Rising Dividends Fund - Y		12/24/2018	VA, VASA - BUYS/SELLS	119,125.075	2,414,234		2,463,507	2,388,458	75,049			75,049		2,463,507		(49,273)	(49,273)		
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	68,675.000	555,014		547,215	557,644	(10,429)			(10,429)		547,215		7,799	7,799	2,652	
68381K-10-1	Oppenheimer Senior Floating Rate Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	32,626.108	265,199		246,402	264,924	(18,522)			(18,522)		246,402		18,797	18,797		
68381K-60-6	Oppenheimer Senior Floating Rate Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	348,666.000	2,813,918		2,832,658	2,827,680	4,978			4,978		2,832,658		(18,740)	(18,740)		
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	152,027.000	1,223,742		1,229,878	1,234,458	(4,579)			(4,579)		1,229,878		(6,136)	(6,136)		
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R		06/15/2018	VA, VASA - BUYS/SELLS	2,695.955	21,918		21,437	21,891	(454)			(454)		21,437		481	481		
68381K-40-8	Oppenheimer Senior Floating Rate Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	601,037.884	4,876,383		4,781,886	4,874,417	(92,531)			(92,531)		4,781,886		94,497	94,497		
683969-10-9	Oppenheimer Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	125,455.000	830,067		858,904	860,619	(1,715)			(1,715)		858,904		(28,837)	(28,837)		
683969-80-2	Oppenheimer Total Return Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	26,026.000	170,857		175,269	178,541	(3,272)			(3,272)		175,269		(4,412)	(4,412)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
683969-70-3	Oppenheimer Total Return Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	144,724.000	963,937		988,371	992,809	(4,438)			(4,438)		988,371		(24,434)	(24,434)		
683969-60-4	Oppenheimer Total Return Bond Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	4,402.739	29,153		29,674	30,027	(352)			(352)		29,674		(521)	(521)		
683811-20-2	Oppenheimer Total Return Bond Fund/VA		12/31/2018	VA, VASA - BUYS/SELLS	339,090.153	2,564,200		2,887,461	2,655,076	232,385			232,385		2,887,461		(323,261)	(323,261)		
683811-20-2	Oppenheimer Total Return Bond Fund/VA - CL A		12/31/2018	various	1,343.176	10,123		10,022	10,517	(494)			(494)		10,022		101	101		
68380J-30-3	Oppenheimer Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	5,218.163	164,337		114,941	194,742	(79,801)			(79,801)		114,941		49,396	49,396		
68380J-79-0	Oppenheimer Value Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	690.099	25,779		16,205	25,251	(9,046)			(9,046)		16,205		9,574	9,574		
68380J-81-6	Oppenheimer Value Fund - Y		12/07/2018	VA, VASA - BUYS/SELLS	335.288	12,611		11,233	12,788	(1,554)			(1,554)		11,233		1,377	1,377		
74254V-18-2	PFI Diversified Real Asset Fund - A		01/30/2018	VA, VASA - BUYS/SELLS	94,214.405	1,116,450		1,108,502	1,095,714	12,788			12,788		1,108,502		7,949	7,949		
744336-10-8	PGIM Global Real Estate Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	24,010.123	551,941		592,114	579,604	12,510			12,510		592,114		(40,173)	(40,173)		
74440Y-10-8	PGIM High-Yield Fund - A		11/13/2018	VA, VASA - BUYS/SELLS	16.797	89		98	93	5			5		98		(9)	(9)		
74440G-10-7	PGIM Jennison 20/20 Focus Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	98.000	1,546		1,504	1,434	70			70		1,504		41	41		
74440G-50-3	PGIM Jennison 20/20 Focus Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	18.000	261		265	248	17			17		265		(4)	(4)		
74441K-10-7	PGIM Jennison Natural Resources Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,559.000	117,851		132,003	138,641	(6,638)			(6,638)		132,003		(14,151)	(14,151)		
74441K-40-4	PGIM Jennison Natural Resources Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	5,471.000	165,029		185,779	209,525	(23,747)			(23,747)		185,779		(20,750)	(20,750)	990	
74441C-10-5	PGIM Jennsion Mid-Cap Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	191,719.681	6,918,888		7,430,216	6,761,953	668,263			668,263		7,430,216		(511,328)	(511,328)		
74441C-60-0	PGIM Jennsion Mid-Cap Growth Fund - R		12/18/2018	VA, VASA - BUYS/SELLS	20,667.660	698,380		796,908	704,354	92,554			92,554		796,908		(98,528)	(98,528)		
74440B-88-4	PGIM Total Return Bond Fund R6		12/31/2018	VA, VASA - BUYS/SELLS	156,946.747	2,211,444		2,217,658	2,291,423	(73,765)			(73,765)		2,217,658		(6,213)	(6,213)		
74440B-10-8	PGIM Total Return Bond Fund A		12/26/2018	VA, VASA - BUYS/SELLS	81,016.419	1,141,346		1,164,253	1,185,270	(21,017)			(21,017)		1,164,253		(22,907)	(22,907)		
74440B-40-5	PGIM Total Return Bond Fund Z		12/26/2018	VA, VASA - BUYS/SELLS	312,218.439	4,392,139		4,571,584	4,552,145	19,440			19,440		4,571,584		(179,446)	(179,446)		
722000-23-2	PIMCO All Asset All Authority Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	12,247.107	105,961		114,021	109,367	4,654			4,654		114,021		(8,060)	(8,060)		
722005-58-4	PIMCO Commodity Real Return Strategy Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	927,286.661	5,887,462		7,358,446	6,138,638	1,219,808			1,219,808		7,358,446		(1,470,983)	(1,470,983)		
722005-65-9	PIMCO Commodity Real Return Strategy Fund - Admin		12/31/2018	VA, VASA - BUYS/SELLS	575,236.176	3,614,811		3,952,914	3,825,321	127,594			127,594		3,952,914		(338,103)	(338,103)		
722005-66-7	PIMCO Commodity Real Return Strategy Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	258,553.114	1,637,186		1,838,319	1,750,405	87,915			87,915		1,838,319		(201,133)	(201,133)		
72201P-22-5	PIMCO Commodity Real Return Strategy Fund - R		03/15/2018	VA, VASA - BUYS/SELLS	179,797.400	1,109,975		1,167,909	1,163,289	4,619			4,619		1,167,909		(57,934)	(57,934)		
693394-55-3	PIMCO Commodity Real Return Strategy Portfolio		12/28/2018	VA, VASA - BUYS/SELLS	319,902.120	2,211,313		3,975,695	2,316,091	1,659,604			1,659,604		3,975,695		(1,764,382)	(1,764,382)		
72201M-38-8	PIMCO Extended Duration Fund - I-2		12/31/2018	VA, VASA - BUYS/SELLS	38,355.046	277,960		276,540	307,607	(31,068)			(31,068)		276,540		1,420	1,420		
72201F-59-9	PIMCO Extended Duration Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	951,524.956	7,052,337		7,117,407	7,631,230	(513,823)			(513,823)		7,117,407		(65,069)	(65,069)		
693390-84-1	PIMCO High Yield Fund		12/31/2018	VA, VASA - BUYS/SELLS	159,780.000	1,381,733		1,417,172	1,431,625	(14,452)			(14,452)		1,417,172		(35,439)	(35,439)		
693390-37-9	PIMCO High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	76,712.000	668,676		671,965	687,336	(15,371)			(15,371)		671,965		(3,289)	(3,289)		
693390-37-9	PIMCO High Yield Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	748,792.917	6,504,974		6,631,947	6,709,185	(77,238)			(77,238)		6,631,947		(126,972)	(126,972)		
693390-84-1	PIMCO High Yield Fund - Inst		12/03/2018	VA, VASA - BUYS/SELLS	2,686.654	23,205		24,207	24,072	134			134		24,207		(1,002)	(1,002)		
722000-79-4	PIMCO High Yield Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	202,966.000	1,770,093		1,785,188	1,818,575	(33,387)			(33,387)		1,785,188		(15,094)	(15,094)		
722000-79-4	PIMCO High Yield Fund - R		03/15/2018	VA, VASA - BUYS/SELLS	217,574.985	1,907,543		1,875,739	1,949,472	(73,733)			(73,733)		1,875,739		31,804	31,804		
72201F-47-4	PIMCO Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	415,804.000	4,975,872		5,031,875	5,160,122	(128,248)			(128,248)		5,031,875		(56,003)	(56,003)		
72201F-47-4	PIMCO Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	93,430.178	1,125,949		1,122,181	1,159,469	(37,287)			(37,287)		1,122,181		3,768	3,768		
72201F-48-2	PIMCO Income Fund - Adm		10/24/2018	VA, VASA - BUYS/SELLS	397,045.017	4,718,341		4,904,330	4,927,329	(22,999)			(22,999)		4,904,330		(185,988)	(185,988)		
72201F-49-0	PIMCO Income Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	533,025.000	6,380,863		6,509,788	6,614,843	(105,055)			(105,055)		6,509,788		(128,925)	(128,925)		
72201F-44-1	PIMCO Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	543,101.000	6,514,583		6,607,907	6,739,881	(131,973)			(131,973)		6,607,907		(93,325)	(93,325)		
72201F-44-1	PIMCO Income Fund - R		12/26/2018	VA, VASA - BUYS/SELLS	12,655.570	149,108		151,737	157,056	(5,319)			(5,319)		151,737		(2,629)	(2,629)		
722005-81-6	PIMCO Investment Grade Credit Bond Fund - INST		01/31/2018	VA, VASA - BUYS/SELLS	0.015															
72201F-62-3	PIMCO Long Duration Total Return Fund - Int		12/31/2018	VA, VASA - BUYS/SELLS	31,045.043	317,155		348,015	341,806	6,209			6,209		348,015		(30,859)	(30,859)		
693391-18-7	PIMCO Long Term US Government Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	327,097.751	1,934,223		1,972,399	2,047,632	(75,232)			(75,232)		1,972,399		(38,176)	(38,176)		
693390-20-5	PIMCO Long Term US Government Fund - Inst		12/26/2018	VA, VASA - BUYS/SELLS	44,102.400	259,610		294,517	276,081	18,436			18,436		294,517		(34,906)	(34,906)		
72201P-64-7	PIMCO Long-Term Credit Bond Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	189,302.807	2,136,583		2,169,536	2,337,890	(168,354)			(168,354)		2,169,536		(32,953)	(32,953)		
72201P-61-3	PIMCO PRV SHORT-TERM FLOATING NAV PORT2		01/17/2018	Various	54,542.000	545,853		545,828	545,799	29			29		545,828		25	25		
693391-12-0	PIMCO Real Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	308,043.000	3,303,296		3,348,927	3,406,950	(58,024)			(58,024)		3,348,927		(45,631)	(45,631)		
693391-12-0	PIMCO Real Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	3,603.767	38,868		39,554	39,858	(304)			(304)		39,554		(686)	(686)		
693391-11-2	PIMCO Real Return Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	7,693.909	82,993		84,325	85,095	(769)			(769)		84,325		(1,333)	(1,333)		
693391-10-4	PIMCO Real Return Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	129,813.000	1,385,858		1,414,100	1,435,737	(21,637)			(21,637)		1,414,100		(28,242)	(28,242)		
72200Q-76-0	PIMCO Real Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	275,596.000	2,970,092		3,010,800	3,048,095	(37,295)			(37,295)		3,010,800		(40,708)	(40,708)		
72200Q-76-0	PIMCO Real Return Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	1.520	16		17	17						17					

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693391-11-2	PIMCO Real Return Fund Administrative Class		12/17/2018	InvestOne	17,615.551	191,901		193,249	194,828	(1,579)			(1,579)		193,249		(1,348)	(1,348)		
693391-39-3	PIMCO StocksPlus Fund - A		12/27/2018	VA, VASA - BUYS/SELLS	624,996.171	6,844,018		5,934,878	6,643,709	(708,831)			(708,831)		5,934,878		909,140	909,140		
722000-72-9	PIMCO StocksPlus Fund - R		12/24/2018	VA, VASA - BUYS/SELLS	207,937.858	2,342,869		1,900,132	2,274,840	(374,709)			(374,709)		1,900,132		442,737	442,737		
693390-44-5	PIMCO Total Return Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	242,755.000	2,429,895		2,493,780	2,493,097	683			683		2,493,780		(63,885)	(63,885)	4	
693390-70-0	PIMCO Total Return Fund - Institutional		12/31/2018	VA, VASA - BUYS/SELLS	350,200.000	3,480,356		3,498,118	3,596,558	(98,440)			(98,440)		3,498,118		(17,762)	(17,762)		
722000-85-1	PIMCO Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	408,757.000	4,087,723		4,214,002	4,197,930	16,073			16,073		4,214,002		(126,279)	(126,279)		
693390-72-6	PIMCO Total Return Fund Administrative Class		12/17/2018	InvestOne	101,608.413	1,017,033		1,044,207	1,043,518	689			689		1,044,207		(27,174)	(27,174)		
277923-77-7	Parametric Emerging Markets Fund - A		06/29/2018	VA, VASA - BUYS/SELLS	4,544.985	69,571		55,712	71,493	(15,780)			(15,780)		55,712		13,859	13,859		
704329-53-1	Payden Emerging Markets Bond Fund - No Load		04/26/2018	VA, VASA - BUYS/SELLS	22,443.670	307,767		314,806	319,598	(4,792)			(4,792)		314,806		(7,040)	(7,040)		
70432R-10-1	Payden Kravitz Cash Balance Plan Fund - Advisor		12/31/2018	VA, VASA - BUYS/SELLS	2,759.000	28,287		28,404	28,200	204			204		28,404		(117)	(117)		
704329-35-8	Payden Kravitz Cash Balance Plan Fund - Retirement		12/31/2018	VA, VASA - BUYS/SELLS	65,307.000	642,442		647,775	640,010	7,764			7,764		647,775		(5,333)	(5,333)		
70432R-10-1	PaydenKravitz Cash Balance Plan Fund - Adv		11/08/2018	VA, VASA - BUYS/SELLS	4,434.069	45,737		46,691	45,316	1,375			1,375		46,691		(954)	(954)		
72387X-10-9	Pioneer Disciplined Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	62,206.929	964,270		1,069,133	990,334	78,799			78,799		1,069,133		(104,864)	(104,864)		
72387X-50-5	Pioneer Disciplined Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,385.000	121,473		118,904	113,650	5,255			5,255		118,904		2,569	2,569		
72387X-40-6	Pioneer Disciplined Value Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	254,010.162	3,864,334		4,429,528	4,061,622	367,905			367,905		4,429,528		(565,193)	(565,193)		
72366V-10-8	Pioneer Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,264.000	756,788		728,690	761,031	(32,341)			(32,341)		728,690		28,099	28,099		
72366V-10-8	Pioneer Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,448.084	83,706		82,682	87,617	(4,935)			(4,935)		82,682		1,024	1,024		
72366V-70-2	Pioneer Equity Income Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	14,611.000	517,540		509,567	523,800	(14,232)			(14,232)		509,567		7,972	7,972		
72366V-50-4	Pioneer Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	21,890.000	780,540		748,969	797,222	(48,253)			(48,253)		748,969		31,571	31,571		
72366V-50-4	Pioneer Equity Income Fund - Ret		12/03/2018	VA, VASA - BUYS/SELLS	4.327	155		152	158	(6)			(6)		152		3	3		
723682-50-6	Pioneer Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	323.000	9,133		9,861	9,340	521			521		9,861		(728)	(728)		
723695-10-2	Pioneer Fundamental Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	106,123.000	2,606,023		2,161,408	2,387,759	(226,351)			(226,351)		2,161,408		444,615	444,615		
723695-10-2	Pioneer Fundamental Growth Fund - A		12/21/2018	VA, VASA - BUYS/SELLS	5.926	122		134	133	1			1		134		(12)	(12)		
723695-70-6	Pioneer Fundamental Growth Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	109,338.000	2,595,496		2,373,859	2,460,095	(86,236)			(86,236)		2,373,859		221,637	221,637		
723695-50-8	Pioneer Fundamental Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	182,162.000	4,207,532		3,694,280	4,038,542	(344,262)			(344,262)		3,694,280		513,253	513,253		
723695-40-9	Pioneer Fundamental Growth Fund - Y		12/27/2018	VA, VASA - BUYS/SELLS	31,924.089	767,329		638,569	724,358	(85,789)			(85,789)		638,569		128,760	128,760		
97183H-65-1	Pioneer Large Cap Growth CIT - R1		12/31/2018	VA, VASA - BUYS/SELLS	9,399.953	130,512		113,175	120,319	(7,144)			(7,144)		113,175		17,337	17,337		
723884-10-2	Pioneer Strategic Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	116,829.000	1,223,275		1,238,720	1,264,085	(25,365)			(25,365)		1,238,720		(15,445)	(15,445)		
723884-10-2	Pioneer Strategic Income Fund - A		12/13/2018	VA, VASA - BUYS/SELLS	3,536.348	36,614		38,274	38,263	11			11		38,274		(1,660)	(1,660)		
723884-70-6	Pioneer Strategic Income Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	104,866.000	1,088,906		1,115,552	1,136,746	(21,194)			(21,194)		1,115,552		(26,646)	(26,646)		
723884-50-8	Pioneer Strategic Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	242,224.000	2,576,935		2,619,154	2,664,464	(45,309)			(45,309)		2,619,154		(42,220)	(42,220)		
723884-40-9	Pioneer Strategic Income Fund - Y		12/31/2018	VA, VASA - BUYS/SELLS	44,494.361	463,087		469,416	481,429	(12,013)			(12,013)		469,416		(6,328)	(6,328)		
74253J-78-4	Principal Large Cap Growth I Fund Inst		11/06/2018	VA, VASA - BUYS/SELLS	11,801.332	186,167		155,995	170,293	(14,298)			(14,298)		155,995		30,172	30,172		
742530-58-0	Principal Real Estate Securities Fund Inst		12/31/2018	VA, VASA - BUYS/SELLS	112,704.169	2,600,674		2,570,522	2,677,851	(107,329)			(107,329)		2,570,522		30,152	30,152		
746745-10-8	Putnam Equity Income Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	724.000	18,541		15,635	17,752	(2,118)			(2,118)		15,635		2,906	2,906		
746745-60-3	Putnam Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,602.000	190,010		170,584	184,872	(14,288)			(14,288)		170,584		19,426	19,426		
74678J-10-4	Putnam High Yield Advantage Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,316.000	7,572		7,531	7,803	(272)			(272)		7,531		41	41		
74678J-60-9	Putnam High Yield Advantage Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,534.000	37,422		37,934	38,551	(617)			(617)		37,934		(512)	(512)		
746802-85-9	Putnam International Capital Opportunities Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	11,133.000	471,925		412,646	470,705	(58,060)			(58,060)		412,646		59,279	59,279		
746802-14-9	Putnam International Capital Opportunities Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	718.000	29,363		27,963	29,997	(2,034)			(2,034)		27,963		1,400	1,400		
780811-60-0	Royce Total Return Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	28,444.000	252,606		254,945	256,560	(1,615)			(1,615)		254,945		(2,339)	(2,339)	421	
780905-26-1	Royce Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	31,475.000	427,361		438,433	440,337	(1,904)			(1,904)		438,433		(11,072)	(11,072)	32	
780905-26-1	Royce Total Return Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,490.597	243,713		281,413	272,673	8,740			8,740		281,413		(37,700)	(37,700)		
780905-64-2	Royce Total Return Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	3,777.000	51,312		51,674	52,420	(746)			(746)		51,674		(362)	(362)		
780905-64-2	Royce Total Return Fund - Service		12/20/2018	VA, VASA - BUYS/SELLS	69,215.677	941,087		783,521	960,714	(177,192)			(177,192)		783,521		157,566	157,566		
780811-88-1	Royce Value Fund - K		12/31/2018	VA, VASA - BUYS/SELLS	4,306.000	30,314		38,191	30,141	8,050			8,050		38,191		(7,877)	(7,877)		
780905-17-0	Royce Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,523.000	72,508		62,932	73,349	(10,417)			(10,417)		62,932		9,576	9,576		
780905-73-3	Royce Value Fund - Service		12/31/2018	VA, VASA - BUYS/SELLS	0.000															
461646-59-8	Stadion TargetFit 2020 Conservative Strategy - 2		12/03/2018	VA, VASA - BUYS/SELLS	17,197.174	243,200		210,634	244,544	(33,910)			(33,910)		210,634		32,566	32,566		
461646-58-0	Stadion TargetFit 2020 Conservative Strategy - 3		12/03/2018	VA, VASA - BUYS/SELLS	21,906.321	309,296		257,197	306,469	(49,272)			(49,272)		257,197		52,099	52,099		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
461646-57-2	Stadion TargetFit 2020 Conservative Strategy - 4		12/03/2018	VA, VASA - BUYS/SELLS	2,084.284	28,552		24,589	28,513	(3,924)			(3,924)		24,589		3,962	3,962		
461646-55-6	Stadion TargetFit 2030 Conservative Strategy - 2		12/18/2018	VA, VASA - BUYS/SELLS	14,783.641	237,603		190,940	237,573	(46,633)			(46,633)		190,940		46,663	46,663		
461646-54-9	Stadion TargetFit 2030 Conservative Strategy - 3		12/11/2018	VA, VASA - BUYS/SELLS	144,589.306	2,305,479		1,708,839	2,281,619	(572,781)			(572,781)		1,708,839		596,640	596,640		
461646-53-1	Stadion TargetFit 2030 Conservative Strategy - 4		12/21/2018	VA, VASA - BUYS/SELLS	3,142.852	49,102		38,534	48,620	(10,086)			(10,086)		38,534		10,568	10,568		
461646-51-5	Stadion TargetFit 2040 Conservative Strategy - 2		12/03/2018	VA, VASA - BUYS/SELLS	47,763.029	771,099		589,590	762,298	(172,708)			(172,708)		589,590		181,509	181,509		
461646-49-9	Stadion TargetFit 2040 Conservative Strategy - 3		12/28/2018	VA, VASA - BUYS/SELLS	40,319.002	642,657		498,792	633,412	(134,620)			(134,620)		498,792		143,866	143,866		
461646-48-1	Stadion TargetFit 2040 Conservative Strategy - 4		12/03/2018	VA, VASA - BUYS/SELLS	4,757.543	74,385		56,329	73,076	(16,747)			(16,747)		56,329		18,056	18,056		
461646-46-5	Stadion TargetFit 2050 Conservative Strategy - 2		08/07/2018	VA, VASA - BUYS/SELLS	42,243.840	687,055		539,157	676,746	(137,589)			(137,589)		539,157		147,898	147,898		
461646-45-7	Stadion TargetFit 2050 Conservative Strategy - 3		12/11/2018	VA, VASA - BUYS/SELLS	15,809.586	255,643		197,805	249,633	(51,829)			(51,829)		197,805		57,838	57,838		
461646-44-0	Stadion TargetFit 2050 Conservative Strategy - 4		12/03/2018	VA, VASA - BUYS/SELLS	822.369	13,027		10,123	12,681	(2,558)			(2,558)		10,123		2,904	2,904		
461646-64-8	Stadion TargetFit Inc. Conservative Strategy - 2		12/03/2018	VA, VASA - BUYS/SELLS	8.011	97		86	98	(12)			(12)		86		11	11		
461646-63-0	Stadion TargetFit Inc. Conservative Strategy - 3		11/01/2018	VA, VASA - BUYS/SELLS	1,075.992	12,851		11,591	13,041	(1,450)			(1,450)		11,591		1,260	1,260		
461646-62-2	Stadion TargetFit Inc. Conservative Strategy - 4		12/10/2018	VA, VASA - BUYS/SELLS	2,689.829	32,242		28,204	31,955	(3,752)			(3,752)		28,204		4,038	4,038		
85749F-40-0	State St. Inst. Premier Growth Equity Fund - Serv		12/26/2018	VA, VASA - BUYS/SELLS	127,203.800	2,039,978		1,811,714	1,915,689	(103,975)			(103,975)		1,811,714		228,264	228,264		
85917L-59-3	Sterling Capital Total Return Bond Fund - A		11/13/2018	VA, VASA - BUYS/SELLS	1.500	15		16	16						16		(1)	(1)		
77954T-20-9	T Rowe ES New American Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	22,827.270	726,794		551,969	651,262	(99,293)			(99,293)		551,969		174,825	174,825		
77954R-10-4	T Rowe Limited - Term Bond Division Fund		12/03/2018	VA, VASA - BUYS/SELLS	45.487	217		228	219	9			9		228		(10)	(10)		
77954T-40-7	T Rowe Mid-Cap Growth Portfolio Fund		12/04/2018	VA, VASA - BUYS/SELLS	381,268.925	11,365,084		9,239,530	10,770,847	(1,531,317)			(1,531,317)		9,239,530		2,125,554	2,125,554		
779562-10-7	T Rowe New Horizons Fund		12/31/2018	VA, VASA - BUYS/SELLS	1,753,962.868	102,487,792		78,277,282	92,205,828	(13,928,546)			(13,928,546)		78,277,282		24,210,510	24,210,510		
779540-20-5	T Rowe Price Blue Chip Growth Fund - Adv		12/31/2018	VA, VASA - BUYS/SELLS	97,861.981	9,939,426		6,942,329	9,298,845	(2,356,516)			(2,356,516)		6,942,329		2,997,097	2,997,097		
779540-30-4	T Rowe Price Blue Chip Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	7,048.671	717,406		473,231	645,870	(172,639)			(172,639)		473,231		244,175	244,175		
77954T-50-6	T Rowe Price Blue Chip Growth Portfolio Fund		12/24/2018	VA, VASA - BUYS/SELLS	96,473.624	3,302,223		1,231,881	3,011,907	(1,780,026)			(1,780,026)		1,231,881		2,070,343	2,070,343		
77954T-10-0	T Rowe Price Equity Income Portfolio Fund		12/31/2018	VA, VASA - BUYS/SELLS	106,520.221	3,089,333		2,203,586	3,117,847	(914,261)			(914,261)		2,203,586		885,748	885,748		
74149P-86-1	T Rowe Price Retirement 2010 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	1,300,854.376	23,739,133		23,092,431	23,675,550	(583,119)			(583,119)		23,092,431		646,702	646,702		
74149P-10-1	T Rowe Price Retirement 2010 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	2,433,374.212	44,586,117		43,769,779	44,482,081	(712,301)			(712,301)		43,769,779		816,338	816,338		
74149P-60-6	T Rowe Price Retirement 2010 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	842,108.133	15,275,186		14,832,660	15,242,157	(409,498)			(409,498)		14,832,660		442,526	442,526		
74149P-85-3	T Rowe Price Retirement 2020 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	6,783,621.709	153,216,837		141,960,394	151,885,290	(9,924,896)			(9,924,896)		141,960,394		11,256,443	11,256,443		
74149P-20-0	T Rowe Price Retirement 2020 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	10,585,176.028	240,817,240		222,122,704	238,589,868	(16,467,164)			(16,467,164)		222,122,704		18,694,536	18,694,536		
74149P-70-5	T Rowe Price Retirement 2020 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	3,589,762.871	80,365,206		74,326,762	79,656,838	(5,330,076)			(5,330,076)		74,326,762		6,038,444	6,038,444		
74149P-84-6	T Rowe Price Retirement 2030 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	7,998,460.603	208,785,581		185,656,354	205,640,422	(19,984,068)			(19,984,068)		185,656,354		23,129,227	23,129,227		
74149P-30-9	T Rowe Price Retirement 2030 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	13,235,031.102	348,367,890		305,817,907	343,052,006	(37,234,099)			(37,234,099)		305,817,907		42,549,983	42,549,983		
74149P-80-4	T Rowe Price Retirement 2030 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	4,613,634.108	119,477,145		105,144,716	117,693,806	(12,549,090)			(12,549,090)		105,144,716		14,332,429	14,332,429		
74149P-83-8	T Rowe Price Retirement 2040 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	5,195,120.389	143,062,510		125,109,578	140,268,251	(15,158,673)			(15,158,673)		125,109,578		17,952,932	17,952,932		
74149P-40-8	T Rowe Price Retirement 2040 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	10,217,566.880	283,965,049		246,183,093	278,326,522	(32,143,429)			(32,143,429)		246,183,093		37,781,955	37,781,955		
74149P-88-7	T Rowe Price Retirement 2040 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	2,777,599.531	75,996,796		66,247,099	74,522,995	(8,275,896)			(8,275,896)		66,247,099		9,749,697	9,749,697		
74149P-73-9	T Rowe Price Retirement 2050 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	5,169,643.009	81,180,798		70,246,386	79,560,806	(9,314,420)			(9,314,420)		70,246,386		10,934,413	10,934,413		
74149P-75-4	T Rowe Price Retirement 2050 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	10,635,134.891	168,581,798		144,860,974	165,057,294	(20,196,320)			(20,196,320)		144,860,974		23,720,824	23,720,824		
74149P-72-1	T Rowe Price Retirement 2050 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	2,343,631.960	36,523,709		31,349,804	35,763,824	(4,414,019)			(4,414,019)		31,349,804		5,173,904	5,173,904		
74149P-31-7	T Rowe Price Retirement 2060 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	156,027.376	1,917,788		1,769,865	1,875,449	(105,584)			(105,584)		1,769,865		147,923	147,923		
74149P-32-5	T Rowe Price Retirement 2060 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	195,275.463	2,410,031		2,184,106	2,355,022	(170,916)			(170,916)		2,184,106		225,925	225,925		
74149P-29-1	T Rowe Price Retirement 2060 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	38,799.471	481,369		457,060	464,430	(7,370)			(7,370)		457,060		24,309	24,309		
74149P-82-0	T Rowe Price Retirement Balanced Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	1,112,842.489	17,179,358		16,750,182	17,137,774	(387,593)			(387,593)		16,750,182		429,176	429,176	14,839	
74149P-50-7	T Rowe Price Retirement Balanced Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	1,812,666.900	27,942,801		27,142,278	27,896,944	(754,665)			(754,665)		27,142,278		800,523	800,523	34,515	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
74149P-87-9	T Rowe Price Retirement Balanced Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	442,342.008	6,821,802		6,606,994	6,807,644	(200,650)			(200,650)		6,606,994		214,809	214,809	3,721	
779906-20-5	T Rowe Spectrum Growth Fund		12/31/2018	VA, VASA - BUYS/SELLS	1,077,575.170	26,786,220		25,436,731	26,249,731	(813,000)			(813,000)		25,436,731		1,349,489	1,349,489		
779547-10-8	T. Rowe Price Equity Income Fund		12/27/2018	VA, VASA - BUYS/SELLS	112,283.070	3,636,529		3,554,015	3,743,518	(189,503)			(189,503)		3,554,015		82,515	82,515		
779547-30-6	T. Rowe Price Equity Income Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	38,087.000	1,263,528		1,193,955	1,264,496	(70,540)			(70,540)		1,193,955		69,572	69,572		
741479-30-7	T. Rowe Price Growth Stock Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	29,274.000	1,760,594		1,602,396	1,734,805	(132,409)			(132,409)		1,602,396		158,198	158,198		
77956H-48-4	T. Rowe Price Inst Emerging Markets Stock Fund I		07/06/2018	VA, VASA - BUYS/SELLS	357,313.041	15,000,001		10,444,260	16,064,794	(5,620,534)			(5,620,534)		10,444,260		4,555,741	4,555,741		
779562-20-6	T. Rowe Price New Horizons Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	116,261.534	6,649,721		5,890,905	6,118,845	(227,939)			(227,939)		5,890,905		758,815	758,815		
74149P-71-3	T. Rowe Price Retirement 2005 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	123,668.330	1,678,458		1,659,836	1,681,889	(22,054)			(22,054)		1,659,836		18,622	18,622		
872797-10-5	T. Rowe Price Retirement 2005 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	4,348.887	49,884		48,993	49,838	(845)			(845)		48,993		891	891		
74149P-81-2	T. Rowe Price Retirement 2005 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	226,711.327	3,097,993		3,017,543	3,094,610	(77,067)			(77,067)		3,017,543		80,450	80,450		
74149P-69-7	T. Rowe Price Retirement 2005 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	27,927.490	382,333		366,323	382,048	(15,725)			(15,725)		366,323		16,010	16,010		
872797-20-4	T. Rowe Price Retirement 2010 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	587,345.499	6,896,284		6,900,761	6,883,689	17,071			17,071		6,900,761		(4,477)	(4,477)		
74149P-68-9	T. Rowe Price Retirement 2015 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	785,082.774	11,796,352		11,380,148	11,729,137	(348,989)			(348,989)		11,380,148		416,204	416,204		
872797-30-3	T. Rowe Price Retirement 2015 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	560,089.632	6,709,603		6,639,532	6,670,668	(31,136)			(31,136)		6,639,532		70,072	70,072		
74149P-79-6	T. Rowe Price Retirement 2015 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	1,337,287.363	20,163,234		19,495,933	20,032,565	(536,631)			(536,631)		19,495,933		667,301	667,301		
74149P-67-1	T. Rowe Price Retirement 2015 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	477,894.417	7,112,794		6,860,156	7,077,616	(217,460)			(217,460)		6,860,156		252,638	252,638		
872797-40-2	T. Rowe Price Retirement 2020 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	2,835,234.787	35,337,500		34,656,180	35,015,150	(358,970)			(358,970)		34,656,180		681,320	681,320		
74149P-66-3	T. Rowe Price Retirement 2025 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	2,933,301.711	51,975,844		46,553,506	51,332,780	(4,779,274)			(4,779,274)		46,553,506		5,422,338	5,422,338		
872797-50-1	T. Rowe Price Retirement 2025 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	1,607,564.284	20,596,496		19,529,256	20,335,688	(806,433)			(806,433)		19,529,256		1,067,241	1,067,241		
74149P-78-8	T. Rowe Price Retirement 2025 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	5,916,296.063	105,430,325		94,835,912	104,067,648	(9,231,736)			(9,231,736)		94,835,912		10,594,412	10,594,412		
74149P-65-5	T. Rowe Price Retirement 2025 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	1,807,225.458	31,696,308		28,533,598	31,337,289	(2,803,691)			(2,803,691)		28,533,598		3,162,710	3,162,710		
872797-60-0	T. Rowe Price Retirement 2030 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	3,781,210.225	49,569,826		48,259,009	48,777,612	(518,603)			(518,603)		48,259,009		1,310,817	1,310,817		
74149P-64-8	T. Rowe Price Retirement 2035 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	2,372,074.336	45,616,318		40,220,474	44,808,484	(4,588,011)			(4,588,011)		40,220,474		5,395,844	5,395,844		
872797-70-9	T. Rowe Price Retirement 2035 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	1,298,200.896	17,354,560		16,610,025	17,045,378	(435,353)			(435,353)		16,610,025		744,535	744,535		
74149P-77-0	T. Rowe Price Retirement 2035 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	4,793,756.269	92,667,626		81,145,116	90,937,556	(9,792,440)			(9,792,440)		81,145,116		11,522,510	11,522,510		
74149P-63-0	T. Rowe Price Retirement 2035 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	1,887,069.933	35,898,241		31,652,886	35,269,337	(3,616,451)			(3,616,451)		31,652,886		4,245,355	4,245,355		
872797-80-8	T. Rowe Price Retirement 2040 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	2,756,341.869	37,406,218		35,921,362	36,631,783	(710,421)			(710,421)		35,921,362		1,484,856	1,484,856		
74149P-62-2	T. Rowe Price Retirement 2045 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	1,825,224.003	34,237,871		29,684,922	33,511,113	(3,826,190)			(3,826,190)		29,684,922		4,552,949	4,552,949		
872797-88-1	T. Rowe Price Retirement 2045 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	887,304.358	12,119,769		11,439,003	11,854,386	(415,384)			(415,384)		11,439,003		680,766	680,766		
74149P-76-2	T. Rowe Price Retirement 2045 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	4,438,996.197	83,802,482		70,851,498	81,988,260	(11,136,762)			(11,136,762)		70,851,498		12,950,984	12,950,984		
74149P-61-4	T. Rowe Price Retirement 2045 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	1,702,721.474	31,600,986		27,120,281	30,938,449	(3,818,169)			(3,818,169)		27,120,281		4,480,705	4,480,705		
872797-87-3	T. Rowe Price Retirement 2050 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	1,030,897.328	14,073,779		13,368,760	13,772,788	(404,028)			(404,028)		13,368,760		705,019	705,019		
74149P-59-8	T. Rowe Price Retirement 2055 Fund - Adv		02/16/2018	VA, VASA - BUYS/SELLS	1,024,426.010	16,199,417		14,152,944	15,868,359	(1,715,415)			(1,715,415)		14,152,944		2,046,473	2,046,473		
872797-86-5	T. Rowe Price Retirement 2055 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	269,400.253	3,681,241		3,509,744	3,601,881	(92,137)			(92,137)		3,509,744		171,496	171,496		
74149P-74-7	T. Rowe Price Retirement 2055 Fund - Inv		02/16/2018	VA, VASA - BUYS/SELLS	2,974,433.728	47,383,960		40,941,943	46,341,677	(5,399,734)			(5,399,734)		40,941,943		6,442,017	6,442,017		
74149P-58-0	T. Rowe Price Retirement 2055 Fund - R		02/16/2018	VA, VASA - BUYS/SELLS	676,038.236	10,643,825		9,314,508	10,417,749	(1,103,241)			(1,103,241)		9,314,508		1,329,316	1,329,316		
872797-85-7	T. Rowe Price Retirement 2060 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	18,180.095	245,977		231,070	240,523	(9,453)			(9,453)		231,070		14,907	14,907		
872797-84-0	T. Rowe Price Retirement Balanced Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	62,929.604	715,741		696,703	714,251	(17,548)			(17,548)		696,703		19,039	19,039	933	
880196-20-9	Templeton Foreign Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	4,015.930	31,264		30,331	32,409	(2,077)			(2,077)		30,331		933	933		
880196-80-3	Templeton Foreign Fund - R		12/27/2018	VA, VASA - BUYS/SELLS	1,113.126	7,757		7,999	8,816	(816)			(816)		8,000		(243)	(243)		
355150-39-2	Templeton Foreign VIP Fund		12/17/2018	VA, VASA - BUYS/SELLS	140,739.243	2,031,749		1,927,568	2,177,236	(249,668)			(249,668)		1,927,568		104,181	104,181		
880208-10-3	Templeton Global Bond Fund - A		11/30/2018	VA, VASA - BUYS/SELLS	651,158.031	7,634,319		8,088,977	7,742,269	346,708			346,708		8,088,977		(454,658)	(454,658)		
880208-40-0	Templeton Global Bond Fund - Adv		12/03/2018	VA, VASA - BUYS/SELLS	7,239.077	85,303		88,642	85,783	2,859			2,859		88,642		(3,339)	(3,339)		
880208-84-8	Templeton Global Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	90,401.931	1,057,207		1,162,820	1,074,879	87,941			87,941		1,162,820		(105,613)	(105,613)		
880208-77-2	Templeton Global Bond Fund R6		12/31/2018	VA, VASA - BUYS/SELLS	338,024.172	3,963,961		4,073,562	4,005,586	67,976			67,976		4,073,562		(109,601)	(109,601)		
880199-50-0	Templeton Growth Fund, Inc Fund - R (801)		12/03/2018	VA, VASA - BUYS/SELLS	24,251.552	647,084		577,093	655,519	(78,426)			(78,426)		577,093		69,991	69,991		
41664M-79-7	The Hartford Balanced Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,415,361.000	34,177,716		34,091,614	35,433,347	(1,341,733)			(1,341,733)		34,091,614		86,102	86,102		
41664M-78-9	The Hartford Balanced Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	723,337.000	10,292,624		10,110,208	10,618,593	(508,385)			(508,385)		10,110,208		182,416	182,416		
41664R-32-5	The Hartford Balanced Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	769,039.000	11,012,827		11,198,995	11,358,709	(159,714)			(159,714)		11,198,995		(186,168)	(186,168)		
416649-65-5	The Hartford Capital Appreciation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	14,558.000	624,620		595,491	602,570	(7,079)			(7,079)		595,491		29,129	29,129		
416649-35-8	The Hartford Capital Appreciation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	73,259.000	3,228,732		3,049,375	3,120,112	(70,737)			(70,737)		3,049,375		179,357	179,357		
41664R-31-7	The Hartford Capital Appreciation Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,311.000	149,783		147,673	144,229	3,443			3,443		147,673		2,111	2,111		
416649-47-3	The Hartford Capital Appreciation II Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	31,625.000	503,368		574,515	585,690	(11,174)			(11,174)		574,515		(71,148)	(71,148)	43,152	
416649-17-6	The Hartford Capital Appreciation II Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	33,834.000	605,628		543,168	645,214	(102,045)			(102,045)		543,168		62,460	62,460	23,216	
41664L-27-8	The Hartford Checks and Balances Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	920.000	8,738		9,650	8,672	979			979		9,650		(913)	(913)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
416649-73-9	The Hartford Conservative Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	141.000	1,470		1,400	1,477	(76)			(76)		1,400		70	70		
416649-58-0	The Hartford Dividend and Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	59,949.000	1,600,996		1,532,476	1,566,470	(33,994)			(33,994)		1,532,476		68,520	68,520		
416649-28-3	The Hartford Dividend and Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	57,363.000	1,541,708		1,429,905	1,508,651	(78,746)			(78,746)		1,429,905		111,803	111,803		
41664R-29-1	The Hartford Dividend and Growth HLS Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	31,955.000	848,644		856,530	843,610	12,920			12,920		856,530		(7,886)	(7,886)		
416649-66-3	The Hartford Equity Income Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	52,469.000	1,048,102		1,007,725	1,067,745	(60,020)			(60,020)		1,007,725		40,377	40,377		
416649-36-6	The Hartford Equity Income Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	8,871.000	169,943		169,123	180,706	(11,583)			(11,583)		169,123		820	820		
41664R-28-3	The Hartford Equity Income Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	26,927.000	535,334		541,184	552,283	(11,099)			(11,099)		541,184		(5,850)	(5,850)		
41664M-45-8	The Hartford Global All Asset Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	12.000	125		142	128	14			14		142		(18)	(18)		
416649-75-4	The Hartford Growth Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,515.000	52,589		49,222	54,496	(5,274)			(5,274)		49,222		3,367	3,367		
416649-45-7	The Hartford Growth Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	396.000	4,886		4,323	4,858	(535)			(535)		4,323		562	562		
416641-60-3	The Hartford Growth Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	5,687.000	262,324		243,577	244,388	(811)			(811)		243,577		18,747	18,747		
416641-87-6	The Hartford Growth Opportunities Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	7,244.000	349,586		307,507	326,696	(19,189)			(19,189)		307,507		42,079	42,079		
416641-78-5	The Hartford Growth Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	5,689.000	298,217		284,371	270,479	13,892			13,892		284,371		13,846	13,846		
416649-67-1	The Hartford Healthcare Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	50,560.000	1,824,251		1,802,610	1,746,348	56,262			56,262		1,802,610		21,641	21,641		
416649-37-4	The Hartford Healthcare Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	22,100.000	849,684		812,660	800,254	12,406			12,406		812,660		37,024	37,024		
416649-64-8	The Hartford High Yield Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	100,253.000	723,079		689,440	747,890	(58,450)			(58,450)		689,440		33,639	33,639		
416649-34-1	The Hartford High Yield Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	33.000	241		246	247	(1)			(1)		246		(5)	(5)		
416649-59-8	The Hartford Inflation Plus Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	56,155.000	571,476		594,377	578,401	15,976			15,976		594,377		(22,901)	(22,901)		
416649-29-1	The Hartford Inflation Plus Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	5,404.000	55,747		58,143	56,629	1,514			1,514		58,143		(2,396)	(2,396)		
416649-24-2	The Hartford International Opportunites Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	353,383.000	5,994,034		5,647,324	6,194,812	(547,488)			(547,488)		5,647,324		346,711	346,711		
416649-54-9	The Hartford International Opportunities Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	243,020.000	3,937,842		3,869,167	4,189,668	(320,501)			(320,501)		3,869,167		68,675	68,675		
41664R-27-5	The Hartford International Opportunities Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	148,954.000	2,516,092		2,607,285	2,646,917	(39,632)			(39,632)		2,607,285		(91,193)	(91,193)		
41664M-73-0	The Hartford International Small Company Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	22,768.000	357,860		359,456	383,419	(23,963)			(23,963)		359,456		(1,596)	(1,596)		
41664M-72-2	The Hartford International Small Company Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	7,520.000	131,278		127,413	127,093	319			319		127,413		3,865	3,865		
41664M-86-2	The Hartford Mid Cap Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	107,821.000	3,490,717		3,217,501	3,600,128	(382,627)			(382,627)		3,217,501		273,216	273,216	2,425	
41664M-85-4	The Hartford Mid Cap Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	197,562.000	6,995,442		6,028,087	6,833,666	(805,579)			(805,579)		6,028,087		967,355	967,355		
41664R-26-7	The Hartford Mid Cap Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	82,120.000	3,073,300		2,953,334	2,938,242	15,093			15,093		2,953,334		119,965	119,965		
41664M-69-8	The Hartford Mid Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	35,369.000	580,673		543,671	583,581	(39,910)			(39,910)		543,671		37,002	37,002		
41664M-68-0	The Hartford Mid Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	8,333.000	141,760		130,498	139,987	(9,489)			(9,489)		130,498		11,262	11,262		
416649-74-7	The Hartford Moderate Allocation Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	4,650.000	55,782		53,371	55,422	(2,051)			(2,051)		53,371		2,410	2,410		
416649-44-0	The Hartford Moderate Allocation Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	3.000	40		39	40	(1)			(1)		39		2	2		
41665H-39-1	The Hartford Schroders International Multi-Cap Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	7,813.000	64,340		82,856	79,928	2,927			2,927		82,856		(18,516)	(18,516)		
41665H-38-3	The Hartford Schroders International Multi-Cap Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	6.000	52		57	61	(5)			(5)		57		(4)	(4)		
41665H-35-9	The Hartford Schroders International Multi-Cap Value Fund - SDR		12/31/2018	VA, VASA - BUYS/SELLS	79,706.000	770,551		806,182	816,194	(10,012)			(10,012)		806,182		(35,632)	(35,632)		
416641-70-2	The Hartford Small Cap Growth Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	2,393.000	147,154		121,838	132,728	(10,890)			(10,890)		121,838		25,316	25,316		
416641-86-8	The Hartford Small Cap Growth Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	73.000	4,601		3,703	4,212	(510)			(510)		3,703		899	899		
416649-69-7	The Hartford Small Company Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	7,434.000	196,823		166,478	169,486	(3,008)			(3,008)		166,478		30,345	30,345		
416649-39-0	The Hartford Small Company Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	3,102.000	80,221		69,408	74,451	(5,043)			(5,043)		69,408		10,813	10,813		
885215-51-7	Thornburg Core Growth Fund - R3		12/21/2018	VA, VASA - BUYS/SELLS	1,839.540	66,331		49,997	62,213	(12,217)			(12,217)		49,997		16,334	16,334		
885215-35-0	Thornburg Core Growth Fund - R5		12/21/2018	VA, VASA - BUYS/SELLS	44,213.481	1,736,263		1,277,381	1,605,834	(328,453)			(328,453)		1,277,381		458,882	458,882		
885215-52-5	Thornburg International Value Fund - R3		12/31/2018	VA, VASA - BUYS/SELLS	450.000	10,410		10,555	11,021	(465)			(465)		10,555		(145)	(145)		
885215-52-5	Thornburg International Value Fund - R3		11/26/2018	VA, VASA - BUYS/SELLS	98,247.290	2,113,542		2,896,767	2,406,076	490,691			490,691		2,896,767		(783,225)	(783,225)		
885215-26-9	Thornburg International Value Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	30.000	699		768	731	37			37		768		(69)	(69)		
885215-36-8	Thornburg International Value Fund - R5		12/26/2018	VA, VASA - BUYS/SELLS	309,395.295	7,380,303		9,313,234	7,815,325	1,497,909			1,497,909		9,313,234		(1,932,931)	(1,932,931)		
885215-53-3	Thornburg Value Fund - R3		11/28/2018	VA, VASA - BUYS/SELLS	9,190.902	628,086		435,672	617,261	(181,589)			(181,589)		435,672		192,414	192,414		
885215-37-6	Thornburg Value Fund - R5		12/28/2018	VA, VASA - BUYS/SELLS	22,169.325	1,543,968		1,043,237	1,538,108	(494,871)			(494,871)		1,043,237		500,731	500,731		
92914E-83-8	VY Clarion Global Real Estate Portfolio		12/31/2018	VA, VASA - BUYS/SELLS	298,118.637	3,446,074		3,354,529	3,705,615	(351,086)			(351,086)		3,354,529		91,545	91,545		
922908-71-0	Vanguard 500 Index Fund Adm		12/31/2018	VA, VASA - BUYS/SELLS	286,480.670	72,689,530		56,092,925	70,709,159	(14,616,234)			(14,616,234)		56,092,925		16,596,605	16,596,605		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
921931-10-1	Vanguard Balanced Index Fund - Investor		12/31/2018	VA, VASA - BUYS/SELLS	14,142.000	489,041		480,568	491,026	(10,458)			(10,458)		480,568		8,472	8,472		
922042-84-1	Vanguard Emerging Markets Stock Index Fund Admiral		12/31/2018	VA, VASA - BUYS/SELLS	46,902.469	1,691,491		1,678,170	1,790,736	(112,566)			(112,566)		1,678,170		13,321	13,321		
921921-30-0	Vanguard Equity-Income Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	45,849.228	3,555,470		3,140,214	3,573,947	(433,734)			(433,734)		3,140,214		415,256	415,256		
922908-37-1	Vanguard Extended Market Index Fund - INSTP		12/27/2018	VA, VASA - BUYS/SELLS	83,328.281	17,836,675		16,895,642	17,428,943	(533,301)			(533,301)		16,895,642		941,032	941,032		
922040-10-0	Vanguard Institutional Index Fund - I		12/28/2018	VA, VASA - BUYS/SELLS	39,874.615	9,976,634		8,507,313	9,707,874	(1,200,561)			(1,200,561)		8,507,313		1,469,321	1,469,321		
922040-20-9	Vanguard Institutional Index Fund - INSTP		12/31/2018	VA, VASA - BUYS/SELLS	129,055.430	32,308,190		30,087,983	31,422,416	(1,334,433)			(1,334,433)		30,087,983		2,220,207	2,220,207		
92202E-81-3	Vanguard Institutional Target Ret 2015 Fund - Inst		12/26/2018	VA, VASA - BUYS/SELLS	83,915.759	1,851,769		1,670,763	1,845,308	(174,545)			(174,545)		1,670,763		181,006	181,006		
92202E-79-7	Vanguard Institutional Target Ret 2020 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	487,342.877	11,023,950		9,683,503	10,979,835	(1,296,332)			(1,296,332)		9,683,503		1,340,447	1,340,447		
92202E-78-9	Vanguard Institutional Target Ret 2025 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	399,463.217	9,181,807		7,917,361	9,131,729	(1,214,368)			(1,214,368)		7,917,361		1,264,446	1,264,446		
92202E-77-1	Vanguard Institutional Target Ret 2030 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	466,289.979	10,837,616		9,213,890	10,780,624	(1,566,734)			(1,566,734)		9,213,890		1,623,726	1,623,726		
92202E-76-3	Vanguard Institutional Target Ret 2035 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	327,457.083	7,762,638		6,454,179	7,652,672	(1,198,493)			(1,198,493)		6,454,179		1,308,459	1,308,459		
92202E-75-5	Vanguard Institutional Target Ret 2040 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	289,342.943	6,856,936		5,685,589	6,834,280	(1,148,691)			(1,148,691)		5,685,589		1,171,347	1,171,347		
92202E-74-8	Vanguard Institutional Target Ret 2045 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	225,573.338	5,387,652		4,392,040	5,368,645	(976,606)			(976,606)		4,392,040		995,612	995,612		
92202E-73-0	Vanguard Institutional Target Ret 2050 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	174,307.814	4,169,689		3,425,149	4,152,012	(726,864)			(726,864)		3,425,149		744,540	744,540		
92202E-72-2	Vanguard Institutional Target Ret 2055 Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	77,005.738	1,839,829		1,512,069	1,837,357	(325,288)			(325,288)		1,512,069		327,760	327,760		
92202E-71-4	Vanguard Institutional Target Ret 2060 Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	139,765.559	3,347,786		2,879,997	3,334,806	(454,809)			(454,809)		2,879,997		467,789	467,789		
92202E-69-8	Vanguard Institutional Target Ret Inc Fund - Inst		12/28/2018	VA, VASA - BUYS/SELLS	240,776.798	5,145,438		4,817,215	5,176,701	(359,487)			(359,487)		4,817,215		328,223	328,223		
921937-88-4	Vanguard Intermediate-Term Bond Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	60,565.409	664,728		681,361	688,023	(6,662)			(6,662)		681,361		(16,633)	(16,633)		
921937-40-5	Vanguard Long-Term Bond Index Fund - Inv		12/31/2018	VA, VASA - BUYS/SELLS	2,299.542	30,747		31,021	33,159	(2,139)			(2,139)		31,021		(274)	(274)		
922031-77-8	Vanguard Long-Term Investment-Grade Fund - Adm		12/31/2018	VA, VASA - BUYS/SELLS	242,179.813	2,359,983		2,475,777	2,579,215	(103,438)			(103,438)		2,475,777		(115,795)	(115,795)		
921937-72-8	Vanguard Mid Cap Growth Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	0.000															
922908-64-5	Vanguard Mid Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	55,561.000	10,734,372		10,277,297	10,642,768	(365,471)			(365,471)		10,277,297		457,075	457,075	1,021	
922908-83-5	Vanguard Mid Capitalization Index Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	24,813.876	1,079,470		918,610	1,050,123	(131,514)			(131,514)		918,610		160,860	160,860		
922908-64-5	Vanguard Mid Capitalization Index Fund Adm		12/21/2018	VA, VASA - BUYS/SELLS	67,464.305	13,195,699		11,027,668	12,922,788	(1,895,120)			(1,895,120)		11,027,668		2,168,031	2,168,031		
921908-86-9	Vanguard Real Estate Index Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	26,014.084	449,232		467,733	473,196	(5,463)			(5,463)		467,733		(18,501)	(18,501)		
921908-87-7	Vanguard Real Estate Index Fund Admiral		12/31/2018	VA, VASA - BUYS/SELLS	32,580.884	3,659,945		3,839,814	3,829,883	9,931			9,931		3,839,814		(179,869)	(179,869)		
92206C-58-1	Vanguard Russell 3000 Index Fund - Inst		11/13/2018	VA, VASA - BUYS/SELLS	0.006	1		1	1						1					
922908-71-0	Vanguard S&P 500 Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	128,977.000	32,649,879		30,266,131	31,834,186	(1,568,055)			(1,568,055)		30,266,131		2,383,748	2,383,748	2,268	
921937-70-2	Vanguard Short Term Bond Index Fund - Adm		05/31/2018	VA, VASA - BUYS/SELLS	465,682.623	4,782,722		4,863,743	4,833,786	29,958			29,958		4,863,743		(81,021)	(81,021)		
922031-87-7	Vanguard Short-Term Investment-Grade Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	41,829.736	437,485		446,323	444,650	1,673			1,673		446,323		(8,838)	(8,838)		
922908-68-6	Vanguard Small Cap Index Fund		12/31/2018	VA, VASA - BUYS/SELLS	150,216.000	10,986,389		10,217,453	10,632,306	(414,853)			(414,853)		10,217,453		768,936	768,936	1,122	
922908-68-6	Vanguard Small Cap Index Fund Adm		12/28/2018	VA, VASA - BUYS/SELLS	388,680.161	29,119,297		24,397,770	27,510,782	(3,113,012)			(3,113,012)		24,397,770		4,721,527	4,721,527		
921937-60-3	Vanguard Total Bond Market Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	1,067,884.000	11,113,520		11,361,448	11,479,753	(118,305)			(118,305)		11,361,448		(247,928)	(247,928)		
921937-50-4	Vanguard Total Bond Market Index Fund - INST		12/28/2018	VA, VASA - BUYS/SELLS	414,044.898	4,302,049		4,471,685	4,450,983	20,702			20,702		4,471,685		(169,636)	(169,636)		
921937-60-3	Vanguard Total Bond Market Index Fund Adm		12/31/2018	VA, VASA - BUYS/SELLS	1,650,913.182	17,273,174		17,839,531	17,747,317	92,215			92,215		17,839,531		(566,358)	(566,358)		
921909-81-8	Vanguard Total International Stock Index Fund - Admiral		12/31/2018	VA, VASA - BUYS/SELLS	338,751.000	9,776,850		9,758,020	10,338,672	(580,652)			(580,652)		9,758,020		18,831	18,831	1,746	
921909-78-4	Vanguard Total Intl Stock Index Fund - INST		12/28/2018	VA, VASA - BUYS/SELLS	78,410.073	9,236,321		9,402,152	9,568,381	(166,229)			(166,229)		9,402,152		(165,831)	(165,831)		
921938-10-6	Vanguard Wellesley Income Fund		12/31/2018	VA, VASA - BUYS/SELLS	589.000	15,297		15,682	15,882	(201)			(201)		15,682		(385)	(385)		
921938-20-5	Vanguard Wellesley Income Fund - Adm		12/28/2018	VA, VASA - BUYS/SELLS	160,477.489	10,224,202		10,065,234	10,479,180	(413,946)			(413,946)		10,065,234		158,968	158,968		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
926464-23-1	Victory Established Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	193,039.000	7,848,320		6,961,212	7,833,505	(872,293)			(872,293)		6,961,212		887,108	887,108		
926464-37-1	Victory Established Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	183,076.000	7,368,296		6,474,786	7,339,532	(864,746)			(864,746)		6,474,786		893,510	893,510		
92647K-82-0	Victory Integrity Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	10,530.000	386,543		362,991	418,245	(55,254)			(55,254)		362,991		23,552	23,552		
92647K-79-6	Victory Integrity Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	19,039.000	711,303		658,844	737,585	(78,741)			(78,741)		658,844		52,459	52,459		
92647K-78-8	Victory Integrity Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	20,368.000	802,702		808,843	836,110	(27,267)			(27,267)		808,843		(6,141)	(6,141)		
92647K-82-0	Victory Integrity Small-Cap Value Fund		06/15/2018	VA, VASA - BUYS/SELLS	1,326.953	50,438		38,466	52,707	(14,241)			(14,241)		38,466		11,972	11,972		
92647K-77-0	Victory Integrity Small-Cap Value Fund Class Y		12/31/2018	VA, VASA - BUYS/SELLS	8,852.596	301,611		292,407	361,451	(69,045)			(69,045)		292,407		9,204	9,204		
92647K-87-9	Victory Munder Mid Cap Core Growth Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	41,167.000	1,424,011		1,597,489	1,419,431	178,058			178,058		1,597,489		(173,478)	(173,478)		
92647K-85-3	Victory Munder Mid Cap Core Growth Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	20,975.000	679,277		734,435	689,859	44,576			44,576		734,435		(55,158)	(55,158)		
92647K-84-6	Victory Munder Mid Cap Core Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	581.000	21,708		22,534	21,623	910			910		22,534		(825)	(825)		
92647K-83-8	Victory Munder Mid-Cap Core Growth Fund - Y		12/03/2018	VA, VASA - BUYS/SELLS	1.991	72		76	73	3			3		76		(4)	(4)		
926464-83-5	Victory Small Company Opportunity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	64,301.000	3,057,371		2,683,628	3,004,137	(320,509)			(320,509)		2,683,628		373,744	373,744		
926464-38-9	Victory Small Company Opportunity Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	69,757.000	3,084,180		2,808,126	3,067,924	(259,798)			(259,798)		2,808,126		276,055	276,055		
926464-23-1	Victory Sycamore Established Value Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	71,902.365	2,949,865		2,422,678	2,917,798	(495,120)			(495,120)		2,422,678		527,187	527,187		
92646A-83-1	Victory Sycamore Established Value Fund - Inst		12/26/2018	VA, VASA - BUYS/SELLS	13,736.991	567,007		482,342	557,584	(75,243)			(75,243)		482,342		84,666	84,666		
92646A-42-7	Victory Sycamore Established Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	72,779.000	2,906,720		2,763,552	2,955,549	(191,998)			(191,998)		2,763,552		143,169	143,169	197	
92646A-42-7	Victory Sycamore Established Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	4,195.628	178,394		166,734	170,384	(3,650)			(3,650)		166,734		11,660	11,660		
926464-37-1	Victory Sycamore Established Value Fund - Ret		12/03/2018	VA, VASA - BUYS/SELLS	176.411	6,892		6,319	7,072	(753)			(753)		6,319		573	573		
926464-83-5	Victory Sycamore Sm Company Opportunity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	87,350.117	4,212,147		3,197,866	4,080,997	(883,131)			(883,131)		3,197,866		1,014,280	1,014,280		
926464-38-9	Victory Sycamore Sm Company Opportunity Fund - R		12/28/2018	VA, VASA - BUYS/SELLS	98,295.693	4,408,036		3,401,804	4,323,045	(921,240)			(921,240)		3,401,804		1,006,232	1,006,232		
92647K-63-0	Victory Sycamore Sm Company Opportunity Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	3,840.738	185,698		167,648	180,745	(13,097)			(13,097)		167,648		18,050	18,050		
92837F-48-2	Virtus Ceredex Large Cap Value Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	2,386.000	38,697		37,938	39,158	(1,220)			(1,220)		37,938		759	759		
92837F-47-4	Virtus Ceredex Mid-Cap Value Equity Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	166,149.068	2,093,105		2,266,737	2,076,863	189,873			189,873		2,266,737		(173,632)	(173,632)		
92837F-45-8	Virtus Ceredex Mid-Cap Value Equity Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	203,798.286	2,593,855		2,456,381	2,580,086	(123,705)			(123,705)		2,456,381		137,475	137,475		
92837F-44-1	Virtus Ceredex Mid-Cap Value Equity Fund - IS		12/31/2018	VA, VASA - BUYS/SELLS	16,866.000	214,104		214,588	213,686	902			902		214,588		(484)	(484)		
92837F-52-4	Virtus RidgeWorth Large Cap Value Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	522,500.000	8,251,013		8,367,660	8,464,507	(96,847)			(96,847)		8,367,660		(116,647)	(116,647)		
92837F-47-4	Virtus RidgeWorth Mid Cap Value Equity Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	163,050.000	2,066,489		2,152,319	2,038,121	114,198			114,198		2,152,319		(85,830)	(85,830)		
92837F-80-5	Virtus RidgeWorth Total Return Bond Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	25,213.000	261,960		270,309	271,539	(1,231)			(1,231)		270,309		(8,349)	(8,349)		
92837F-88-8	Virtus RidgeWorth Total Return Bond Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	4,232.000	43,003		44,287	44,101	186			186		44,287		(1,284)	(1,284)		
92913K-59-5	Voya Real Estate Fund - Inst		12/31/2018	VA, VASA - BUYS/SELLS	1,937.669	31,194		41,412	32,650	8,762			8,762		41,412		(10,218)	(10,218)		
949921-10-0	WF Capital Growth Fund - A		12/06/2018	VA, VASA - BUYS/SELLS	230.020	4,153		3,192	3,816	(624)			(624)		3,192		961	961		
949915-63-1	WF Capital Growth Fund - Adm (3603)		12/26/2018	VA, VASA - BUYS/SELLS	9,125.262	93,504		188,358	164,711	23,647			23,647		188,358		(94,853)	(94,853)		
949921-50-6	WF Discovery Fund - A		12/19/2018	VA, VASA - BUYS/SELLS	50,234.969	1,785,555		1,616,196	1,636,153	(19,957)			(19,957)		1,616,196		169,359	169,359		
949915-35-9	WF Discovery Fund - Adm (3703)		12/21/2018	VA, VASA - BUYS/SELLS	102,845.535	3,567,633		3,462,678	3,456,638	6,039			6,039		3,462,678		104,956	104,956		
949917-35-5	WF Discovery Fund Inst		12/20/2018	VA, VASA - BUYS/SELLS	20,496.001	722,303		698,101	718,795	(20,694)			(20,694)		698,101		24,202	24,202		
949917-10-8	WF Internatl Value Fund - ADM		12/31/2018	VA, VASA - BUYS/SELLS	9,342.613	146,522		131,264	151,070	(19,806)			(19,806)		131,264		15,258	15,258		
949917-31-4	WF Internatl Value Fund - I		12/26/2018	VA, VASA - BUYS/SELLS	11,662.705	176,662		151,497	185,087	(33,590)			(33,590)		151,497		25,165	25,165		
949915-25-0	WF Intrinsic Small Cap Value - Adm (3705)		11/30/2018	VA, VASA - BUYS/SELLS	2,597.796	82,345		41,709	82,714	(41,004)			(41,004)		41,709		40,636	40,636		
949921-74-6	WF Intrns Sm CapValue Fund - A		12/03/2018	VA, VASA - BUYS/SELLS	1,069.638	35,111		30,731	33,426	(2,695)			(2,695)		30,731		4,380	4,380		
949921-30-8	WF Special Mid Cap Val Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	393,378.232	14,159,816		12,818,304	14,716,280	(1,897,976)			(1,897,976)		12,818,304		1,341,512	1,341,512		
949915-51-6	WF Special Mid Cap Val Fund - Adm (3704)		12/28/2018	VA, VASA - BUYS/SELLS	414,689.720	15,517,365		13,417,616	15,766,503	(2,348,888)			(2,348,888)		13,417,616		2,099,750	2,099,750		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
936793-79-3	Wasatch Core Growth Fund - INST		12/31/2018	VA, VASA - BUYS/SELLS	3,102.218	254,169		212,347	213,371	(1,024)			(1,024)		212,347		41,822	41,822		
94904P-60-9	Weitz Partners Value		12/28/2018	VA, VASA - BUYS/SELLS	39,149.831	1,210,144		1,187,466	1,231,654	(44,187)			(44,187)		1,187,466		22,677	22,677		
949915-44-1	Wells Fargo Advantage Common Stock Fund Class A		12/06/2018	InvestOne	3,744.728	87,962		83,712	86,054	(2,341)			(2,341)		83,714		4,248	4,248		
94985D-39-2	Wells Fargo Funds Asset Allocation Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	1,759.000	24,907		25,255	25,260	(5)			(5)		25,255		(348)	(348)		
94988V-87-8	Wells Fargo Funds Large Cap Core Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	6,375.000	127,860		110,153	125,836	(15,683)			(15,683)		110,153		17,708	17,708		
94988V-86-0	Wells Fargo Funds Large Cap Core Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	31,978.000	681,147		583,780	631,879	(48,099)			(48,099)		583,780		97,367	97,367		
949921-30-8	Wells Fargo Funds Special Mid Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	49,869.000	1,820,103		1,764,298	1,865,600	(101,301)			(101,301)		1,764,298		55,805	55,805		
94988V-85-2	Wells Fargo Funds Special Mid Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	25,219.000	918,313		954,462	957,582	(3,120)			(3,120)		954,462		(36,149)	(36,149)		
94987W-51-3	Wells Fargo Funds Special Mid Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	114,345.000	4,304,057		4,342,678	4,385,123	(42,445)			(42,445)		4,342,678		(38,620)	(38,620)		
94984B-43-9	Wells Fargo Funds Special Small Cap Value Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	21,163.000	726,321		721,986	737,734	(15,749)			(15,749)		721,986		4,335	4,335		
94988V-84-5	Wells Fargo Funds Special Small Cap Value Fund - R		12/31/2018	VA, VASA - BUYS/SELLS	8,490.000	298,791		295,875	300,624	(4,749)			(4,749)		295,875		2,915	2,915		
94988A-66-8	Wells Fargo Funds Special Small Cap Value Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	50,198.000	1,768,535		1,801,842	1,790,567	11,275			11,275		1,801,842		(33,307)	(33,307)		
949907-50-5	Wells Fargo Funds Stable Value Fund - C		12/31/2018	VA, VASA - BUYS/SELLS	72,137.000	3,858,039		3,817,263	3,800,920	16,342			16,342		3,817,263		40,776	40,776		
94984B-53-8	Wells Fargo Large Cap Core Fund - Admin		12/27/2018	VA, VASA - BUYS/SELLS	4,892.711	83,877		85,231	97,463	(12,232)			(12,232)		85,231		(1,354)	(1,354)		
949915-32-6	Wells Fargo Small Cap Value Fund - A		12/24/2018	VA, VASA - BUYS/SELLS	34,470.978	587,095		684,398	600,829	83,568			83,568		684,398		(97,303)	(97,303)		
94975P-57-9	Wells Fargo Small Cap Value Fund - Admin		12/27/2018	VA, VASA - BUYS/SELLS	24,290.108	396,217		453,818	453,982	(164)			(164)		453,818		(57,601)	(57,601)		
94988A-67-6	Wells Fargo Small Company Growth Fund - R6		12/31/2018	VA, VASA - BUYS/SELLS	2,880.900	171,570		115,870	153,494	(37,625)			(37,625)		115,870		55,700	55,700		
94988V-85-2	Wells Fargo Special Mid Cap Value Fund - R		12/03/2018	VA, VASA - BUYS/SELLS	608.982	23,196		23,275	23,123	152			152		23,275		(79)	(79)		
94984B-43-9	Wells Fargo Special Small Cap Value Fund - A		12/28/2018	VA, VASA - BUYS/SELLS	28,558.015	981,628		953,128	995,532	(42,405)			(42,405)		953,128		28,501	28,501		
94984B-39-7	Wells Fargo Special Small Cap Value Fund - Admin		12/27/2018	VA, VASA - BUYS/SELLS	53,795.024	2,009,620		1,840,020	1,918,331	(78,310)			(78,310)		1,840,020		169,599	169,599		
949907-76-0	Wells Fargo Stable Return (110bps) - T		12/31/2018	VA, VASA - BUYS/SELLS	501,468.577	5,799,977		5,691,985	5,771,608	(79,623)			(79,623)		5,691,985		107,992	107,992		
949907-78-6	Wells Fargo Stable Return (60bps) - R		12/27/2018	VA, VASA - BUYS/SELLS	2,884,704.200	35,182,044		34,272,615	34,984,106	(711,491)			(711,491)		34,272,615		909,429	909,429		
949907-74-5	Wells Fargo Stable Return (85bps) - S		12/26/2018	VA, VASA - BUYS/SELLS	782,366.476	9,296,697		9,004,052	9,239,202	(235,150)			(235,150)		9,004,052		292,645	292,645		
94975G-27-2	Wells Fargo Target Date 2010 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	1,181,884.708	12,641,887		15,023,238	12,894,362	2,128,876			2,128,876		15,023,238		(2,381,351)	(2,381,351)		
949915-20-1	Wells Fargo Target Date 2010 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	20,687.681	226,620		262,768	228,185	34,583			34,583		262,768		(36,148)	(36,148)		
94987W-62-0	Wells Fargo Target Date 2015 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	141,376.786	1,101,178		1,443,666	1,133,842	309,824			309,824		1,443,666		(342,488)	(342,488)		
94987W-64-6	Wells Fargo Target Date 2015 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	3,716,678.379	30,055,864		36,223,382	30,030,761	6,192,621			6,192,621		36,223,382		(6,167,519)	(6,167,519)		
94984B-20-7	Wells Fargo Target Date 2015 Fund - R6		12/18/2018	VA, VASA - BUYS/SELLS	494,535.067	3,937,628		4,826,110	3,990,898	835,212			835,212		4,826,110		(888,482)	(888,482)		
94975G-23-1	Wells Fargo Target Date 2020 Fund - A		12/18/2018	VA, VASA - BUYS/SELLS	3,168,470.536	39,679,405		45,742,056	40,366,315	5,375,742			5,375,742		45,742,056		(6,062,652)	(6,062,652)		
94987W-40-6	Wells Fargo Target Date 2020 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	603,673.258	7,973,059		9,110,556	7,896,046	1,214,510			1,214,510		9,110,556		(1,137,497)	(1,137,497)		
949915-30-0	Wells Fargo Target Date 2020 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	171,575.590	2,246,538		2,566,182	2,244,209	321,973			321,973		2,566,182		(319,643)	(319,643)		
94987W-61-2	Wells Fargo Target Date 2025 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	881,456.485	5,589,667		8,846,553	5,720,653	3,125,901			3,125,901		8,846,553		(3,256,887)	(3,256,887)		
94987W-50-5	Wells Fargo Target Date 2025 Fund - R4		12/19/2018	VA, VASA - BUYS/SELLS	3,969,897.356	26,379,223		36,909,275	25,923,430	10,985,845			10,985,845		36,909,275		(10,530,052)	(10,530,052)		
94984B-50-4	Wells Fargo Target Date 2025 Fund - R6		12/17/2018	VA, VASA - BUYS/SELLS	2,184,893.271	14,134,722		19,319,960	14,223,655	5,096,305			5,096,305		19,319,960		(5,185,238)	(5,185,238)		
94975G-18-1	Wells Fargo Target Date 2030 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	2,543,808.676	34,256,258		40,638,620	34,748,427	5,890,193			5,890,193		40,638,620		(6,382,361)	(6,382,361)		
94987W-60-4	Wells Fargo Target Date 2030 Fund - R4		12/03/2018	VA, VASA - BUYS/SELLS	1,719,769.283	24,535,599		27,979,923	23,973,584	4,006,339			4,006,339		27,979,923		(3,444,324)	(3,444,324)		
949915-40-9	Wells Fargo Target Date 2030 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	470,550.593	6,597,664		7,603,080	6,545,359	1,057,721			1,057,721		7,603,080		(1,005,416)	(1,005,416)		
94987W-59-6	Wells Fargo Target Date 2035 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	949,819.674	7,855,411		9,903,752	7,997,482	1,906,270			1,906,270		9,903,752		(2,048,341)	(2,048,341)		
94987W-63-8	Wells Fargo Target Date 2035 Fund - R4		12/20/2018	VA, VASA - BUYS/SELLS	3,911,352.867	33,857,580		41,501,513	33,011,818	8,489,695			8,489,695		41,501,513		(7,643,934)	(7,643,934)		
94984B-80-1	Wells Fargo Target Date 2035 Fund - R6		12/17/2018	VA, VASA - BUYS/SELLS	1,933,460.433	16,392,665		19,906,245	16,299,071	3,607,174			3,607,174		19,906,245		(3,513,580)	(3,513,580)		
94975G-14-0	Wells Fargo Target Date 2040 Fund - A		12/26/2018	VA, VASA - BUYS/SELLS	1,391,026.433	22,207,464		25,694,776	22,451,167	3,243,610			3,243,610		25,694,776		(3,487,312)	(3,487,312)		
94987W-70-3	Wells Fargo Target Date 2040 Fund - R4		08/31/2018	VA, VASA - BUYS/SELLS	1,017,111.648	17,439,517		19,153,885	16,914,567	2,239,318			2,239,318		19,153,885		(1,714,367)	(1,714,367)		
949915-50-8	Wells Fargo Target Date 2040 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	581,920.662	9,796,276		10,925,834	9,671,521	1,254,312			1,254,312		10,925,834		(1,129,557)	(1,129,557)		
94987W-58-8	Wells Fargo Target Date 2045 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	643,491.764	5,738,424		7,258,210	5,952,299	1,305,911			1,305,911		7,258,210		(1,519,786)	(1,519,786)		
94987W-80-2	Wells Fargo Target Date 2045 Fund - R4		12/31/2018	VA, VASA - BUYS/SELLS	1,392,029.838	13,311,142		15,844,707	12,945,877	2,898,829			2,898,829		15,844,707		(2,533,564)	(2,533,564)		
94984B-86-8	Wells Fargo Target Date 2045 Fund - R6		12/04/2018	VA, VASA - BUYS/SELLS	1,559,667.275	14,582,134		16,967,638	14,442,519	2,525,119			2,525,119		16,967,638		(2,385,503)	(2,385,503)		
94987W-86-9	Wells Fargo Target Date 2050 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	1,455,479.434	12,475,523		15,428,713	12,619,007	2,809,706			2,809,706		15,428,713		(2,953,190)	(2,953,190)		
94987W-88-5	Wells Fargo Target Date 2050 Fund - R4		08/31/2018	VA, VASA - BUYS/SELLS	764,864.135	6,874,860		7,920,385	6,669,615	1,250,770			1,250,770		7,920,385		(1,045,525)	(1,045,525)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94984B-83-5	Wells Fargo Target Date 2050 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	652,924.009	5,767,226		6,794,222	5,686,968	1,107,254			1,107,254		6,794,222		(1,026,996)	(1,026,996)		
94987W-57-0	Wells Fargo Target Date 2055 Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	19,421.757	244,866		253,315	248,987	4,328			4,328		253,315		(8,450)	(8,450)		
94987W-87-7	Wells Fargo Target Date 2055 Fund - R4		08/31/2018	VA, VASA - BUYS/SELLS	298,575.635	3,922,924		4,035,821	3,836,697	199,124			199,124		4,035,821		(112,896)	(112,896)		
949921-18-3	Wells Fargo Target Date 2055 Fund - R6		06/15/2018	VA, VASA - BUYS/SELLS	407,442.472	5,292,623		5,508,393	5,223,412	284,980			284,980		5,508,393		(215,770)	(215,770)		
94987W-33-1	Wells Fargo Target Date 2060 Fund - A		05/01/2018	VA, VASA - BUYS/SELLS	29,560.334	352,000		331,331	352,064	(20,733)			(20,733)		331,331		20,669	20,669		
94987W-27-3	Wells Fargo Target Date 2060 Fund - R4		05/07/2018	VA, VASA - BUYS/SELLS	257.669	3,114		3,038	3,128	(90)			(90)		3,038		77	77		
94975G-32-2	Wells Fargo Target Date Today Fund - A		12/31/2018	VA, VASA - BUYS/SELLS	539,313.080	4,802,211		5,809,570	4,929,322	880,248			880,248		5,809,570		(1,007,359)	(1,007,359)		
94987W-66-1	Wells Fargo Target Date Today Fund - R4		08/31/2018	VA, VASA - BUYS/SELLS	215,381.465	1,998,433		2,303,265	2,018,124	285,141			285,141		2,303,265		(304,832)	(304,832)		
949915-10-2	Wells Fargo Target Date Today Fund - R6		12/04/2018	VA, VASA - BUYS/SELLS	103,663.116	959,783		1,102,520	969,250	133,269			133,269		1,102,520		(142,736)	(142,736)		
957663-50-3	Western Asset Core Plus Bond Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	105,636.967	1,187,888		1,244,403	1,250,742	(6,338)			(6,338)		1,244,403		(56,515)	(56,515)		
093001-10-5	William Blair Growth Fund - N		12/27/2018	VA, VASA - BUYS/SELLS	381,119.879	4,353,230		4,935,931	3,914,101	1,021,830			1,021,830		4,935,931		(582,701)	(582,701)		
093001-48-5	William Blair Small Cap Growth Fund - I		12/31/2018	VA, VASA - BUYS/SELLS	39,725.465	1,240,378		1,060,771	1,176,271	(115,501)			(115,501)		1,060,770		179,607	179,607		
093001-47-7	William Blair Small Cap Growth Fund - N		12/31/2018	VA, VASA - BUYS/SELLS	96,114.673	2,871,484		2,447,873	2,582,601	(134,713)			(134,713)		2,447,870		423,621	423,621		
97182U-47-1	Wilmington Legg Mason Total Advantage 2020 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	39.000	377		384		384			384		384		(6)	(6)		
97182U-45-5	Wilmington Legg Mason Total Advantage 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	11,343.000	108,925		109,902		109,902			109,902		109,902		(977)	(977)		
97182U-43-0	Wilmington Legg Mason Total Advantage 2030 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	19.000	175		181		181			181		181		(6)	(6)		
97182U-41-4	Wilmington Legg Mason Total Advantage 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	3,524.000	33,509		33,575		33,575			33,575		33,575		(67)	(67)		
97182U-38-0	Wilmington Legg Mason Total Advantage 2040 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	5,139.000	46,838		48,493		48,493			48,493		48,493		(1,655)	(1,655)		
97182U-36-4	Wilmington Legg Mason Total Advantage 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	5,294.000	49,942		50,463		50,463			50,463		50,463		(521)	(521)		
97182U-34-9	Wilmington Legg Mason Total Advantage 2050 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	3,332.000	32,531		34,129		34,129			34,129		34,129		(1,597)	(1,597)		
97182U-32-3	Wilmington Legg Mason Total Advantage 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	736.000	6,881		6,920		6,920			6,920		6,920		(39)	(39)		
97182U-29-9	Wilmington Legg Mason Total Advantage 2060 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	6.000	59		63		63			63		63		(4)	(4)		
97182U-49-7	Wilmington Legg Mason Total Advantage Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	16,016.000	157,810		158,081		158,081			158,081		158,081		(271)	(271)		
97183H-62-8	Wilmington Trust Index Select Aggressive 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	184,981.000	2,002,039		2,023,055	2,029,239	(6,183)			(6,183)		2,023,055		(21,016)	(21,016)		
97183H-61-0	Wilmington Trust Index Select Aggressive 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	54,340.000	583,344		581,064	594,482	(13,418)			(13,418)		581,064		2,280	2,280		
97183H-59-4	Wilmington Trust Index Select Aggressive 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	193,480.000	2,211,584		2,140,682	2,194,062	(53,381)			(53,381)		2,140,682		70,902	70,902		
97183H-58-6	Wilmington Trust Index Select Aggressive 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	6,459.000	72,104		72,909	72,862	47			47		72,909		(805)	(805)		
97183H-57-8	Wilmington Trust Index Select Aggressive 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	115,036.000	1,322,465		1,274,363	1,312,557	(38,194)			(38,194)		1,274,363		48,101	48,101		
97183H-56-0	Wilmington Trust Index Select Aggressive 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	4,413.000	50,127		47,792	50,084	(2,292)			(2,292)		47,792		2,335	2,335		
97183H-55-2	Wilmington Trust Index Select Aggressive 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	31,859.000	364,018		352,571	363,826	(11,255)			(11,255)		352,571		11,447	11,447		
97183H-54-5	Wilmington Trust Index Select Aggressive 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	2,821.000	32,017		30,885	32,106	(1,221)			(1,221)		30,885		1,133	1,133		
97183H-64-4	Wilmington Trust Index Select Aggressive Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	151,731.000	1,642,736		1,617,532	1,629,591	(12,059)			(12,059)		1,617,532		25,204	25,204		
97183H-63-6	Wilmington Trust Index Select Aggressive Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	3,124.000	33,711		33,605	33,492	113			113		33,605		106	106		
97183H-39-6	Wilmington Trust Index Select Conservative 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	252,469.000	2,715,682		2,666,573	2,683,744	(17,171)			(17,171)		2,666,573		49,109	49,109		
97183H-38-8	Wilmington Trust Index Select Conservative 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	212,435.000	2,260,060		2,258,156	2,247,565	10,591			10,591		2,258,156		1,904	1,904		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97183H-37-0	Wilmington Trust Index Select Conservative 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	236,293.000	2,599,721		2,577,822	2,551,961	25,861			25,861		2,577,822		21,899	21,899		
97183H-36-2	Wilmington Trust Index Select Conservative 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	80,969.000	890,041		863,504	870,412	(6,909)			(6,909)		863,504		26,537	26,537		
97183H-35-4	Wilmington Trust Index Select Conservative 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	192,044.000	2,217,690		2,198,152	2,162,411	35,740			35,740		2,198,152		19,539	19,539		
97183H-34-7	Wilmington Trust Index Select Conservative 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	270.000	3,110		2,996	3,070	(73)			(73)		2,996		114	114		
97183H-33-9	Wilmington Trust Index Select Conservative 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	104,869.000	1,204,017		1,202,730	1,168,236	34,494			34,494		1,202,730		1,287	1,287		
97183H-32-1	Wilmington Trust Index Select Conservative 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	136.000	1,511		1,411	1,506	(95)			(95)		1,411		100	100		
97183H-42-0	Wilmington Trust Index Select Conservative Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	327,901.000	3,447,805		3,395,417	3,436,403	(40,986)			(40,986)		3,395,417		52,388	52,388		
97183H-41-2	Wilmington Trust Index Select Conservative Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	44,236.000	460,264		464,937	463,594	1,343			1,343		464,937		(4,673)	(4,673)		
97183H-51-1	Wilmington Trust Index Select Moderate 2025 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	2,764,878.000	30,273,252		29,865,953	30,275,416	(409,463)			(409,463)		29,865,953		407,299	407,299		
97183H-49-5	Wilmington Trust Index Select Moderate 2025 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	292,430.000	3,209,206		3,081,930	3,181,640	(99,710)			(99,710)		3,081,930		127,276	127,276		
97183H-47-9	Wilmington Trust Index Select Moderate 2035 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	113,635.000	1,278,860		1,242,776	1,263,625	(20,849)			(20,849)		1,242,776		36,084	36,084		
97183H-46-1	Wilmington Trust Index Select Moderate 2045 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	1,039,488.000	11,850,744		11,532,127	11,808,586	(276,459)			(276,459)		11,532,127		318,616	318,616		
97183H-44-6	Wilmington Trust Index Select Moderate 2055 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	513,863.000	5,927,663		5,756,037	5,837,478	(81,441)			(81,441)		5,756,037		171,626	171,626		
97183H-43-8	Wilmington Trust Index Select Moderate 2055 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	57,707.000	648,132		633,906	650,935	(17,029)			(17,029)		633,906		14,227	14,227		
97183H-53-7	Wilmington Trust Index Select Moderate Retirement CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	1,219,836.000	13,081,015		12,921,350	13,040,052	(118,701)			(118,701)		12,921,350		159,665	159,665		
97183H-52-9	Wilmington Trust Index Select Moderate Retirement CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	8,959.000	95,728		93,775	95,237	(1,462)			(1,462)		93,775		1,953	1,953		
97183H-48-7	Wilmington Trust Index Select tModerate 2035 CIT - I		12/31/2018	VA, VASA - BUYS/SELLS	1,690,566.000	18,963,019		18,386,087	18,900,523	(514,436)			(514,436)		18,386,087		576,932	576,932		
97183H-45-3	Wilmington Trust Index Select tModerate 2045 CIT - R		12/31/2018	VA, VASA - BUYS/SELLS	101,459.000	1,149,805		1,104,778	1,146,489	(41,712)			(41,712)		1,104,778		45,027	45,027		
97182T-59-9	flexPATH Index+ Aggressive 2025 Fund - I2		10/26/2018	VA, VASA - BUYS/SELLS	10,509.220	125,148		112,633	124,114	(11,481)			(11,481)		112,633		12,515	12,515		
97182T-39-1	flexPATH Index+ Aggressive 2035 Fund - I2		11/19/2018	VA, VASA - BUYS/SELLS	16,318.518	195,373		181,210	197,454	(16,244)			(16,244)		181,210		14,163	14,163		
97182T-19-3	flexPATH Index+ Aggressive 2045 Fund - I2		06/12/2018	VA, VASA - BUYS/SELLS	2,287.428	27,634		21,610	27,929	(6,320)			(6,320)		21,610		6,024	6,024		
97182P-53-0	flexPATH Index+ Aggressive 2055 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	6,367.190	77,669		71,805	77,807	(6,002)			(6,002)		71,805		5,865	5,865		
97182T-79-7	flexPATH Index+ Aggressive Retirement Fund - I2		03/13/2018	VA, VASA - BUYS/SELLS	6,359.093	72,748		70,841	72,494	(1,653)			(1,653)		70,841		1,907	1,907		
97182P-59-7	flexPATH Index+ Conservative 2045 Fund - I2		02/28/2018	VA, VASA - BUYS/SELLS	0.003															
97182T-66-4	flexPATH Index+ Conservative Retirement Fund - I2		03/13/2018	VA, VASA - BUYS/SELLS	14,835.537	163,381		161,127	163,488	(2,361)			(2,361)		161,127		2,255	2,255		
97182T-53-2	flexPATH Index+ Moderate 2025 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	330,057.278	3,836,428		3,175,541	3,815,462	(639,921)			(639,921)		3,175,541		660,887	660,887		
97182T-33-4	flexPATH Index+ Moderate 2035 Fund - I2		12/31/2018	VA, VASA - BUYS/SELLS	344,829.083	4,148,361		3,272,428	4,106,914	(834,486)			(834,486)		3,272,428		875,932	875,932		
97182T-13-6	flexPATH Index+ Moderate 2045 Fund - I2		12/26/2018	VA, VASA - BUYS/SELLS	169,716.637	2,085,433		1,600,428	2,065,451	(465,024)			(465,024)		1,600,428		485,005	485,005		
97182P-46-4	flexPATH Index+ Moderate 2055 Fund - I2		12/28/2018	VA, VASA - BUYS/SELLS	26,840.414	330,646		252,837	327,721	(74,885)			(74,885)		252,837		77,809	77,809		
97182T-73-0	flexPATH Index+ Moderate Retirement Fund - I2		12/31/2018	VA, VASA - BUYS/SELLS	249,819.561	2,804,582		2,416,609	2,802,975	(386,367)			(386,367)		2,416,609		387,974	387,974		
9299999. Subtotal - Common Stocks - Mutual Funds						14,362,286,047	XXX	13,310,398,141	14,589,548,290	(976,683,509)			(976,683,509)		13,314,994,364		1,047,291,716	1,047,291,716	9,963,132	XXX
9799997. Total - Common Stocks - Part 4						14,501,799,127	XXX	13,423,639,701	14,727,478,627	(1,001,325,078)			(1,001,325,078)	(119,282)	13,428,235,925	72,075	1,073,491,160	1,073,563,235	10,970,595	XXX
9799998. Total - Common Stocks - Part 5						983,318,469	XXX	993,250,366							993,250,365	(127)	(9,931,788)	(9,931,915)	174,072	XXX
9799999. Total - Common Stocks						15,485,117,596	XXX	14,416,890,067	14,727,478,627	(1,001,325,078)			(1,001,325,078)	(119,282)	14,421,486,291	71,948	1,063,559,371	1,063,631,319	11,144,667	XXX
9899999. Total - Preferred and Common Stocks						15,485,117,596	XXX	14,416,890,067	14,727,478,627	(1,001,325,078)			(1,001,325,078)	(119,282)	14,421,486,291	71,948	1,063,559,371	1,063,631,319	11,144,667	XXX
9999999 - Totals						36,491,735,910	XXX	35,726,732,129	25,317,865,270	(975,431,006)			(975,431,006)	52,671	35,731,328,354	(98,981)	756,102,187	756,003,206	329,129,290	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
35169A-AA-8	FRAGATA LEASING LLC 1.732% 09/18/24		05/02/2018	Chase Sec	10/31/2018	Transfer in Kind	1,266,379	1,214,204	1,211,715	1,214,204							(2,489)	(2,489)	13,587	2,803
35169A-AA-8	FRAGATA LEASING LLC 1.732% 09/18/24		05/02/2018	Chase Sec	09/18/2018	Redemption 100.0000	99,337	95,244	99,337	95,244							4,093	4,093	646	220
362910-UD-4	GNMA I POOL 635180 3.000% 03/15/47		09/17/2018	Salomon Brothers	11/14/2018	Morgan Stanley CO Incorporated	498,202	483,801	476,406	483,801							(7,395)	(7,395)	3,238	789
362910-UD-4	GNMA I POOL 635180 3.000% 03/15/47		09/17/2018	Salomon Brothers	11/01/2018	Paydown	1,798	1,746	1,798	1,746							52	52	7	3
3622A2-4Y-5	GNMA I POOL 784439 3.000% 02/15/45		03/08/2018	Salomon Brothers	12/01/2018	Paydown	22,641	22,306	22,641	22,307							334	334	272	36
36194U-MC-4	GNMA I POOL AU6655 4.500% 01/15/47		01/18/2018	Barclays Capital Inc	06/15/2018	JPMorgan Securities Inc	43,859	45,884	45,613	45,884							(271)	(271)	927	115
36194U-MC-4	GNMA I POOL AU6655 4.500% 01/15/47		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	285	299	285	298							(13)	(13)	3	1
36195C-BX-9	GNMA I POOL AV1854 3.500% 01/15/48		03/19/2018	Pershing LLC	10/19/2018	Various	20,223,239	20,352,794	19,849,078	20,352,794							(503,716)	(503,716)	455,283	39,323
36195C-BX-9	GNMA I POOL AV1854 3.500% 01/15/48		03/19/2018	Pershing LLC	10/01/2018	Paydown	216,290	217,676	216,290	217,676							(1,386)	(1,386)	2,523	421
36195E-PV-4	GNMA I POOL AV4036 4.500% 09/15/46		01/18/2018	Barclays Capital Inc	06/18/2018	Goldman Sachs	296,924	310,633	308,708	310,633							(1,925)	(1,925)	6,272	779
36195E-PV-4	GNMA I POOL AV4036 4.500% 09/15/46		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	2,293	2,398	2,293	2,399							(106)	(106)	27	6
36196K-CT-8	GNMA I POOL AX7282 4.500% 02/15/47		01/18/2018	Barclays Capital Inc	06/15/2018	JPMorgan Securities Inc	539,177	564,072	560,744	564,072							(3,328)	(3,328)	11,390	1,415
36196K-CT-8	GNMA I POOL AX7282 4.500% 02/15/47		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	57,721	60,386	57,721	60,386							(2,665)	(2,665)	400	152
3617BT-BB-7	GNMA I POOL BE0034 3.500% 12/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	182	182	182	183							(1)	(1)	1	
3617BY-SQ-5	GNMA I POOL BE5027 3.500% 12/15/47		03/16/2018	Credit Suisse Securities USA	10/12/2018	JPMorgan Securities Inc	56,428	56,797	55,653	56,797							(1,144)	(1,144)	1,245	104
3617BY-SQ-5	GNMA I POOL BE5027 3.500% 12/15/47		03/16/2018	Credit Suisse Securities USA	10/01/2018	Paydown	772	777	772	777							(5)	(5)	9	1
3617G2-V7-8	GNMA I POOL BE7838 3.500% 12/15/47		03/16/2018	Credit Suisse Securities USA	10/12/2018	JPMorgan Securities Inc	798,692	803,903	787,710	803,902							(16,192)	(16,192)	17,627	1,475
3617G2-V7-8	GNMA I POOL BE7838 3.500% 12/15/47		03/16/2018	Credit Suisse Securities USA	10/01/2018	Paydown	39,019	39,273	39,019	39,274							(255)	(255)	591	72
3617G7-G5-8	GNMA I POOL BF1120 3.500% 01/15/48		01/16/2018	Pershing LLC	10/19/2018	Various	22,190,655	22,909,251	21,779,182	22,909,251							(1,130,069)	(1,130,069)	629,117	36,676
3617G7-G5-8	GNMA I POOL BF1120 3.500% 01/15/48		01/16/2018	Pershing LLC	10/01/2018	Paydown	309,345	319,363	309,345	319,362							(10,017)	(10,017)	4,508	511
3617G7-K3-8	GNMA I POOL BF1214 3.500% 02/15/48		02/16/2018	Pershing LLC	10/19/2018	Various	17,929,785	18,103,480	17,597,298	18,103,480							(506,182)	(506,182)	456,026	34,863
3617G7-K3-8	GNMA I POOL BF1214 3.500% 02/15/48		02/16/2018	Pershing LLC	10/01/2018	Paydown	385,414	389,148	385,414	389,148							(3,734)	(3,734)	6,678	749
3617G7-L2-9	GNMA I POOL BF1245 3.500% 02/15/48		03/19/2018	Pershing LLC	10/19/2018	Various	18,194,313	18,310,870	17,857,040	18,310,870							(453,830)	(453,830)	409,675	35,378
3617G7-L2-9	GNMA I POOL BF1245 3.500% 02/15/48		03/19/2018	Pershing LLC	10/01/2018	Paydown	202,998	204,299	202,998	204,298							(1,300)	(1,300)	2,372	395
36182H-H7-4	GNMA II POOL AH1154 4.674% 10/20/65		03/23/2018	Transfer in Kind	11/01/2018	Paydown	15,247	16,301	15,247	16,301							(1,054)	(1,054)	363	48
36182H-H7-4	GNMA II POOL AH1154 4.674% 10/20/65		10/01/2018	Interest Capitalization	11/01/2018	Paydown	201	201	201	201									3	
36193D-K2-7	GNMA II POOL AR6613 4.414% 09/20/66		03/23/2018	Transfer in Kind	12/01/2018	Paydown	20,457	21,766	20,457	21,766							(1,309)	(1,309)	676	61
36193D-K2-7	GNMA II POOL AR6613 4.414% 09/20/66		11/01/2018	Interest Capitalization	12/01/2018	Paydown	609	609	609	609									10	
36194Q-P4-8	GNMA II POOL AU3143 4.608% 08/20/66		03/23/2018	Transfer in Kind	12/01/2018	Paydown	40,623	43,686	40,623	43,686							(3,063)	(3,063)	458	126
36194Q-P4-8	GNMA II POOL AU3143 4.608% 08/20/66		10/01/2018	Interest Capitalization	12/01/2018	Paydown	239	239	239	239									4	
36196J-FE-1	GNMA II POOL AX6465 3.500% 04/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	749	753	749	753							(4)	(4)	5	1
36196J-PK-6	GNMA II POOL AX6726 4.534% 12/20/66		03/23/2018	Transfer in Kind	06/01/2018	Paydown	11,202	12,042	11,202	12,042							(840)	(840)	127	34
36196J-PK-6	GNMA II POOL AX6726 4.534% 12/20/66		05/01/2018	Interest Capitalization	06/01/2018	Paydown	85	85	85	85										
36196J-P6-7	GNMA II POOL AX6745 4.612% 12/20/66		03/23/2018	Transfer in Kind	12/01/2018	Paydown	619,086	623,247	619,086	623,247							(4,161)	(4,161)	11,353	1,930
36196K-VS-9	GNMA II POOL AX7825 4.499% 12/20/66		03/23/2018	Transfer in Kind	09/01/2018	Paydown	772,396	831,900	772,396	831,901							(59,505)	(59,505)	14,965	2,361
36196K-VS-9	GNMA II POOL AX7825 4.499% 12/20/66		08/01/2018	Interest Capitalization	09/01/2018	Paydown	10,027	10,027	10,027	10,027									104	
36197A-ND-2	GNMA II POOL AY9388 3.500% 01/20/47		02/26/2018	Goldman Sachs	12/01/2018	Paydown	37,468	37,714	37,468	37,714							(246)	(246)	655	69
36197K-5G-3	GNMA II POOL AZ7147 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	157	158	157	158							(1)	(1)	1	
3617AN-3Q-7	GNMA II POOL BA9807 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	792	796	792	796							(4)	(4)	7	2
3617AQ-HV-4	GNMA II POOL BB0244 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	649	652	649	652							(3)	(3)	3	1
3617AQ-UG-2	GNMA II POOL BB0583 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	567	570	567	570							(3)	(3)	4	1
3617AQ-U5-6	GNMA II POOL BB0604 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	220	221	220	221							(1)	(1)	2	
3617AT-YC-1	GNMA II POOL BB3407 3.500% 07/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	692	696	692	695							(3)	(3)	4	1
3617AT-4T-7	GNMA II POOL BB3534 3.500% 08/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	315	316	315	317							(2)	(2)	2	1
3617AU-KA-7	GNMA II POOL BB3889 3.500% 11/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	1,473	1,480	1,473	1,480							(7)	(7)	7	3
3617B0-TG-0	GNMA II POOL BB8651 3.500% 08/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	669	672	669	672							(3)	(3)	3	1
3617B8-LV-8	GNMA II POOL BC4840 3.500% 09/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	727	730	727	731							(4)	(4)	7	1
3617BK-KL-4	GNMA II POOL BD3899 3.500% 01/20/48		01/12/2018	Wachovia Securities, LLC	12/07/2018	Various	51,696,875	53,328,558	51,219,186	53,328,559							(2,109,373)	(2,109,373)	1,724,467	105,548
3617BK-KL-4	GNMA II POOL BD3899 3.500% 01/20/48		01/12/2018	Wachovia Securities, LLC	12/01/2018	Paydown	2,299,737	2,372,322	2,299,737	2,372,322							(72,585)	(72,585)	40,131	4,695
3617BK-KP-5	GNMA II POOL BD3902 3.500% 01/20/48		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	1,197	1,203	1,197	1,203							(6)	(6)	6	2
3617BM-C5-4	GNMA II POOL BD5492 3.500% 11/20/47		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	606	609	606	609							(3)	(3)	4	1
3617BX-YZ-0	GNMA II POOL BE4328 3.500% 12/20/47		01/10/2018	Wachovia Securities, LLC	12/07/2018	Various	19,025,726	19,590,553	18,849,607	19,590,553							(740,946)	(740,946)	634,458	38,844
3617BX-YZ-0	GNMA II POOL BE4328 3.500% 12/20/47		01/10/2018	Wachovia Securities, LLC	12/01/2018	Paydown	1,066,626	1,098,291	1,066,626	1,098,291							(31,665)	(31,665)	22,888	2,178
3617G1-A7-3	GNMA II POOL BE6330 3.500% 01/20/48		07/16/2018	Bank of America Securities	12/01/2018	Paydown	918	921	918	920							(2)	(2)	8	2
3617G1-FA-1	GNMA II POOL BE6461 3.500% 01/20/48		01/11/2018	Wachovia Securities, LLC	12/07/2018	Wachovia Securities, LLC	23,009,152	23,735,379	22,762,185	23,735,379							(973,194)	(973,194)	765,611	46,977

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3617G1-FA-1	GNMA II POOL BE6461	3.500% 01/20/48		01/11/2018	Wachovia Securities, LLC	12/01/2018	Paydown	570,004	587,994	570,004	587,995							(17,991)	(17,991)	12,470	1,164
3617G1-F4-5	GNMA II POOL BE6487	3.500% 01/20/48		01/25/2018	Wachovia Securities, LLC	12/07/2018	Wachovia Securities, LLC	12,168,949	12,465,568	12,038,480	12,465,568							(427,088)	(427,088)	369,497	23,662
3617G1-F4-5	GNMA II POOL BE6487	3.500% 01/20/48		01/25/2018	Wachovia Securities, LLC	12/01/2018	Paydown	333,052	341,170	333,052	341,170							(8,118)	(8,118)	7,218	648
3617G1-HC-5	GNMA II POOL BE6527	3.500% 02/20/48		07/16/2018	Bank of America Securities	12/01/2018	Paydown	672	674	672	674							(2)	(2)	7	1
3617G7-G4-1	GNMA II POOL BF1119	3.500% 01/20/48		01/16/2018	Pershing LLC	12/07/2018	Wachovia Securities, LLC	34,559,158	35,675,581	34,153,723	35,675,580							(1,521,857)	(1,521,857)	1,152,718	57,119
3617G7-G4-1	GNMA II POOL BF1119	3.500% 01/20/48		01/16/2018	Pershing LLC	12/01/2018	Paydown	1,315,842	1,358,350	1,315,842	1,358,350							(42,508)	(42,508)	24,516	2,175
3617G7-MS-1	GNMA II POOL BF1269	3.500% 02/20/48		03/19/2018	Pershing LLC	12/07/2018	Wachovia Securities, LLC	17,817,702	17,931,847	17,608,481	17,931,847							(323,366)	(323,366)	490,256	34,646
3617G7-MS-1	GNMA II POOL BF1269	3.500% 02/20/48		03/19/2018	Pershing LLC	12/01/2018	Paydown	328,932	331,040	328,932	331,039							(2,107)	(2,107)	5,713	640
3617G7-MT-9	GNMA II POOL BF1270	4.000% 02/20/48		04/06/2018	Pershing LLC	12/07/2018	Wachovia Securities, LLC	19,129,113	19,759,776	19,387,784	19,759,775							(371,991)	(371,991)	536,876	19,129
3617G7-MT-9	GNMA II POOL BF1270	4.000% 02/20/48		04/06/2018	Pershing LLC	12/01/2018	Paydown	614,967	635,242	614,967	635,242							(20,275)	(20,275)	6,638	615
3617G8-N4-1	GNMA II POOL BF2211	3.500% 02/20/48		07/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	828	833	828	832							(4)	(4)	5	2
36179M-K7-4	GNMA II POOL MA0318	3.500% 08/20/42		03/01/2018	Various	09/04/2018	Goldman Sachs	276,925	280,552	278,894	280,552							(1,658)	(1,658)	5,378	507
36179M-K7-4	GNMA II POOL MA0318	3.500% 08/20/42		03/01/2018	Various	09/01/2018	Paydown	26,493	26,840	26,493	26,840							(347)	(347)	275	48
36179M-NH-9	GNMA II POOL MA0392	3.500% 09/20/42		02/02/2018	BNP Paribas Securities Corp	09/04/2018	Goldman Sachs	7,287	7,418	7,339	7,418							(79)	(79)	162	9
36179M-NH-9	GNMA II POOL MA0392	3.500% 09/20/42		02/02/2018	BNP Paribas Securities Corp	09/01/2018	Paydown	769	782	769	783							(14)	(14)	9	1
36179M-QP-8	GNMA II POOL MA0462	3.500% 10/20/42		02/02/2018	BNP Paribas Securities Corp	09/04/2018	Various	7,270	7,401	7,335	7,401							(66)	(66)	151	8
36179M-QP-8	GNMA II POOL MA0462	3.500% 10/20/42		02/02/2018	BNP Paribas Securities Corp	09/01/2018	Paydown	722	735	722	735							(13)	(13)	8	1
36179M-SX-9	GNMA II POOL MA0534	3.500% 11/20/42		02/02/2018	BNP Paribas Securities Corp	09/04/2018	Goldman Sachs	7,131	7,259	7,182	7,260							(78)	(78)	159	8
36179M-SX-9	GNMA II POOL MA0534	3.500% 11/20/42		02/02/2018	BNP Paribas Securities Corp	09/01/2018	Paydown	724	738	724	737							(13)	(13)	9	1
36179M-VS-6	GNMA II POOL MA0625	3.500% 12/20/42		03/01/2018	Goldman Sachs	09/04/2018	Goldman Sachs	91,290	92,474	91,939	92,474							(535)	(535)	1,766	169
36179M-VS-6	GNMA II POOL MA0625	3.500% 12/20/42		03/01/2018	Goldman Sachs	09/01/2018	Paydown	7,744	7,845	7,744	7,844							(100)	(100)	80	14
36179M-X4-7	GNMA II POOL MA0699	3.500% 01/20/43		03/01/2018	Various	09/04/2018	Goldman Sachs	2,132,223	2,169,243	2,147,382	2,169,243							(21,861)	(21,861)	46,675	2,674
36179M-X4-7	GNMA II POOL MA0699	3.500% 01/20/43		03/01/2018	Various	09/01/2018	Paydown	205,134	208,712	205,134	208,712							(3,578)	(3,578)	2,441	255
36179N-BB-3	GNMA II POOL MA0934	3.500% 04/20/43		03/01/2018	Goldman Sachs	12/01/2018	Paydown	70,398	71,310	70,398	71,311							(913)	(913)	994	130
36179N-DR-6	GNMA II POOL MA1012	3.500% 05/20/43		03/01/2018	Goldman Sachs	12/01/2018	Paydown	34,524	34,972	34,524	34,972							(448)	(448)	478	64
36179N-2J-6	GNMA II POOL MA1677	3.500% 02/20/44		01/30/2018	Credit Suisse Securities USA	12/01/2018	Paydown	291,854	298,010	291,854	298,010							(6,156)	(6,156)	4,585	567
36179R-BW-8	GNMA II POOL MA2753	3.000% 04/20/45		02/28/2018	Goldman Sachs	12/01/2018	Paydown	144,875	142,022	144,875	142,023							2,852	2,852	1,707	229
36179R-D7-1	GNMA II POOL MA2826	3.500% 05/20/45		04/11/2018	Goldman Sachs	04/24/2018	Goldman Sachs	511,560	518,095	511,600	518,094							(6,494)	(6,494)	1,194	945
36179R-D7-1	GNMA II POOL MA2826	3.500% 05/20/45		04/24/2018	Goldman Sachs	12/01/2018	Paydown	63,774	63,774	63,774	63,774									777	155
36179R-F8-7	GNMA II POOL MA2891	3.000% 06/20/45		07/06/2018	Bank of America Securities	12/01/2018	Paydown	230,179	226,258	230,179	226,259							3,920	3,920	1,611	345
36179R-F9-5	GNMA II POOL MA2892	3.500% 06/20/45		11/08/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	36,371	35,740	36,371	35,740							631	631	106	64
36179R-QZ-5	GNMA II POOL MA3172	3.000% 10/20/45		02/28/2018	Goldman Sachs	12/01/2018	Paydown	46,951	46,042	46,951	46,041							910	910	554	74
36179R-4E-6	GNMA II POOL MA3521	3.500% 03/20/46		11/08/2018	Various	12/01/2018	Paydown	511,908	515,352	511,908	515,352							(3,444)	(3,444)	6,767	914
36179R-7H-6	GNMA II POOL MA3596	3.000% 04/20/46		03/20/2018	Various	12/01/2018	Paydown	433,074	426,969	433,074	426,969							6,105	6,105	5,218	688
36179R-7J-2	GNMA II POOL MA3597	3.500% 04/20/46		04/06/2018	Various	12/01/2018	Paydown	1,240,673	1,248,288	1,240,673	1,248,288							(7,615)	(7,615)	15,532	2,171
36179S-B7-1	GNMA II POOL MA3662	3.000% 05/20/46		03/08/2018	Salomon Brothers	12/01/2018	Paydown	2,693	2,638	2,693	2,637							56	56	32	4
36179S-B8-9	GNMA II POOL MA3663	3.500% 05/20/46		04/16/2018	Various	12/01/2018	Paydown	166,364	167,896	166,364	167,896							(1,532)	(1,532)	2,141	294
36179S-EG-8	GNMA II POOL MA3735	3.000% 06/20/46		03/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	110,341	108,238	110,341	108,238							2,103	2,103	1,338	175
36179S-EH-6	GNMA II POOL MA3736	3.500% 06/20/46		03/19/2018	Various	12/01/2018	Paydown	732,120	736,855	732,120	736,855							(4,735)	(4,735)	9,606	1,295
36179S-GK-7	GNMA II POOL MA3802	3.000% 07/20/46		07/19/2018	Various	12/01/2018	Paydown	140,764	138,125	140,764	138,124							2,640	2,640	1,378	220
36179S-GL-5	GNMA II POOL MA3803	3.500% 07/20/46		04/13/2018	Wells Fargo Securities	12/01/2018	Paydown	51,603	52,030	51,603	52,030							(427)	(427)	662	90
36179S-JS-7	GNMA II POOL MA3873	3.000% 08/20/46		03/07/2018	Various	12/01/2018	Paydown	33,269	32,515	33,269	32,515							754	754	408	53
36179S-LR-6	GNMA II POOL MA3936	3.000% 09/20/46		04/16/2018	Various	12/01/2018	Paydown	420,789	412,804	420,789	412,804							7,985	7,985	4,757	639
36179S-LS-4	GNMA II POOL MA3937	3.500% 09/20/46		11/08/2018	Various	12/01/2018	Paydown	9,711	9,813	9,711	9,813							(102)	(102)	123	17
36179S-NU-7	GNMA II POOL MA4003	3.000% 10/20/46		07/27/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	58,506	57,141	58,506	57,142							1,364	1,364	355	98
36179S-QV-2	GNMA II POOL MA4068	3.000% 11/20/46		03/21/2018	Goldman Sachs	12/01/2018	Paydown	6,174	6,031	6,174	6,031							143	143	68	9
36179S-SP-3	GNMA II POOL MA4126	3.000% 12/20/46		07/27/2018	Various	12/01/2018	Paydown	88,031	85,965	88,031	85,965							2,066	2,066	562	146
36179S-UU-9	GNMA II POOL MA4195	3.000% 01/20/47		03/21/2018	Wells Fargo Securities	12/07/2018	Salomon Brothers	78,274	76,439	76,020	76,439							(419)	(419)	1,644	117
36179S-UU-9	GNMA II POOL MA4195	3.000% 01/20/47		03/21/2018	Wells Fargo Securities	12/01/2018	Paydown	7,164	6,996	7,164	6,996							168	168	80	11
36179S-YR-2	GNMA II POOL MA4320	3.000% 03/20/47		03/16/2018	Credit Suisse Securities USA	12/07/2018	Various	415,918	408,282	404,126	408,282							(4,156)	(4,156)	9,890	659
36179S-YR-2	GNMA II POOL MA4320	3.000% 03/20/47		03/16/2018	Credit Suisse Securities USA	12/01/2018	Paydown	40,990	40,237	40,990	40,237							753	753	495	65
36179S-YU-5	GNMA II POOL MA4323	4.500% 03/20/47		07/12/2018	Credit Suisse Securities USA	12/01/2018	Paydown	20,803	21,655	20,803	21,655							(852)	(852)	223	47
36179S-2N-6	GNMA II POOL MA4381	3.000% 04/20/47		03/21/2018	Various	12/07/2018	Various	120,157	117,469	116,717	117,468							(751)	(751)	2,655	184
36179S-2N-6	GNMA II POOL MA4381	3.000% 04/20/47		03/21/2018	Various	12/01/2018	Paydown	10,697	10,458	10,697	10,458							239	239	121	16

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179S-2R-7	GNMA II POOL MA4384 4.500% 04/20/47		06/04/2018	Salomon Brothers	12/01/2018	Paydown	280,305	292,360	280,305	292,360							(12,055)	(12,055)	3,469	666
36179S-5N-3	GNMA II POOL MA4453 4.500% 05/20/47		07/12/2018	Credit Suisse Securities USA	12/01/2018	Paydown	450,564	469,009	450,564	469,009							(18,445)	(18,445)	4,971	1,014
36179T-AJ-4	GNMA II POOL MA4509 3.000% 06/20/47		03/08/2018	JPMorgan Securities Inc	12/07/2018	Various	45,756	44,683	44,447	44,683							(236)	(236)	1,087	72
36179T-AJ-4	GNMA II POOL MA4509 3.000% 06/20/47		03/08/2018	JPMorgan Securities Inc	12/01/2018	Paydown	4,016	3,922	4,016	3,922							94	94	48	6
36179T-AL-9	GNMA II POOL MA4511M 4.000% 06/20/47		01/18/2018	Various	10/01/2018	Salomon Brothers	16,763,523	17,420,141	17,383,799	17,420,141							(36,342)	(36,342)	85,319	38,919
36179T-AL-9	GNMA II POOL MA4511M 4.000% 06/20/47		01/17/2018	Mizuho Securities USA/Fixed I	10/01/2018	Paydown	237,967	247,188	237,967	247,188							(9,221)	(9,221)	2,909	529
36179T-CW-3	GNMA II POOL MA4585 3.000% 07/20/47		03/07/2018	Credit Suisse Securities USA	12/07/2018	Various	195,525	190,790	189,954	190,790							(836)	(836)	4,653	310
36179T-CW-3	GNMA II POOL MA4585 3.000% 07/20/47		03/07/2018	Credit Suisse Securities USA	12/01/2018	Paydown	16,255	15,861	16,255	15,861							394	394	203	26
36179T-CY-9	GNMA II POOL MA4587 4.000% 07/20/47		01/10/2018	Various	01/23/2018	Various	3,894,110	4,058,394	4,037,952	4,058,393							(20,441)	(20,441)	8,659	9,086
36179T-CY-9	GNMA II POOL MA4587 4.000% 07/20/47		01/10/2018	Various	02/01/2018	Paydown	105,890	110,356	105,890	110,356							(4,466)	(4,466)	13,160	247
36179T-EZ-4	GNMA II POOL MA4652 3.500% 08/20/47		04/17/2018	BNP Paribas Securities Corp	05/17/2018	Various	1,983,775	1,997,724	1,986,590	1,997,724							(11,134)	(11,134)	9,451	3,568
36179T-EZ-4	GNMA II POOL MA4652 3.500% 08/20/47		04/17/2018	BNP Paribas Securities Corp	05/01/2018	Paydown	16,212	16,325	16,212	16,325							(113)	(113)	47	29
36179T-E2-7	GNMA II POOL MA4653 4.000% 08/20/47		03/13/2018	Various	04/20/2018	JPMorgan Securities Inc	22,311,818	23,062,573	22,945,257	23,062,572							(117,315)	(117,315)	136,201	47,526
36179T-E2-7	GNMA II POOL MA4653 4.000% 08/20/47		03/13/2018	Various	04/01/2018	Paydown	688,291	711,837	688,291	711,836							(23,545)	(23,545)	2,635	1,474
36179T-G5-8	GNMA II POOL MA4720 4.000% 09/20/47		02/16/2018	Various	04/17/2018	Various	2,909,069	3,008,754	2,993,478	3,008,754							(15,276)	(15,276)	18,660	6,246
36179T-G5-8	GNMA II POOL MA4720 4.000% 09/20/47		02/16/2018	Various	04/01/2018	Paydown	61,293	63,447	61,293	63,447							(2,154)	(2,154)	259	132
36179T-LR-4	GNMA II POOL MA4836 3.000% 11/20/47		03/16/2018	Various	06/18/2018	Various	83,753,352	82,442,707	81,778,037	82,442,707							(664,670)	(664,670)	396,425	140,640
36179T-LR-4	GNMA II POOL MA4836 3.000% 11/20/47		03/16/2018	Various	06/01/2018	Paydown	381,241	376,029	381,241	376,029							5,212	5,212	1,313	641
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		03/15/2018	Credit Suisse Securities USA	05/16/2018	JPMorgan Securities Inc	451,074	454,563	448,678	454,563							(5,885)	(5,885)	3,508	833
36179T-LS-2	GNMA II POOL MA4837 3.500% 11/20/47		03/15/2018	Credit Suisse Securities USA	05/01/2018	Paydown	3,989	4,020	3,989	4,020							(31)	(31)	18	7
36179T-NQ-4	GNMA II POOL MA4899 3.000% 12/20/47		03/16/2018	Various	06/08/2018	Various	27,342,814	27,430,935	26,834,093	27,430,935							(596,842)	(596,842)	103,730	35,924
36179T-NQ-4	GNMA II POOL MA4899 3.000% 12/20/47		03/16/2018	Various	06/01/2018	Paydown	100,086	99,993	100,086	99,993							93	93	14,303	132
36179T-NR-2	GNMA II POOL MA4900 3.500% 12/20/47		04/16/2018	Morgan Stanley CO Incorporated	05/16/2018	JPMorgan Securities Inc	152,474	153,665	151,664	153,665							(2,001)	(2,001)	741	267
36179T-NR-2	GNMA II POOL MA4900 3.500% 12/20/47		04/16/2018	Morgan Stanley CO Incorporated	05/01/2018	Paydown	642	647	642	647							(5)	(5)	2	1
36179T-NT-8	GNMA II POOL MA4902 4.500% 12/20/47		07/09/2018	Salomon Brothers	07/17/2018	Bank of America Securities	1,000,000	1,040,469	1,041,407	1,040,469							938	938	2,250	2,250
36179T-QN-8	GNMA II POOL MA4961 3.000% 01/20/48		02/13/2018	Various	03/20/2018	Various	51,536,169	51,030,020	50,359,322	51,030,020							(670,698)	(670,698)	264,768	87,777
36179T-QN-8	GNMA II POOL MA4961 3.000% 01/20/48		02/13/2018	Various	03/01/2018	Paydown	163,813	162,830	163,813	162,830							983	983	537	281
36179T-QP-3	GNMA II POOL MA4962 3.500% 01/20/48		04/16/2018	Various	05/17/2018	Various	1,176,530	1,185,757	1,169,774	1,185,758							(15,984)	(15,984)	7,698	2,125
36179T-QP-3	GNMA II POOL MA4962 3.500% 01/20/48		04/16/2018	Various	05/01/2018	Paydown	6,298	6,347	6,298	6,347							(49)	(49)	25	11
36179T-SF-3	GNMA II POOL MA5018 3.000% 02/20/48		03/20/2018	Various	06/18/2018	Various	32,216,588	31,556,466	31,445,374	31,556,467							(111,093)	(111,093)	269,840	51,009
36179T-SF-3	GNMA II POOL MA5018 3.000% 02/20/48		03/20/2018	Various	06/01/2018	Paydown	285,383	279,540	285,383	279,540							5,843	5,843	1,513	452
36179T-SG-1	GNMA II POOL MA5019 3.500% 02/20/48		03/14/2018	JPMorgan Securities Inc	05/16/2018	JPMorgan Securities Inc	30,148,577	30,377,046	29,988,412	30,377,046							(388,634)	(388,634)	234,489	55,691
36179T-SG-1	GNMA II POOL MA5019 3.500% 02/20/48		03/14/2018	JPMorgan Securities Inc	05/01/2018	Paydown	168,620	169,898	168,620	169,898							(1,278)	(1,278)	757	312
36179T-SJ-5	GNMA II POOL MA5021 4.500% 02/20/48		07/17/2018	Bank of America Securities	09/18/2018	JPMorgan Securities Inc	4,910,494	5,106,914	5,082,361	5,106,913							(24,552)	(24,552)	30,077	12,276
36179T-SJ-5	GNMA II POOL MA5021 4.500% 02/20/48		07/17/2018	Bank of America Securities	09/01/2018	Paydown	89,503	93,083	89,503	93,083							(3,580)	(3,580)	336	224
36179T-T9-6	GNMA II POOL MA5076 3.000% 03/20/48		05/15/2018	Various	06/18/2018	Barclays Capital Inc	317,263	308,765	309,586	308,765							821	821	1,593	509
36179T-T9-6	GNMA II POOL MA5076 3.000% 03/20/48		05/15/2018	Various	06/01/2018	Paydown	1,413	1,378	1,413	1,378							35	35	5	2
36179T-UA-1	GNMA II POOL MA5077 3.500% 03/20/48		03/15/2018	Credit Suisse Securities USA	05/16/2018	JPMorgan Securities Inc	24,421,515	24,610,401	24,291,776	24,610,401							(318,625)	(318,625)	189,945	45,112
36179T-UA-1	GNMA II POOL MA5077 3.500% 03/20/48		03/15/2018	Credit Suisse Securities USA	05/01/2018	Paydown	123,421	124,375	123,421	124,376							(955)	(955)	561	228
36179T-UC-7	GNMA II POOL MA5079 4.500% 03/20/48		09/18/2018	Various	09/18/2018	Various	20,009,095	20,823,160	20,821,733	20,823,160							(1,427)	(1,427)	109,808	53,652
36179T-UC-7	GNMA II POOL MA5079 4.500% 03/20/48		07/20/2018	Various	09/01/2018	Paydown	108,601	113,090	108,601	113,091							(4,490)	(4,490)	407	296
36179T-V7-7	GNMA II POOL MA5138 4.500% 04/20/48		04/11/2018	Various	04/23/2018	JPMorgan Securities Inc	11,000,000	11,487,031	11,447,305	11,487,032							(39,727)	(39,727)	34,375	24,750
36179T-V8-5	GNMA II POOL MA5139 5.000% 04/20/48		12/04/2018	Credit Suisse Securities USA	12/04/2018	Pershing LLC	1,999,999	2,085,624	2,086,562	2,085,624							938	938	5,000	5,000
36179T-XV-2	GNMA II POOL MA5192 4.000% 05/20/48		07/20/2018	Morgan Stanley CO Incorporated	11/07/2018	Wachovia Capital Markets	1,358,786	1,394,189	1,366,854	1,394,189							(27,335)	(27,335)	19,929	3,321
36179T-XV-2	GNMA II POOL MA5192 4.000% 05/20/48		07/20/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	24,576	25,216	24,576	25,216							(640)	(640)	216	60
36179T-XW-0	GNMA II POOL MA5193 4.500% 05/20/48		07/25/2018	Various	08/17/2018	Bank of America Securities	1,999,901	2,078,022	2,081,459	2,078,022							3,437	3,437	5,000	5,000
36179T-XX-8	GNMA II POOL MA5194 5.000% 05/20/48		05/31/2018	Various	11/08/2018	Morgan Stanley CO Incorporated	1,967,922	2,068,495	2,045,640	2,068,495							(22,855)	(22,855)	49,262	3,323
36179T-XX-8	GNMA II POOL MA5194 5.000% 05/20/48		05/31/2018	Various	11/01/2018	Paydown	70,267	73,852	70,267	73,851							(3,584)	(3,584)	1,152	122
36179T-Z6-5	GNMA II POOL MA5265 4.500% 06/20/48		10/11/2018	Various	12/12/2018	Various	32,623,193	33,742,140	33,720,038	33,742,140							(22,102)	(22,102)	432,460	75,964
36179T-Z6-5	GNMA II POOL MA5265 4.500% 06/20/48		10/11/2018	Various	12/01/2018	Paydown	435,880	451,489	435,880	451,489							(15,609)	(15,609)	3,715	1,036
36179T-Z7-3	GNMA II POOL MA5266 5.000% 06/20/48		06/07/2018	DAIWA Securities America Inc	11/28/2018	Morgan Stanley CO Incorporated	2,431,287	2,561,589	2,530,248	2,561,589							(31,341)	(31,341)	56,730	6,416

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179T-Z7-3	GNMA II POOL MA5266 5.000% 06/20/48		06/07/2018	DAIWA Securities America Inc	12/01/2018	Paydown	68,713	72,396	68,713	72,396							(3,683)	(3,683)	11,325	181
36179T-4Q-5	GNMA II POOL MA5331 4.500% 07/20/48		09/17/2018	Various	12/14/2018	Various	58,255,544	60,521,150	60,202,057	60,521,150							(319,093)	(319,093)	857,361	143,187
36179T-4Q-5	GNMA II POOL MA5331 4.500% 07/20/48		09/17/2018	Various	12/01/2018	Paydown	754,668	783,699	754,668	783,699							(29,031)	(29,031)	6,754	1,841
36179T-4R-3	GNMA II POOL MA5332 5.000% 07/20/48		07/31/2018	Various	11/28/2018	Morgan Stanley CO Incorporated	12,812,607	13,473,037	13,334,121	13,473,038							(138,917)	(138,917)	238,432	27,984
36179T-4R-3	GNMA II POOL MA5332 5.000% 07/20/48		07/31/2018	Various	12/01/2018	Paydown	257,815	271,099	257,815	271,099							(13,284)	(13,284)	56,596	583
36179T-7L-3	GNMA II POOL MA5399 4.500% 08/20/48		10/16/2018	Various	12/12/2018	Various	13,914,179	14,363,703	14,323,709	14,363,703							(39,994)	(39,994)	64,173	32,411
36179T-7L-3	GNMA II POOL MA5399 4.500% 08/20/48		10/16/2018	Various	12/01/2018	Paydown	209,770	216,971	209,770	216,971							(7,201)	(7,201)	1,512	499
36179U-CA-8	GNMA II POOL MA5465 3.500% 09/20/48		09/24/2018	JPMorgan Securities Inc	12/01/2018	Paydown	4,758	4,723	4,758	4,723							35	35	29	12
36179U-CC-4	GNMA II POOL MA5467 4.500% 09/20/48		10/10/2018	Credit Suisse Securities USA	12/01/2018	Paydown	1,195	1,227	1,195	1,227							(32)	(32)	4	3
36179U-CD-2	GNMA II POOL MA5468 5.000% 09/20/48		12/04/2018	Various	12/14/2018	Mizuho Securities USA/Fixed I	2,204,138	2,301,430	2,301,688	2,301,430							258	258	5,510	5,510
36179U-D9-0	GNMA II POOL MA5528 4.000% 10/20/48		10/23/2018	Various	12/01/2018	Paydown	6,525	6,584	6,525	6,583							(58)	(58)	34	14
36179U-EA-6	GNMA II POOL MA5529 4.500% 10/20/48		10/26/2018	Barclays Capital Inc	12/12/2018	Morgan Stanley CO Incorporated	2,689,565	2,768,046	2,778,657	2,768,046							10,611	10,611	26,223	9,750
36179U-EA-6	GNMA II POOL MA5529 4.500% 10/20/48		11/14/2018	Various	12/01/2018	Paydown	32,167	33,037	32,167	33,037							(870)	(870)	141	87
36179U-EB-4	GNMA II POOL MA5530 5.000% 10/20/48		10/11/2018	Salomon Brothers	12/01/2018	Paydown	26,342	27,499	26,342	27,499							(1,157)	(1,157)	177	62
36179U-GD-8	GNMA II POOL MA5596 4.500% 11/20/48		11/14/2018	Various	12/01/2018	Paydown	27,495	28,195	27,495	28,195							(700)	(700)	103	62
36179U-GE-6	GNMA II POOL MA5597 5.000% 11/20/48		10/10/2018	Bank of America Securities	12/01/2018	Paydown	16,243	16,913	16,243	16,913							(670)	(670)	68	41
3622A2-YK-2	GNMA POOL 784314 3.500% 05/20/43		06/05/2018	Wachovia Securities, LLC	12/07/2018	Various	10,197,713	10,257,465	10,085,337	10,257,465							(172,128)	(172,128)	191,761	5,949
3622A2-YK-2	GNMA POOL 784314 3.500% 05/20/43		06/05/2018	Wachovia Securities, LLC	12/01/2018	Paydown	382,600	384,841	382,600	384,842							(2,242)	(2,242)	2,672	223
3622A2-ZK-1	GNMA POOL 784346 3.500% 07/20/47		02/26/2018	Goldman Sachs	12/01/2018	Paydown	30,935	31,148	30,935	31,148							(213)	(213)	461	57
3622A2-4S-8	GNMA POOL 784433 3.500% 02/20/48		07/16/2018	Bank of America Securities	12/01/2018	Paydown	4,171	4,181	4,171	4,181							(10)	(10)	31	8
3622A2-5E-8	GNMA POOL 784445 3.500% 02/20/48		07/16/2018	Bank of America Securities	12/01/2018	Paydown	3,774	3,786	3,774	3,786							(12)	(12)	24	7
3620E0-GC-4	GNMA POOL 894141 2.889% 11/20/60		07/01/2018	Interest Capitalization	12/01/2018	Paydown	139	139	139	139									1	
36178S-TX-6	GNMA POOL AB5966 4.500% 09/15/45		01/18/2018	Barclays Capital Inc	06/15/2018	JPMorgan Securities Inc	482,347	504,617	501,640	504,617							(2,977)	(2,977)	10,190	1,266
36178S-TX-6	GNMA POOL AB5966 4.500% 09/15/45		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	67,999	71,139	67,999	71,139							(3,140)	(3,140)	540	179
36196B-SU-8	GNMA POOL AX0531 4.500% 11/15/46		01/18/2018	Barclays Capital Inc	12/01/2018	Paydown	3,768	3,942	3,768	3,942							(174)	(174)	85	10
36196M-K9-9	GNMA POOL AX9320 4.500% 12/15/46		01/18/2018	Barclays Capital Inc	12/01/2018	Paydown	188,337	197,033	188,337	197,033							(8,696)	(8,696)	5,666	494
36196M-SX-8	GNMA POOL AX9534 4.500% 01/15/47		01/18/2018	Barclays Capital Inc	06/18/2018	Goldman Sachs	103,130	107,892	107,223	107,892							(669)	(669)	2,179	271
36196M-SX-8	GNMA POOL AX9534 4.500% 01/15/47		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	756	791	756	791							(35)	(35)	9	2
36196S-XX-9	GNMA POOL AY3394 4.500% 02/15/47		01/18/2018	Credit Suisse Securities USA	06/15/2018	JPMorgan Securities Inc	740,128	774,359	769,733	774,359							(4,626)	(4,626)	15,635	1,943
36196S-XX-9	GNMA POOL AY3394 4.500% 02/15/47		01/18/2018	Credit Suisse Securities USA	06/01/2018	Paydown	129,921	135,930	129,921	135,930							(6,009)	(6,009)	1,175	341
36196S-X9-2	GNMA POOL AY3404 4.500% 02/15/47		01/18/2018	Barclays Capital Inc	06/15/2018	JPMorgan Securities Inc	328,547	343,717	341,689	343,717							(2,028)	(2,028)	6,941	862
36196S-X9-2	GNMA POOL AY3404 4.500% 02/15/47		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	33,790	35,350	33,790	35,350							(1,560)	(1,560)	288	89
3617AD-BF-4	GNMA POOL BA0938 4.500% 05/15/47		01/18/2018	Barclays Capital Inc	06/15/2018	JPMorgan Securities Inc	64,206	67,171	66,774	67,170							(396)	(396)	1,356	169
3617AD-BF-4	GNMA POOL BA0938 4.500% 05/15/47		01/18/2018	Barclays Capital Inc	06/01/2018	Paydown	23,111	24,178	23,111	24,178							(1,067)	(1,067)	214	61
3617AG-BV-2	GNMA POOL BA3652 4.500% 06/15/47		01/18/2018	Credit Suisse Securities USA	06/15/2018	JPMorgan Securities Inc	110,523	115,634	114,944	115,635							(691)	(691)	2,335	290
3617AG-BV-2	GNMA POOL BA3652 4.500% 06/15/47		01/18/2018	Credit Suisse Securities USA	06/01/2018	Paydown	19,428	20,327	19,428	20,327							(899)	(899)	192	51
3617AN-KK-1	GNMA POOL BA9298 3.500% 11/15/47		03/16/2018	Credit Suisse Securities USA	10/12/2018	JPMorgan Securities Inc	103,967	104,645	102,538	104,646							(2,108)	(2,108)	2,295	192
3617AN-KK-1	GNMA POOL BA9298 3.500% 11/15/47		03/16/2018	Credit Suisse Securities USA	10/01/2018	Paydown	1,121	1,129	1,121	1,128							(7)	(7)	13	2
83162C-QB-2	SMALL BUSINESS ADMINISTRATION SERIES 2006-20B CLASS 1 5.350% 02/01/26		03/23/2018	Transfer in Kind	08/01/2018	Paydown	111,601	116,820	111,601	116,820							(5,219)	(5,219)	2,985	912
912828-Y3-8	US TREASURY 0.750% 07/15/28		10/11/2018	Barclays Capital Inc	10/11/2018	Wells Fargo Securities	1,010,000	987,718	988,510	987,718							792	792	1,840	1,840
912810-RS-9	US TREASURY 2.500% 05/15/46		12/07/2018	Various	12/10/2018	Various	43,420,000	38,567,570	38,281,831	38,567,569							(285,738)	(285,738)	414,906	269,876
912810-RY-6	US TREASURY 2.750% 08/15/47		01/22/2018	Barclays Capital Inc	01/31/2018	Various	18,680,000	18,210,256	17,974,170	18,210,256							(236,086)	(236,086)	230,552	224,579
912810-QY-7	US TREASURY 2.750% 11/15/42		02/12/2018	Various	09/06/2018	Various	67,200,000	65,020,210	64,017,719	65,020,210							(1,002,491)	(1,002,491)	514,642	447,703
912810-RZ-3	US TREASURY 2.750% 11/15/47		06/11/2018	Various	11/06/2018	Various	586,320,000	545,154,223	544,126,556	545,154,223							(1,027,667)	(1,027,667)	5,456,882	5,348,195
912810-SA-7	US TREASURY 3.000% 02/15/48		08/27/2018	Various	08/27/2018	Various	726,600,000	711,386,903	711,647,972	711,386,903							261,069	261,069	7,022,836	6,977,175
912810-SD-1	US TREASURY 3.000% 08/15/48		12/07/2018	Various	12/07/2018	Various	599,780,000	563,390,920	563,622,566	563,390,920							231,646	231,646	4,564,244	4,527,535
912810-SC-3	US TREASURY 3.125% 05/15/48		11/15/2018	Various	12/07/2018	Various	468,271,000	460,893,195	459,883,453	460,893,194							(1,009,741)	(1,009,741)	5,126,616	5,054,648
912810-SE-9	US TREASURY 3.375% 11/15/48		12/13/2018	Barclays Capital Inc	12/14/2018	Various	5,440,000	5,562,835	5,574,429	5,562,835							11,594	11,594	10,263	10,263
912810-QA-9	US TREASURY 3.500% 02/15/39		11/30/2018	Various	12/31/2018	Various	127,115,000	135,113,051	134,601,644	135,113,052							(511,408)	(511,408)	2,371,379	1,295,974
912828-3R-9	US TREASURY INFL IX N/B 0.500% 01/15/28		01/26/2018	Various	04/09/2018	Various	132,790,000	132,013,423	130,943,965	132,013,423							(1,069,458)	(1,069,458)	156,873	29,346
912828-4H-0	US TREASURY N B 0.625% 04/15/23		04/20/2018	Various	10/31/2018	Various	5,102,000	5,109,759	5,083,590	5,109,759							(26,169)	(26,169)	16,777	1,310
912828-2B-5	US TREASURY N B 0.750% 08/15/19		02/28/2018	Citigroup Global Markets Inc	04/05/2018	JPMorgan Chase Bank	5,040,000	4,937,428	4,940,775	4,937,428							3,347	3,347	5,534	1,880
912828-2G-4	US TREASURY N B 0.875% 09/15/19		03/29/2018	Various	07/10/2018	Various	139,150,000	136,506,516	136,493,071	136,506,516							(13,445)	(13,445)	517,006	437,486

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-T5-9	US TREASURY N B 1.000% 10/15/19		10/10/2018	Scotia Capital	10/26/2018	Various	35,000,000	34,409,492	34,446,309	34,409,493							36,816	36,816	187,885	171,175
912828-XS-4	US TREASURY N B 1.250% 05/31/19		05/16/2018	Chase Sec	12/07/2018	Nomura Securities Intl Inc	1,915,000	1,893,606	1,903,704	1,893,605							10,099	10,099	24,661	11,114
912828-N2-2	US TREASURY N B 1.250% 12/15/18		03/23/2018	Transfer in Kind	06/08/2018	Nomura Securities Intl Inc	2,675,000	2,659,744	2,663,088	2,659,745							3,343	3,343	16,443	9,278
912828-V3-1	US TREASURY N B 1.375% 01/15/20		04/02/2018	Various	08/31/2018	Various	19,000,000	18,715,664	18,700,539	18,715,664							(15,125)	(15,125)	161,958	36,806
912828-J8-4	US TREASURY N B 1.375% 03/31/20		08/16/2018	Various	09/26/2018	Various	287,800,000	282,354,873	282,204,145	282,354,873							(150,728)	(150,728)	1,205,704	291,705
912828-L3-2	US TREASURY N B 1.375% 08/31/20		11/21/2018	Various	12/31/2018	Various	372,510,000	362,627,829	363,033,120	362,627,829							405,291	405,291	1,283,984	849,986
912828-X2-1	US TREASURY N B 1.500% 04/15/20		11/23/2018	Various	12/13/2018	Various	37,200,000	36,588,539	36,551,570	36,588,539							(36,969)	(36,969)	397,125	193,451
912828-XU-9	US TREASURY N B 1.500% 06/15/20		06/29/2018	Goldman Sachs International	09/05/2018	SG Americas Securities LLC	7,500,000	7,350,195	7,353,516	7,350,196							3,320	3,320	40,820	16,459
912828-D2-3	US TREASURY N B 1.625% 04/30/19		03/23/2018	Transfer in Kind	12/03/2018	Salomon Brothers	3,700,000	3,679,332	3,687,281	3,679,332							7,949	7,949	65,938	24,249
912828-XH-8	US TREASURY N B 1.625% 06/30/20		03/23/2018	Transfer in Kind	05/18/2018	Chase Sec	1,050,000	1,033,265	1,029,205	1,033,265							(4,060)	(4,060)	6,693	4,006
912828-XM-7	US TREASURY N B 1.625% 07/31/20		10/19/2018	Various	12/03/2018	Various	13,900,000	13,664,531	13,654,441	13,664,531							(10,090)	(10,090)	68,346	51,574
912828-2Z-2	US TREASURY N B 1.625% 10/15/20		03/23/2018	Transfer in Kind	04/17/2018	Goldman Sachs	2,960,000	2,904,962	2,899,066	2,904,962							(5,896)	(5,896)	24,576	21,407
912828-T9-1	US TREASURY N B 1.625% 10/31/23		11/27/2018	Various	12/19/2018	Various	250,290,000	234,420,826	235,285,949	234,420,826							865,123	865,123	1,951,709	1,637,875
912828-M9-8	US TREASURY N B 1.625% 11/30/20		09/21/2018	Various	12/31/2018	Various	219,150,000	215,345,647	214,356,295	215,345,647							(989,352)	(989,352)	1,855,732	741,837
912828-VB-3	US TREASURY N B 1.750% 05/15/23		08/17/2018	Various	12/31/2018	Various	396,430,000	378,147,238	377,667,901	378,147,238							(479,337)	(479,337)	3,602,890	1,547,809
912828-2W-9	US TREASURY N B 1.750% 09/30/22		10/11/2018	Bank of America Securities	10/26/2018	RBS SECURITIES INC. / EQUITY F	25,500,000	24,458,171	24,554,622	24,458,172							96,450	96,450	38,092	19,703
912828-W8-9	US TREASURY N B 1.875% 03/31/22		02/05/2018	Various	02/13/2018	Various	131,200,000	128,725,385	128,557,293	128,725,385							(168,092)	(168,092)	796,731	793,099
912828-G5-3	US TREASURY N B 1.875% 11/30/21		11/30/2018	Various	12/31/2018	Various	283,290,000	274,397,149	275,332,582	274,397,150							935,432	935,432	2,432,538	1,972,343
912828-3L-2	US TREASURY N B 1.875% 12/15/20		03/23/2018	Transfer in Kind	04/17/2018	Various	4,450,000	4,389,854	4,379,659	4,389,853							(10,194)	(10,194)	28,576	23,152
912828-3N-8	US TREASURY N B 1.875% 12/31/19		03/23/2018	Transfer in Kind	12/31/2018	Various	17,565,000	17,449,036	17,409,933	17,449,036							(39,103)	(39,103)	215,538	77,332
912828-WN-6	US TREASURY N B 2.000% 05/31/21		11/05/2018	Various	12/31/2018	Various	440,310,000	432,803,074	431,031,824	432,803,074							(1,771,250)	(1,771,250)	5,530,516	2,277,183
912828-3X-6	US TREASURY N B 2.250% 02/15/21		03/23/2018	Various	09/28/2018	Various	9,685,000	9,637,827	9,559,668	9,637,827							(78,159)	(78,159)	107,138	14,076
912828-3F-5	US TREASURY N B 2.250% 11/15/27		02/01/2018	Various	06/06/2018	Various	10,010,000	9,621,184	9,521,335	9,621,184							(99,849)	(99,849)	85,214	46,244
912828-3P-3	US TREASURY N B 2.250% 12/31/24		01/11/2018	Various	04/03/2018	Various	2,710,000	2,686,540	2,633,331	2,686,540							(53,209)	(53,209)	12,213	738
912828-4G-2	US TREASURY N B 2.375% 04/15/21		04/30/2018	Various	09/28/2018	Various	7,785,000	7,731,774	7,697,158	7,731,774							(34,616)	(34,616)	71,584	7,221
912828-3V-0	US TREASURY N B 2.500% 01/31/25		02/16/2018	Various	04/25/2018	Various	4,580,000	4,542,793	4,511,923	4,542,793							(30,870)	(30,870)	5,068	960
912828-4D-9	US TREASURY N B 2.500% 03/31/23		05/15/2018	Various	05/16/2018	Various	9,520,000	9,426,615	9,390,563	9,426,615							(36,052)	(36,052)	18,766	13,351
912828-VS-6	US TREASURY N B 2.500% 08/15/23		05/04/2018	Various	08/13/2018	Various	3,465,000	3,417,189	3,418,629	3,417,189							1,440	1,440	35,455	18,484
912828-4A-5	US TREASURY N B 2.625% 02/28/23		03/05/2018	Various	05/11/2018	Various	6,730,000	6,723,682	6,706,811	6,723,682							(16,871)	(16,871)	8,633	749
912828-4F-4	US TREASURY N B 2.625% 03/31/25		04/19/2018	Various	05/16/2018	Various	2,380,000	2,356,486	2,326,055	2,356,485							(30,430)	(30,430)	7,011	2,005
912828-4P-2	US TREASURY N B 2.625% 05/15/21		05/31/2018	Goldman Sachs	10/26/2018	Various	6,100,000	6,114,317	6,065,409	6,114,317							(48,908)	(48,908)	64,676	7,397
912828-4U-1	US TREASURY N B 2.625% 06/30/23		07/10/2018	Various	10/26/2018	Various	16,980,000	16,903,866	16,864,698	16,903,866							(39,168)	(39,168)	40,085	4,562
912828-Y2-0	US TREASURY N B 2.625% 07/15/21		08/06/2018	Various	10/26/2018	Scotia Capital	3,525,000	3,514,832	3,505,711	3,514,832							(9,121)	(9,121)	26,653	5,559
912828-4Y-3	US TREASURY N B 2.625% 08/31/20		09/20/2018	Various	09/28/2018	RBS SECURITIES INC. / EQUITY F	24,000,000	23,922,737	23,917,420	23,922,737							(5,317)	(5,317)	53,950	37,417
912828-3W-8	US TREASURY N B 2.750% 02/15/28		11/16/2018	Various	12/17/2018	Various	379,960,000	371,856,441	371,731,529	371,856,441							(124,912)	(124,912)	2,795,722	2,037,024
912828-3Z-1	US TREASURY N B 2.750% 02/28/25		03/12/2018	Various	04/25/2018	Various	4,940,000	4,913,647	4,913,741	4,913,647							94	94	2,508	291
912828-XZ-8	US TREASURY N B 2.750% 06/30/25		07/13/2018	Various	09/10/2018	Various	26,300,000	26,199,470	26,176,585	26,199,470							(22,885)	(22,885)	11,261	8,571
912828-Y6-1	US TREASURY N B 2.750% 07/31/23		07/25/2018	Barclays Capital Inc	07/26/2018	JPMorgan Securities Inc	7,520,000	7,497,350	7,488,217	7,497,350							(9,133)	(9,133)		
912828-4W-7	US TREASURY N B 2.750% 08/15/21		08/30/2018	Various	10/26/2018	Scotia Capital	12,125,000	12,146,950	12,094,647	12,146,950							(52,303)	(52,303)	67,956	9,920
912828-4X-5	US TREASURY N B 2.750% 08/31/23		08/28/2018	Barclays Capital Inc	08/30/2018	JPMorgan Securities Inc	7,500,000	7,494,780	7,495,561	7,494,780							781	781		
912828-4Z-0	US TREASURY N B 2.750% 08/31/25		08/29/2018	Barclays Capital Inc	08/30/2018	JPMorgan Securities Inc	7,490,000	7,445,596	7,450,950	7,445,596							5,354	5,354		
912828-5B-2	US TREASURY N B 2.750% 09/30/20		10/10/2018	JPMorgan Securities Inc	10/26/2018	JP Morgan Chase	50,000,000	49,867,355	49,968,583	49,867,355							101,228	101,228	109,547	41,552
912828-4M-9	US TREASURY N B 2.875% 04/30/25		05/04/2018	Various	07/17/2018	Various	4,730,000	4,706,894	4,723,775	4,706,895							16,880	16,880	8,517	755
912828-4S-6	US TREASURY N B 2.875% 05/31/23		05/23/2018	JPMorgan Securities Inc	05/24/2018	Barclays Capital Inc	6,550,000	6,515,445	6,532,739	6,515,445							17,294	17,294		
912828-4R-8	US TREASURY N B 2.875% 05/31/25		05/24/2018	JPMorgan Securities Inc	05/30/2018	Barclays Capital Inc	6,650,000	6,627,004	6,664,315	6,627,004							37,311	37,311		
912828-Y7-9	US TREASURY N B 2.875% 07/31/25		07/26/2018	Barclays Capital Inc	07/27/2018	Various	7,700,000	7,673,373	7,675,070	7,673,373							1,697	1,697		
912828-4V-9	US TREASURY N B 2.875% 08/15/28		12/07/2018	Various	12/13/2018	Various	8,700,000	8,606,480	8,673,143	8,606,481							66,662	66,662	79,621	74,406
912828-5D-8	US TREASURY N B 2.875% 09/30/23		09/25/2018	Barclays Capital Inc	09/26/2018	JPMorgan Securities Inc	2,570,000	2,555,546	2,558,002	2,555,546							2,456	2,456	203	203
912828-5P-1	US TREASURY N B 2.875% 11/30/23		11/27/2018	Barclays Capital Inc	11/28/2018	Various	4,500,000	4,498,959	4,498,389	4,498,959							(570)	(570)		
912828-5N-6	US TREASURY N B 2.875% 11/30/25		11/28/2018	Barclays Capital Inc	11/29/2018	Various	4,600,000	4,571,412	4,584,219	4,571,412							12,807	12,807		
912828-5C-0	US TREASURY N B 3.000% 09/30/25		09/28/2018	Goldman Sachs	10/01/2018	Various	18,000,000	17,997,927	17,969,730	17,997,927							(28,197)	(28,197)	4,451	4,451
912828-5J-5	US TREASURY N B 3.000% 10/31/25		10/25/2018	Barclays Capital Inc	10/26/2018	JPMorgan Securities Inc	3,800,000	3,782,411	3,797,618	3,782,410							15,208	15,208		
912828-5M-8	US TREASURY N B 3.125% 11/15/28		11/06/2018	Barclays Capital Inc	11/07/2018	Salomon Brothers	449,800	446,590	447,286	446,590							696	696		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	US TREASURY N B TIPS 0.125% 04/15/22																			
912828-X3-9			01/26/2018	Various	04/09/2018	Various	93,250,000	93,580,405	93,682,770	93,580,405							102,365	102,365	57,848	33,941
912828-U3-2	US TREASURY N/B 1.000% 11/15/19		04/05/2018	Various	06/28/2018	Various	10,500,000	10,287,656	10,284,873	10,287,656							(2,783)	(2,783)	56,397	37,334
912828-2S-8	US TREASURY N/B 1.625% 08/31/22		11/28/2018	Various	12/31/2018	Various	528,700,000	509,148,073	505,276,865	509,148,073							(3,871,208)	(3,871,208)	6,225,817	2,398,362
						Greenwich Capital Markets														
912828-3C-2	US TREASURY N/B 1.875% 10/31/22		03/23/2018	Transfer in Kind	04/05/2018	Inc	1,490,000	1,451,703	1,450,596	1,451,702							(1,106)	(1,106)	12,924	12,019
912828-3S-7	US TREASURY N/B 2.000% 01/31/20		02/15/2018	Wachovia Capital Markets	04/06/2018	UBS Securities LLC	2,630,000	2,620,857	2,617,261	2,620,857							(3,596)	(3,596)	9,881	2,325
912828-2R-0	US TREASURY N/B 2.250% 08/15/27		04/04/2018	Various	07/06/2018	Various	116,800,000	111,988,936	111,479,461	111,988,936							(509,475)	(509,475)	940,665	705,098
912828-3U-2	US TREASURY N/B 2.375% 01/31/23		03/27/2018	Various	06/06/2018	Various	7,375,000	7,336,651	7,288,965	7,336,651							(47,686)	(47,686)	20,730	11,013
912828-5A-4	US TREASURY N/B 2.625% 09/15/21		10/09/2018	Various	10/26/2018	JP Morgan Chase	6,135,000	6,123,161	6,119,402	6,123,160							(3,758)	(3,758)	20,506	1,178
912828-4N-7	US TREASURY N/B 2.875% 05/15/28		08/03/2018	Various	08/14/2018	Various	27,810,000	27,682,553	27,702,628	27,682,553							20,075	20,075	109,780	108,173
	US TREASURY N/B TIPS 1.000% 02/15/48																			
912810-SB-5			10/11/2018	Wells Fargo Securities	12/13/2018	Barclays Capital Inc	400,000	390,858	386,346	390,859							(4,513)	(4,513)	1,347	644
912828-4B-3	US TREASURY SEC 2.375% 03/15/21		05/31/2018	Various	10/31/2018	Various	48,000,000	47,937,442	47,566,355	47,937,442							(371,087)	(371,087)	547,314	100,808
912828-4L-1	US TREASURY SEC 2.750% 04/30/23		04/27/2018	Various	09/19/2018	Various	3,480,000	3,466,163	3,469,219	3,466,163							3,056	3,056	1,069	
912828-5K-2	US TREASURY SEC 3.000% 10/31/23		10/24/2018	Barclays Capital Inc	10/26/2018	JPMorgan Securities Inc	7,700,000	7,663,762	7,683,335	7,663,762							19,573	19,573		
0599999. Subtotal - Bonds - U.S. Governments							7,770,041,346	7,570,641,139	7,546,146,196	7,570,641,139							(24,494,943)	(24,494,943)	69,994,872	42,620,439
168863-CF-3	CHILE REPUBLIC OF 3.240% 02/06/28	D	03/23/2018	Transfer in Kind	04/11/2018	Various	1,105,000	1,067,430	1,075,583	1,067,430							8,153	8,153	6,639	4,973
71654Q-BS-0	PETROLEOS MEXICANOS 2.786% 04/15/25	D	03/28/2018	R W Pressprich + CO Inc	10/31/2018	Transfer in Kind	1,170,000	1,175,616	1,174,084	1,175,616							(1,532)	(1,532)	23,526	5,117
						Redemption 100.0000														
71654Q-BS-0	PETROLEOS MEXICANOS 2.786% 04/15/25	D	03/28/2018	R W Pressprich + CO Inc	10/15/2018		135,000	135,648	135,000	135,648							(648)	(648)	1,618	590
1099999. Subtotal - Bonds - All Other Governments							2,410,000	2,378,694	2,384,667	2,378,694							5,973	5,973	31,783	10,680
13063D-GA-0	CALIFORNIA ST 2.800% 04/01/21		04/18/2018	Chase Sec	05/14/2018	Pershing LLC	520,000	520,021	518,903	520,021							(1,118)	(1,118)	849	
						JP Morgan Securities Inc														
13063A-7G-3	CALIFORNIA ST 6.200% 10/01/19		03/23/2018	Transfer in Kind	07/12/2018		4,500,000	4,752,810	4,684,500	4,752,810							(68,310)	(68,310)	220,875	135,625
				Merrill Lynch Pierce Fenner Sm																
13063A-5G-5	CALIFORNIA STATE GO 7.550% 04/01/39		04/03/2018		05/01/2018	MARKETAXESS CORP	150,000	226,584	222,495	226,584							(4,089)	(4,089)	1,007	126
				Merrill Lynch Pierce Fenner Sm																
419792-XA-9	HAWAII ST SERIES FU 2.375% 01/01/20		01/31/2018		10/31/2018	Transfer in Kind	885,000	885,000	879,486	885,000							(5,514)	(5,514)	15,005	
68607L-XP-7	OREGON ST 5.762% 06/01/23		01/24/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,486,763	1,618,104	1,584,101	1,618,103							(34,002)	(34,002)	78,528	16,182
						Redemption 100.0000														
68607L-XP-7	OREGON ST 5.762% 06/01/23		01/24/2018	Barclays Capital Inc	06/01/2018		200,009	217,678	200,009	217,678							(17,669)	(17,669)	5,762	2,177
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							7,741,772	8,220,197	8,089,494	8,220,196							(130,702)	(130,702)	322,026	154,110
	DENVER CITY & CNTY CO SCH DIST SERIES B					Morgan Stanley CO														
249174-WV-1	2.297% 12/01/19		01/19/2018	Stifel, Nicolaus & Co, Inc	09/20/2018	Incorporated	1,500,000	1,500,000	1,492,095	1,500,000							(7,905)	(7,905)	22,396	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							1,500,000	1,500,000	1,492,095	1,500,000							(7,905)	(7,905)	22,396	
	BRAZOS TX HGR EDU AUTH SERIES 2006-2					Redemption 100.0000														
10620N-AX-6	2.510% 06/25/26		04/02/2018	Chase Sec	12/26/2018		28,290	27,821	28,290	27,821							469	469	431	17
	FANNIE MAE CAS SERIES 2018-C02 CLASS 2M2					Morgan Stanley CO														
30711X-C3-6	4.706% 08/25/30		03/06/2018	JPMorgan Securities Inc	05/02/2018	Incorporated	3,870,000	3,870,000	3,889,804	3,870,000							19,804	19,804	22,209	
	FANNIE MAE SERIES 2004-60 CLASS FA																			
31394A-VS-2	2.906% 08/25/24		03/23/2018	Transfer in Kind	12/25/2018	Paydown	332,357	332,421	332,357	332,421							(64)	(64)	3,286	20
	FANNIE MAE SERIES 2010-123 CLASS FL																			
31398N-2W-3	2.936% 11/25/40		03/23/2018	Transfer in Kind	12/25/2018	Paydown	31,331	31,485	31,331	31,486							(155)	(155)	293	2
	FANNIE MAE SERIES 2010-54 CLASS FT			INTL FCSTONE FINANCIAL INC./BD																
31398R-SS-5	3.266% 04/25/37		11/16/2018		12/25/2018	Paydown	16,509	16,664	16,509	16,664							(155)	(155)	56	36
	FANNIE MAE SERIES 2017-61 CLASS NB																			
3136AX-ZB-4	3.000% 11/25/45		04/23/2018	BB&T Securities LLC	12/01/2018	Paydown	200,439	196,431	200,439	196,430							4,009	4,009	2,339	418
	FANNIE MAE SERIES 2018-64 CLASS ET																			
3136B2-2X-9	3.000% 09/25/48		08/08/2018	JPMorgan Securities Inc	12/01/2018	Paydown	19,694	18,943	19,694	18,943							751	751	111	49
	FANNIEMAE WHOLE LOAN SERIES 2004-W11																			
31394A-B4-7	CLASS 1A2 6.500% 05/25/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	181,780	205,364	181,780	205,365							(23,585)	(23,585)	4,505	821
	FANNIEMAE WHOLE LOAN SERIES 2005-W4																			
31394V-PV-6	CLASS 1A3 7.000% 08/25/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	330,013	373,369	330,013	373,368							(43,355)	(43,355)	10,401	1,604
	FHLMC ARM POOL 2B3600 2.832% 01/01/45																			
31326H-7M-0			03/23/2018	Transfer in Kind	12/01/2018	Paydown	500,173	502,274	500,173	502,273							(2,100)	(2,100)	5,614	952

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31335B-NU-6	FHLMC GOLD 30YR GIANT POOL G61303 3.500% 08/01/44		02/15/2018	Bank of America Securities	12/01/2018	Paydown	2,111	2,115	2,111	2,115							(4)	(4)	30	2
31326M-QQ-9	FHLMC GOLD POOL 2B6763 3.204% 01/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	265,107	265,653	265,107	265,653							(546)	(546)	4,619	571
31326M-WE-9	FHLMC GOLD POOL 2B6945 3.395% 06/01/48		05/17/2018	KGS Alpha Capital Markets, LLC	12/01/2018	Paydown	23,663	23,678	23,663	23,678							(15)	(15)	310	49
31292L-L6-0	FHLMC GOLD POOL C03949 3.500% 05/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	24,133	24,471	24,133	24,471							(338)	(338)	385	59
31292L-UD-5	FHLMC GOLD POOL C04180 3.500% 08/01/42		02/21/2018	Pershing LLC	12/01/2018	Paydown	5,576	5,610	5,576	5,610							(34)	(34)	73	7
31292L-XD-2	FHLMC GOLD POOL C04276 3.500% 10/01/42		02/21/2018	Pershing LLC	12/01/2018	Paydown	1,304	1,312	1,304	1,312							(8)	(8)	17	2
31292S-A9-1	FHLMC GOLD POOL C09032 3.500% 02/01/43		02/02/2018	Goldman Sachs	12/01/2018	Paydown	3,326	3,353	3,326	3,353							(27)	(27)	56	4
3128P7-NL-3	FHLMC GOLD POOL C91295 4.500% 04/01/30		03/23/2018	Transfer in Kind	12/01/2018	Paydown	56,753	59,750	56,753	59,750							(2,997)	(2,997)	1,074	177
3128P8-AL-5	FHLMC GOLD POOL C91811 4.000% 01/01/35		03/23/2018	Transfer in Kind	12/01/2018	Paydown	374,316	388,075	374,316	388,075							(13,759)	(13,759)	6,093	1,040
3128M9-AX-0	FHLMC GOLD POOL G06922 3.500% 02/01/42		02/12/2018	Pershing LLC	12/01/2018	Paydown	1,519	1,526	1,519	1,526							(7)	(7)	19	2
3128MJ-UM-0	FHLMC GOLD POOL G08587 4.500% 05/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	111,169	117,066	111,169	117,066							(5,897)	(5,897)	2,242	347
3128MJ-ZZ-6	FHLMC GOLD POOL G08759 4.500% 04/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	199,353	208,931	199,353	208,931							(9,578)	(9,578)	3,694	623
3128MJ-2A-7	FHLMC GOLD POOL G08768 4.500% 06/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,046,935	1,097,237	1,046,935	1,097,237							(50,302)	(50,302)	18,078	3,272
3128MJ-2L-3	FHLMC GOLD POOL G08778 3.000% 09/01/47		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	2,667,712	2,593,829	2,564,338	2,593,829							(29,491)	(29,491)	9,559	2,445
3128MJ-2L-3	FHLMC GOLD POOL G08778 3.000% 09/01/47		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	13,359	12,989	13,359	12,989							370	370	33	12
3128MJ-2M-1	FHLMC GOLD POOL G08779 3.500% 09/01/47		04/10/2018	Wells Fargo Securities	08/01/2018	Wells Fargo Securities	972,426	973,034	961,031	973,034							(12,003)	(12,003)	12,479	1,040
3128MJ-2M-1	FHLMC GOLD POOL G08779 3.500% 09/01/47		04/10/2018	Wells Fargo Securities	08/01/2018	Paydown	27,574	27,591	27,574	27,591							(17)	(17)	208	30
3128MJ-2Z-2	FHLMC GOLD POOL G08791 3.000% 12/01/47		05/10/2018	Credit Suisse Securities USA	09/07/2018	Various	4,878,415	4,689,617	4,692,765	4,689,617							3,148	3,148	53,229	5,275
3128MJ-2Z-2	FHLMC GOLD POOL G08791 3.000% 12/01/47		05/10/2018	Credit Suisse Securities USA	12/01/2018	Paydown	170,382	163,837	170,382	163,837							6,545	6,545	1,330	185
3128MJ-3D-0	FHLMC GOLD POOL G08795 3.000% 01/01/48		07/09/2018	Various	08/08/2018	JPMorgan Securities Inc	19,572,233	18,844,923	18,922,609	18,844,923							77,686	77,686	67,398	19,102
3128MJ-3D-0	FHLMC GOLD POOL G08795 3.000% 01/01/48		07/09/2018	Various	12/01/2018	Paydown	158,653	153,308	158,653	153,308							5,345	5,345	807	161
3128MJ-3H-1	FHLMC GOLD POOL G08799 3.000% 02/01/48		07/09/2018	Various	08/08/2018	Various	25,111,851	24,181,767	24,303,009	24,181,768							121,241	121,241	78,000	22,100
3128MJ-3H-1	FHLMC GOLD POOL G08799 3.000% 02/01/48		07/09/2018	Various	08/01/2018	Paydown	98,300	94,445	98,300	94,445							3,855	3,855	246	98
3128MJ-3J-7	FHLMC GOLD POOL G08800 3.500% 02/01/48		12/07/2018	Various	12/11/2018	Various	5,445,572	5,381,853	5,278,980	5,381,853							(102,873)	(102,873)	8,952	6,613
3128MJ-3J-7	FHLMC GOLD POOL G08800 3.500% 02/01/48		06/18/2018	Credit Suisse Securities USA	08/01/2018	Paydown	5,123	5,084	5,123	5,084							39	39	22	9
3128MJ-3K-4	FHLMC GOLD POOL G08801 4.000% 02/01/48		04/05/2018	Morgan Stanley CO Incorporated	07/11/2018	Various	4,953,546	5,078,545	5,045,664	5,078,545							(32,881)	(32,881)	56,140	2,752
3128MJ-3K-4	FHLMC GOLD POOL G08801 4.000% 02/01/48		04/05/2018	Morgan Stanley CO Incorporated	08/01/2018	Paydown	170,216	174,511	170,216	174,511							(4,295)	(4,295)	12,946	95
3128MJ-3M-0	FHLMC GOLD POOL G08803 3.000% 03/01/48		08/13/2018	Various	10/04/2018	JPMorgan Securities Inc	25,603,013	24,847,651	24,630,064	24,847,651							(217,587)	(217,587)	91,859	23,552
3128MJ-3M-0	FHLMC GOLD POOL G08803 3.000% 03/01/48		08/13/2018	Various	10/01/2018	Paydown	122,559	118,953	122,559	118,953							3,606	3,606	313	113

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MJ-3N-8	FHLMC GOLD POOL G08804 3.500% 03/01/48		02/28/2018	RBC Capital Markets	04/19/2018	Goldman Sachs	654,907	654,396	652,157	654,395							(2,238)	(2,238)	3,311	64
3128MJ-3N-8	FHLMC GOLD POOL G08804 3.500% 03/01/48		02/28/2018	RBC Capital Markets	04/01/2018	Paydown	3,605	3,602	3,605	3,602							3	3	11	
3128MJ-3R-9	FHLMC GOLD POOL G08807 3.000% 04/01/48		05/30/2018	Credit Suisse Securities USA	08/07/2018	JPMorgan Securities Inc	6,965,820	6,772,830	6,695,976	6,772,830							(76,854)	(76,854)	25,175	6,454
3128MJ-3R-9	FHLMC GOLD POOL G08807 3.000% 04/01/48		05/30/2018	Credit Suisse Securities USA	08/01/2018	Paydown	23,958	23,294	23,958	23,294							664	664	62	23
3128MJ-3W-8	FHLMC GOLD POOL G08812 3.000% 04/01/48		07/09/2018	Various	08/08/2018	JPMorgan Securities Inc	23,019,284	22,266,617	22,195,601	22,266,617							(71,016)	(71,016)	80,742	21,680
3128MJ-3W-8	FHLMC GOLD POOL G08812 3.000% 04/01/48		07/09/2018	Various	08/01/2018	Paydown	56,389	54,464	56,389	54,463							1,926	1,926	142	54
3128MJ-3Y-4	FHLMC GOLD POOL G08814 4.000% 05/01/48		04/30/2018	RBC Capital Markets	07/11/2018	Salomon Brothers	1,510,242	1,540,623	1,537,851	1,540,624							(2,773)	(2,773)	12,082	
3128MJ-3Y-4	FHLMC GOLD POOL G08814 4.000% 05/01/48		04/30/2018	RBC Capital Markets	08/01/2018	Paydown	25,746	26,264	25,746	26,264							(518)	(518)	5,205	
3128MJ-4B-3	FHLMC GOLD POOL G08817 4.000% 06/01/48		05/25/2018	Credit Suisse Securities USA	09/25/2018	Morgan Stanley CO Incorporated	1,959,759	1,997,347	1,976,922	1,997,347							(20,425)	(20,425)	26,772	6,315
3128MJ-4B-3	FHLMC GOLD POOL G08817 4.000% 06/01/48		05/25/2018	Credit Suisse Securities USA	10/01/2018	Paydown	42,179	42,988	42,179	42,988							(809)	(809)	5,313	136
3128MJ-4G-2	FHLMC GOLD POOL G08822 3.000% 07/01/48		06/11/2018	Credit Suisse Securities USA	07/09/2018	JPMorgan Securities Inc	38,640,328	37,106,036	37,414,706	37,106,036							308,670	308,670	132,021	38,640
3128MJ-4G-2	FHLMC GOLD POOL G08822 3.000% 07/01/48		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	355,772	341,645	355,772	341,645							14,127	14,127	890	356
3128MJ-4K-3	FHLMC GOLD POOL G08825 3.000% 06/01/48		07/09/2018	Various	08/08/2018	JPMorgan Securities Inc	1,130,984	1,096,046	1,089,560	1,096,047							(6,487)	(6,487)	5,130	1,408
3128MJ-4K-3	FHLMC GOLD POOL G08825 3.000% 06/01/48		07/09/2018	Various	08/01/2018	Paydown	5,518	5,350	5,518	5,350							168	168	19	9
3128MJ-4P-2	FHLMC GOLD POOL G08829 3.000% 07/01/48		07/09/2018	Bank of America Securities	08/08/2018	JPMorgan Securities Inc	2,772,806	2,685,994	2,671,426	2,685,994							(14,568)	(14,568)	9,705	2,542
3128MJ-4P-2	FHLMC GOLD POOL G08829 3.000% 07/01/48		07/09/2018	Bank of America Securities	08/01/2018	Paydown	5,217	5,053	5,217	5,054							163	163	13	5
3128MJ-4S-6	FHLMC GOLD POOL G08832 4.500% 08/01/48		07/27/2018	Salomon Brothers	11/06/2018	Morgan Stanley CO Incorporated	5,356,885	5,553,060	5,494,669	5,553,060							(58,391)	(58,391)	68,300	8,035
3128MJ-4S-6	FHLMC GOLD POOL G08832 4.500% 08/01/48		07/27/2018	Salomon Brothers	11/01/2018	Paydown	125,349	129,940	125,349	129,939							(4,590)	(4,590)	945	188
3128MJ-4V-9	FHLMC GOLD POOL G08835 3.500% 09/01/48		07/10/2018	Wells Fargo Securities	12/01/2018	Paydown	56,949	56,588	56,949	56,589							360	360	420	66
3128MJ-4W-7	FHLMC GOLD POOL G08836 4.000% 08/01/48		12/07/2018	Credit Suisse Securities USA	12/11/2018	BNP Paribas Securities Bond	22,999,981	23,236,719	23,291,074	23,236,719							54,355	54,355	30,667	30,667
3128MJ-4X-5	FHLMC GOLD POOL G08837 4.500% 09/01/48		07/27/2018	Salomon Brothers	11/06/2018	Various	7,369,472	7,640,502	7,529,317	7,640,502							(111,185)	(111,185)	93,961	11,054
3128MJ-4X-5	FHLMC GOLD POOL G08837 4.500% 09/01/48		07/27/2018	Salomon Brothers	11/01/2018	Paydown	130,528	135,328	130,528	135,328							(4,800)	(4,800)	1,064	196
3128MJ-5C-0	FHLMC GOLD POOL G08842 4.000% 10/01/48		12/06/2018	Bank of America Securities	12/10/2018	BNP Paribas Securities Bond	30,744,988	31,071,053	31,136,025	31,070,474							65,551	65,551	40,993	40,993
3128MJ-5C-0	FHLMC GOLD POOL G08842 4.000% 10/01/48		09/25/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	4,812	4,845	4,812	4,845							(33)	(33)	25	5
3128MJ-5H-9	FHLMC GOLD POOL G08847 4.000% 11/01/48		11/08/2018	Various	12/21/2018	Wachovia Capital Markets	2,619,375	2,611,253	5,370,732	5,323,729							47,003	47,003	16,007	3,492
3128MJ-5H-9	FHLMC GOLD POOL G08847 4.000% 11/01/48		11/08/2018	Various	12/01/2018	Paydown	73,777	73,528	73,777	73,528							249	249	246	98
3128MJ-5S-5	FHLMC GOLD POOL G08856 3.500% 12/01/48		12/07/2018	Barclays Capital Inc	12/11/2018	Bank of America Securities	1,000,000	987,930	967,656	987,929							(20,273)	(20,273)	1,167	1,167
3128MC-WR-2	FHLMC GOLD POOL G14056 4.000% 08/01/25		03/23/2018	Transfer in Kind	05/14/2018	Barclays Capital Inc	4,066,241	4,189,035	4,170,756	4,189,036							(18,280)	(18,280)	33,885	11,295
3128MC-WR-2	FHLMC GOLD POOL G14056 4.000% 08/01/25		03/23/2018	Transfer in Kind	05/01/2018	Paydown	202,036	208,138	202,036	208,137							(6,101)	(6,101)	938	561

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MM-VU-4	FHLMC GOLD POOL G18626 2.500% 01/01/32		02/13/2018	JPMorgan Securities Inc	05/10/2018	Credit Suisse Securities USA	2,179,436	2,132,102	2,115,415	2,132,101							(16,686)	(16,686)	16,043	2,119
3128MM-VU-4	FHLMC GOLD POOL G18626 2.500% 01/01/32		02/13/2018	JPMorgan Securities Inc	05/01/2018	Paydown	71,682	70,125	71,682	70,125							1,557	1,557	302	70
3128MM-WQ-2	FHLMC GOLD POOL G18654 2.500% 08/01/32		05/10/2018	Credit Suisse Securities USA	12/01/2018	Paydown	34,979	33,952	34,979	33,951							1,028	1,028	282	39
3128MM-WJ-3	FHLMC GOLD POOL G18665 2.500% 11/01/32		01/12/2018	Morgan Stanley CO Incorporated	05/02/2018	JPMorgan Securities Inc	481,753	478,460	467,451	478,460							(11,009)	(11,009)	4,550	535
3128MM-WJ-3	FHLMC GOLD POOL G18665 2.500% 11/01/32		01/12/2018	Morgan Stanley CO Incorporated	05/01/2018	Paydown	18,197	18,073	18,197	18,073							124	124	96	20
3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32		02/13/2018	JPMorgan Securities Inc	05/02/2018	JPMorgan Securities Inc	1,616,197	1,581,095	1,568,216	1,581,095							(12,879)	(12,879)	11,897	1,571
3128MM-W7-4	FHLMC GOLD POOL G18669 2.500% 12/01/32		02/13/2018	JPMorgan Securities Inc	05/01/2018	Paydown	48,731	47,673	48,731	47,673							1,058	1,058	203	47
3128MM-XB-4	FHLMC GOLD POOL G18673 3.000% 01/01/33		01/11/2018	Credit Suisse Securities USA	05/02/2018	JPMorgan Securities Inc	964,086	978,208	955,048	978,209							(23,161)	(23,161)	10,926	1,285
3128MM-XB-4	FHLMC GOLD POOL G18673 3.000% 01/01/33		01/11/2018	Credit Suisse Securities USA	05/01/2018	Paydown	33,278	33,766	33,278	33,765							(487)	(487)	216	44
3128MM-XK-4	FHLMC GOLD POOL G18681 3.000% 03/01/33		05/07/2018	Credit Suisse Securities USA	12/01/2018	Paydown	30,307	30,013	30,307	30,013							294	294	267	43
3132J4-AA-7	FHLMC GOLD POOL G30700 4.000% 04/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	140,303	145,635	140,303	145,636							(5,333)	(5,333)	2,862	390
31335A-BB-3	FHLMC GOLD POOL G60034 4.500% 02/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	184,761	194,562	184,761	194,562							(9,801)	(9,801)	3,351	577
31335A-BE-7	FHLMC GOLD POOL G60037 3.000% 10/01/43		07/12/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	41,794	40,792	41,794	40,792							1,002	1,002	252	42
31335A-EQ-7	FHLMC GOLD POOL G60143 3.500% 01/01/45		02/06/2018	Credit Suisse Securities USA	12/01/2018	Paydown	87,533	88,477	87,533	88,477							(944)	(944)	1,420	102
31335A-JF-6	FHLMC GOLD POOL G60262 3.500% 01/01/44		02/02/2018	Bank of America Securities	12/01/2018	Paydown	1,809	1,825	1,809	1,825							(16)	(16)	26	2
31335A-JX-7	FHLMC GOLD POOL G60278 4.000% 10/01/45		05/29/2018	INTL FCSTONE FINANCIAL INC./BD	12/01/2018	Paydown	6,180	6,392	6,180	6,392							(212)	(212)	78	21
31335A-MJ-4	FHLMC GOLD POOL G60361 3.500% 12/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	235,097	235,602	235,097	235,602							(505)	(505)	3,645	571
31335A-NJ-3	FHLMC GOLD POOL G60393 3.500% 01/01/46		01/08/2018	Stephens, Inc	12/01/2018	Paydown	371	382	371	382							(11)	(11)	7	
31335A-RK-6	FHLMC GOLD POOL G60490 4.500% 02/01/46		01/06/2018	Bank of America Securities	12/01/2018	Paydown	7,006	7,611	7,006	7,611							(605)	(605)	156	9
31335A-WE-4	FHLMC GOLD POOL G60645 4.500% 06/01/46		01/06/2018	Bank of America Securities	12/01/2018	Paydown	12,361	13,428	12,361	13,428							(1,067)	(1,067)	276	15
31335A-WT-1	FHLMC GOLD POOL G60658 3.500% 07/01/46		01/04/2018	Salomon Brothers	04/25/2018	Bank of America Securities	1,326,111	1,371,332	1,318,030	1,371,332							(53,302)	(53,302)	14,698	1,289
31335A-WT-1	FHLMC GOLD POOL G60658 3.500% 07/01/46		01/04/2018	Salomon Brothers	04/01/2018	Paydown	35,812	37,033	35,812	37,033							(1,221)	(1,221)	210	35
31335A-Z5-0	FHLMC GOLD POOL G60764 4.500% 10/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	225,944	238,494	225,944	238,494							(12,550)	(12,550)	3,457	706
3132XC-RV-9	FHLMC GOLD POOL G67700 3.500% 08/01/46		02/01/2018	INTL FCSTONE FINANCIAL INC./BD	12/01/2018	Paydown	62,919	63,804	62,919	63,804							(885)	(885)	1,005	73
3132GT-PY-7	FHLMC GOLD POOL Q08239 3.500% 05/01/42		01/08/2018	Stephens, Inc	12/01/2018	Paydown	1,170	1,204	1,170	1,204							(34)	(34)	20	1
3132GT-R3-3	FHLMC GOLD POOL Q08306 3.500% 05/01/42		01/08/2018	Stephens, Inc	12/01/2018	Paydown	358	369	358	368							(10)	(10)	6	
3132HL-BW-2	FHLMC GOLD POOL Q10053 3.500% 08/01/42		02/12/2018	Pershing LLC	12/01/2018	Paydown	832	836	832	836							(4)	(4)	11	1
3132HN-DM-8	FHLMC GOLD POOL Q11908 3.500% 10/01/42		02/12/2018	Pershing LLC	12/01/2018	Paydown	1,385	1,391	1,385	1,391							(6)	(6)	25	2
3132HQ-CF-7	FHLMC GOLD POOL Q13670 3.500% 11/01/42		02/02/2018	Bank of America Securities	12/01/2018	Paydown	3,000	3,026	3,000	3,026							(26)	(26)	47	4

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132J9-MM-7	FHLMC GOLD POOL 018063 3.500% 05/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,353	4,380	4,353	4,380							(27)	(27)	68	11
3132JM-Q2-8	FHLMC GOLD POOL 020473 4.000% 08/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	9,754	10,130	9,754	10,130							(376)	(376)	164	27
3132JQ-EH-9	FHLMC GOLD POOL 022836 4.500% 11/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	74,956	78,979	74,956	78,979							(4,023)	(4,023)	576	234
3132M5-D5-8	FHLMC GOLD POOL 024924 4.500% 02/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	723	762	723	761							(38)	(38)	14	2
3132M5-SR-4	FHLMC GOLD POOL 025328 4.000% 03/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	87,115	89,875	87,115	89,875							(2,760)	(2,760)	427	242
3132M9-ML-5	FHLMC GOLD POOL 028763 3.500% 09/01/44		01/08/2018	Stephens, Inc	12/01/2018	Paydown	1,499	1,543	1,499	1,543							(44)	(44)	26	1
3132M9-3S-1	FHLMC GOLD POOL 029209 4.500% 10/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	97,117	102,845	97,117	102,845							(5,728)	(5,728)	2,902	303
3132MA-KN-0	FHLMC GOLD POOL 029601 4.000% 11/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	100,600	103,573	100,600	103,573							(2,973)	(2,973)	1,174	279
3132MA-NN-7	FHLMC GOLD POOL 029697 3.500% 11/01/44		01/08/2018	Stephens, Inc	12/01/2018	Paydown	399	411	399	411							(12)	(12)	6	
3132MA-UT-6	FHLMC GOLD POOL 029894 3.500% 11/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,419	3,439	3,419	3,439							(20)	(20)	38	8
3132MA-VC-2	FHLMC GOLD POOL 029911 3.500% 11/01/44		01/08/2018	Stephens, Inc	12/01/2018	Paydown	84	86	84	86							(2)	(2)	1	
3132MA-VK-4	FHLMC GOLD POOL 029918 4.500% 11/01/44		03/28/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	1,804	1,921	1,804	1,920							(116)	(116)	25	2
3132QL-6N-8	FHLMC GOLD POOL 030876 3.500% 01/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	2,431	2,502	2,431	2,502							(71)	(71)	43	2
3132QM-G8-8	FHLMC GOLD POOL 031122 3.500% 01/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	1,390	1,430	1,390	1,431							(41)	(41)	27	1
3132QP-PR-9	FHLMC GOLD POOL 033131 3.500% 05/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	1,750	1,801	1,750	1,801							(51)	(51)	35	2
3132QQ-BH-4	FHLMC GOLD POOL 033639 4.000% 05/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	10,927	11,239	10,927	11,239							(312)	(312)	184	30
3132QQ-UA-8	FHLMC GOLD POOL 034176 3.500% 06/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	6,737	6,934	6,737	6,934							(197)	(197)	115	7
3132QR-QN-3	FHLMC GOLD POOL 034960 3.500% 07/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	83	86	83	85							(2)	(2)	1	
3132QT-F7-6	FHLMC GOLD POOL 036489 3.500% 09/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	4,246	4,241	4,246	4,241							5	5	62	5
3132QU-C5-0	FHLMC GOLD POOL 037291 3.500% 11/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	11,197	11,184	11,197	11,184							13	13	181	13
3132QV-M2-4	FHLMC GOLD POOL 038476 4.500% 01/01/46		03/28/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	1,122	1,194	1,122	1,194							(72)	(72)	15	2
3132QW-PS-2	FHLMC GOLD POOL 039432 3.500% 03/01/46		05/24/2018	RBC Capital Markets	12/01/2018	Paydown	206,728	206,187	206,728	206,187							541	541	1,980	563
3132WD-VV-3	FHLMC GOLD POOL 040627 3.000% 05/01/46		07/26/2018	Cantor Fitzgerald & Co	12/01/2018	Paydown	2,940	2,835	2,940	2,835							105	105	22	7
3132WH-L8-6	FHLMC GOLD POOL 043950 3.000% 10/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	287,995	280,165	274,934	280,165							(5,231)	(5,231)	4,560	600
3132WH-L8-6	FHLMC GOLD POOL 043950 3.000% 10/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	8,559	8,326	8,559	8,326							233	233	816	18
3132WH-NX-9	FHLMC GOLD POOL 044005 3.500% 10/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	7,123	7,115	7,123	7,115							8	8	105	8
3132WH-5N-1	FHLMC GOLD POOL 044452 3.000% 11/01/46		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	968,123	941,311	930,608	941,310							(10,702)	(10,702)	3,469	887
3132WH-5N-1	FHLMC GOLD POOL 044452 3.000% 11/01/46		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	6,877	6,687	6,877	6,687							190	190	17	6
3132WJ-JJ-1	FHLMC GOLD POOL 044764 3.500% 12/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	12,734	12,720	12,734	12,719							15	15	122	15

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132WJ-W4-9	FHLMC GOLD POOL 045166 3.500% 12/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	94,977	95,523	94,977	95,522							(545)	(545)	1,255	231
3132WJ-YS-4	FHLMC GOLD POOL 045220 4.000% 12/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,050	7,264	7,050	7,265							(215)	(215)	120	20
3132WL-U3-8	FHLMC GOLD POOL 046901 4.500% 03/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,915	7,317	6,915	7,317							(402)	(402)	130	22
3132WL-VZ-6	FHLMC GOLD POOL 046931 3.500% 03/01/42		02/02/2018	Goldman Sachs	08/06/2018	Goldman Sachs	40,638	40,949	40,448	40,950							(502)	(502)	759	47
3132WL-VZ-6	FHLMC GOLD POOL 046931 3.500% 03/01/42		02/02/2018	Goldman Sachs	08/01/2018	Paydown	2,952	2,975	2,952	2,975							(23)	(23)	20	3
3132WM-PB-4	FHLMC GOLD POOL 047617 3.500% 04/01/47		05/09/2018	Credit Suisse Securities USA	12/01/2018	Paydown	6,033	5,983	6,033	5,983							50	50	53	8
3132WM-SH-8	FHLMC GOLD POOL 047719 4.000% 04/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,926	8,126	7,926	8,125							(199)	(199)	135	22
3132WQ-AF-2	FHLMC GOLD POOL 049905 3.000% 08/01/47		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	39,910	38,805	38,364	38,805							(441)	(441)	143	37
3132WQ-AF-2	FHLMC GOLD POOL 049905 3.000% 08/01/47		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	74	72	74	72							2	2		
3132WQ-AS-4	FHLMC GOLD POOL 049916 4.500% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	275,029	288,265	275,029	288,265							(13,236)	(13,236)	4,095	859
3132XS-HJ-2	FHLMC GOLD POOL 050232 3.500% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	73,335	73,595	73,335	73,596							(261)	(261)	1,219	178
3132XS-J8-4	FHLMC GOLD POOL 050286 4.500% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	5,151	5,399	5,151	5,399							(248)	(248)	97	16
3132XS-PA-2	FHLMC GOLD POOL 050416 4.000% 09/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	46,858	48,009	46,858	48,009							(1,151)	(1,151)	917	130
3132XT-HG-6	FHLMC GOLD POOL 051130 4.500% 10/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,023	7,363	7,023	7,363							(340)	(340)	132	22
3132XT-2P-2	FHLMC GOLD POOL 051681 4.500% 10/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,348	7,704	7,348	7,704							(356)	(356)	139	23
3132XU-L4-5	FHLMC GOLD POOL 052146 4.500% 11/01/47		01/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	1,493	1,628	1,493	1,628							(135)	(135)	37	2
3132XU-SG-1	FHLMC GOLD POOL 052318 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc	12/01/2018	Paydown	3,920	4,274	3,920	4,274							(354)	(354)	106	5
3132XV-N7-4	FHLMC GOLD POOL 053113 3.500% 07/01/47		01/02/2018	JPMorgan Securities Inc	12/01/2018	Paydown	19,940	20,619	19,940	20,619							(679)	(679)	315	19
3132XW-A8-4	FHLMC GOLD POOL 053630 3.500% 01/01/48		01/05/2018	Salomon Brothers	12/01/2018	Paydown	4,702	4,865	4,702	4,866							(164)	(164)	80	5
3132XW-BS-9	FHLMC GOLD POOL 053648 3.500% 01/01/48		01/05/2018	Salomon Brothers	12/01/2018	Paydown	2,798	2,886	2,798	2,886							(88)	(88)	53	3
3132XW-B7-5	FHLMC GOLD POOL 053661 3.500% 01/01/48		06/12/2018	Credit Suisse Securities USA	08/02/2018	Goldman Sachs	489,238	484,289	483,887	484,288							(401)	(401)	3,425	571
3132XW-B7-5	FHLMC GOLD POOL 053661 3.500% 01/01/48		06/12/2018	Credit Suisse Securities USA	08/01/2018	Paydown	10,761	10,652	10,761	10,652							109	109	34	13
3132XW-C9-0	FHLMC GOLD POOL 053695 3.500% 01/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	24,872	24,863	24,872	24,863							9	9	405	60
3132XW-E2-3	FHLMC GOLD POOL 053752 4.500% 01/01/48		01/03/2018	Wells Fargo Securities	12/01/2018	Paydown	1,218	1,333	1,218	1,334							(116)	(116)	30	2
3132XW-FC-0	FHLMC GOLD POOL 053762 4.500% 01/01/48		01/03/2018	Wells Fargo Securities	12/01/2018	Paydown	693	756	693	756							(63)	(63)	13	1
3132XW-FR-7	FHLMC GOLD POOL 053775 3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	129,740	126,147	124,713	126,147							(1,434)	(1,434)	465	119
3132XW-FR-7	FHLMC GOLD POOL 053775 3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	286	278	286	278							8	8	1	
3132XW-PW-5	FHLMC GOLD POOL 054036 3.500% 02/01/48		08/02/2018	Goldman Sachs	12/01/2018	Paydown	35,539	35,150	35,539	35,150							389	389	301	41
3132XW-Y8-8	FHLMC GOLD POOL 054334 3.500% 02/01/48		03/09/2018	Credit Suisse Securities USA	04/24/2018	JPMorgan Securities Inc	4,456,752	4,439,169	4,410,792	4,439,169							(28,377)	(28,377)	18,632	5,200

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132XW-Y8-8	FHLMC GOLD POOL Q54334 3.500% 02/01/48		03/09/2018	Credit Suisse Securities USA	05/01/2018	Paydown	43,246	43,075	43,246	43,075							171	171	13,184	50
3132XX-TJ-8	FHLMC GOLD POOL Q55052 3.500% 04/01/48		06/18/2018	Credit Suisse Securities USA	08/02/2018	Goldman Sachs	48,553	48,186	48,022	48,186							(164)	(164)	340	85
3132XX-TJ-8	FHLMC GOLD POOL Q55052 3.500% 04/01/48		06/18/2018	Credit Suisse Securities USA	08/01/2018	Paydown	614	609	614	609							5	5	2	1
3132XX-VH-9	FHLMC GOLD POOL Q55115 3.000% 03/01/48		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	90,021	87,528	86,533	87,528							(995)	(995)	323	83
3132XX-VH-9	FHLMC GOLD POOL Q55115 3.000% 03/01/48		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	159	155	159	155							4	4		
3132XX-YN-3	FHLMC GOLD POOL Q55216 4.500% 04/01/48		04/24/2018	Mitsubishi Sec, USA	12/01/2018	Paydown	9,110	9,549	9,110	9,549							(439)	(439)	141	
3132Y0-M2-3	FHLMC GOLD POOL Q56676 3.000% 05/01/48		07/09/2018	Bank of America Securities	08/08/2018	JPMorgan Securities Inc	321,437	311,374	309,685	311,374							(1,689)	(1,689)	1,125	295
3132Y0-M2-3	FHLMC GOLD POOL Q56676 3.000% 05/01/48		07/09/2018	Bank of America Securities	08/01/2018	Paydown	540	523	540	523							17	17	1	1
3132Y0-NH-9	FHLMC GOLD POOL Q56691 3.000% 05/01/48		07/09/2018	Bank of America Securities	08/08/2018	JPMorgan Securities Inc	4,691,643	4,544,754	4,520,104	4,544,753							(24,649)	(24,649)	16,421	4,301
3132Y0-NH-9	FHLMC GOLD POOL Q56691 3.000% 05/01/48		07/09/2018	Bank of America Securities	08/01/2018	Paydown	10,339	10,015	10,339	10,015							324	324	26	9
3132Y0-RT-9	FHLMC GOLD POOL Q56797 4.000% 06/01/48		06/19/2018	Credit Suisse Securities USA	08/14/2018	Various	1,991,701	2,029,940	2,029,222	2,029,939							(717)	(717)	10,945	4,205
3132Y0-RT-9	FHLMC GOLD POOL Q56797 4.000% 06/01/48		06/19/2018	Credit Suisse Securities USA	12/01/2018	Paydown	51,429	52,416	51,429	52,416							(987)	(987)	550	109
3132Y0-XS-4	FHLMC GOLD POOL Q56988 4.500% 07/01/48		11/06/2018	JPMorgan Securities Inc	12/11/2018	Bank of America Securities	295,572	301,298	303,088	301,298							1,790	1,790	443	443
3132Y0-2Z-2	FHLMC GOLD POOL Q57091 5.000% 06/01/48		10/31/2018	Barclays Capital Inc	12/01/2018	Paydown	296	309	296	309							(13)	(13)	1	
3128S1-FY-4	FHLMC GOLD POOL T60183 5.000% 05/01/41		09/20/2018	BNP Paribas Securities Corp	12/01/2018	Paydown	658	681	658	681							(23)	(23)	4	1
3132X1-BB-4	FHLMC GOLD POOL U20033 3.000% 01/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,134	1,106	1,134	1,107							27	27	14	2
3132G5-AU-3	FHLMC GOLD POOL U79018 3.000% 07/01/28		05/15/2018	ICBCFS	12/01/2018	Paydown	5,441	5,404	5,441	5,404							37	37	55	7
3132H3-PR-8	FHLMC GOLD POOL U90432 3.500% 11/01/42		06/01/2018	Various	10/11/2018	Various	5,771,465	5,776,909	5,675,908	5,776,909							(101,001)	(101,001)	74,547	2,287
3132H3-PR-8	FHLMC GOLD POOL U90432 3.500% 11/01/42		06/01/2018	JPMorgan Chase Bank	10/01/2018	Paydown	338,035	338,352	338,035	338,352							(317)	(317)	2,286	131
3132L7-ED-7	FHLMC GOLD POOL V81932 3.500% 10/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	412	424	412	424							(12)	(12)	7	
3132L7-N2-1	FHLMC GOLD POOL V82209 3.500% 02/01/46		01/08/2018	Stephens, Inc	12/01/2018	Paydown	2,527	2,601	2,527	2,601							(74)	(74)	42	2
3132L8-EW-3	FHLMC GOLD POOL V82849 3.000% 12/01/46		07/26/2018	Baird, Robert, W & Co	12/01/2018	Paydown	7,520	7,250	7,520	7,250							270	270	52	19
3132L8-N8-6	FHLMC GOLD POOL V83115 4.500% 03/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	175,952	184,406	175,952	184,406							(8,454)	(8,454)	2,934	550
31326L-2F-1	FHLMC POOL 2B6174 3.135% 06/01/47		08/29/2018	JPMorgan Securities Inc	12/01/2018	Paydown	2,713	2,679	2,713	2,679							34	34	14	1
31349T-GC-9	FHLMC POOL 781995 4.571% 10/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	25,474	26,794	25,474	26,795							(1,321)	(1,321)	442	59
3128MA-BL-2	FHLMC POOL G07843 4.500% 06/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	78,492	82,852	78,492	82,852							(4,360)	(4,360)	1,394	245
3128MA-BR-9	FHLMC POOL G07848 3.500% 04/01/44		01/06/2018	Salomon Brothers	12/01/2018	Paydown	36,667	38,030	36,667	38,031							(1,364)	(1,364)	646	36
3128MA-EL-9	FHLMC POOL G07939 4.500% 08/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	232,134	244,593	232,134	244,593							(12,459)	(12,459)	4,344	725
3128ME-NS-6	FHLMC POOL G15601 2.500% 01/01/29		03/22/2018	Credit Suisse Securities USA	12/01/2018	Paydown	12,447	12,230	12,447	12,229							218	218	114	14
3128ME-7H-8	FHLMC POOL G16096 2.500% 02/01/32		02/13/2018	JPMorgan Securities Inc	05/10/2018	Credit Suisse Securities USA	82,508	80,716	80,084	80,716							(632)	(632)	607	80
3128ME-7H-8	FHLMC POOL G16096 2.500% 02/01/32		02/13/2018	JPMorgan Securities Inc	05/01/2018	Paydown	1,444	1,413	1,444	1,413							31	31	6	1
3128MF-CX-4	FHLMC POOL G16186 2.500% 04/01/31		06/05/2018	Salomon Brothers	12/01/2018	Paydown	13,456	13,094	13,456	13,094							362	362	91	16
3128MF-E4-6	FHLMC POOL G16255 2.500% 07/01/32		08/02/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	458,207	442,957	458,207	442,957							15,250	15,250	2,309	477
3128MF-KB-3	FHLMC POOL G16390 3.000% 11/01/30		02/01/2018	Salomon Brothers	04/19/2018	JPMorgan Securities Inc	30,133	30,375	30,085	30,375							(290)	(290)	191	35

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128MF-KB-3	FHLMC POOL G16390	3.000% 11/01/30		02/01/2018	Salomon Brothers	05/01/2018	Paydown	1,525	1,537	1,525	1,537							(12)	(12)	83	2
3128MF-MK-1	FHLMC POOL G16462	3.500% 02/01/33		04/18/2018	Bank of America Securities	06/06/2018	Morgan Stanley CO Incorporated	232,942	236,837	236,546	236,837							(291)	(291)	1,064	362
3128MF-MK-1	FHLMC POOL G16462	3.500% 02/01/33		04/18/2018	Bank of America Securities	06/01/2018	Paydown	2,661	2,705	2,661	2,705							(44)	(44)	8	4
3128MF-MQ-8	FHLMC POOL G16467	3.500% 02/01/33		04/17/2018	Credit Suisse Securities USA	06/07/2018	Morgan Stanley CO Incorporated	292,529	297,694	296,277	297,694							(1,417)	(1,417)	1,337	455
3128MF-MQ-8	FHLMC POOL G16467	3.500% 02/01/33		04/17/2018	Credit Suisse Securities USA	06/01/2018	Paydown	4,409	4,487	4,409	4,487							(78)	(78)	13	7
3128MF-RB-6	FHLMC POOL G16582	2.500% 06/01/28		10/04/2018	Wachovia Capital Markets	12/01/2018	Paydown	51,969	50,491	51,969	50,491							1,478	1,478	158	36
31335B-AA-4	FHLMC POOL G60901	4.000% 07/01/44		04/13/2018	BB&T Securities LLC	12/01/2018	Paydown	5,789	5,969	5,789	5,969							(180)	(180)	101	11
31335B-AV-8	FHLMC POOL G60920	4.500% 04/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	184,015	193,892	184,015	193,891							(9,876)	(9,876)	3,228	575
31335B-B8-8	FHLMC POOL G60963	3.500% 12/01/44		02/15/2018	RBC Capital Markets	12/01/2018	Paydown	395	395	395	395									6	
31335B-CW-4	FHLMC POOL G60985	3.000% 05/01/47		09/18/2018	Credit Suisse Securities USA	12/01/2018	Paydown	329,675	315,780	329,675	315,780							13,895	13,895	1,206	275
31335B-E9-3	FHLMC POOL G61060	4.500% 06/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	818,602	857,933	818,602	857,933							(39,331)	(39,331)	13,747	2,558
31335B-JX-5	FHLMC POOL G61178	3.500% 10/01/47		01/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	17,250	17,907	17,250	17,908							(658)	(658)	343	17
31335B-KV-7	FHLMC POOL G61208	3.500% 12/01/47		01/02/2018	JPMorgan Securities Inc	04/25/2018	Bank of America Securities	284,229	294,355	282,586	294,355							(11,769)	(11,769)	3,150	276
31335B-KV-7	FHLMC POOL G61208	3.500% 12/01/47		01/02/2018	JPMorgan Securities Inc	12/01/2018	Paydown	36,228	37,519	36,228	37,519							(1,291)	(1,291)	578	35
31335B-K2-1	FHLMC POOL G61213	4.500% 11/01/47		01/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	3,930	4,293	3,930	4,294							(364)	(364)	114	5
31335B-K4-7	FHLMC POOL G61215	3.500% 08/01/44		02/07/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	468,600	474,274	468,600	474,274							(5,674)	(5,674)	7,319	547
31335B-LS-3	FHLMC POOL G61237	3.500% 08/01/46		02/07/2018	Salomon Brothers	12/01/2018	Paydown	139,602	141,336	139,602	141,336							(1,734)	(1,734)	2,236	163
31335B-MZ-6	FHLMC POOL G61276	4.000% 04/01/44		08/14/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	9,462	9,723	9,462	9,722							(260)	(260)	68	13
31335B-NY-8	FHLMC POOL G61307	3.500% 02/01/48		03/06/2018	Citibank N.A.	09/17/2018	Wachovia Securities, LLC	73,879,036	73,752,057	72,990,179	73,752,057							(761,878)	(761,878)	1,422,171	50,279
31335B-NY-8	FHLMC POOL G61307	3.500% 02/01/48		03/06/2018	Citibank N.A.	09/01/2018	Paydown	1,694,542	1,691,629	1,694,542	1,691,630							2,912	2,912	18,542	1,153
31335B-R4-0	FHLMC POOL G61407	3.500% 03/01/46		05/24/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	308,002	307,184	308,002	307,184							818	818	3,413	838
3132XC-RX-5	FHLMC POOL G67702	4.000% 01/01/47		05/23/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	570,681	583,856	570,681	583,856							(13,175)	(13,175)	7,177	1,522
3132XC-R3-1	FHLMC POOL G67706	3.500% 12/01/47		01/08/2018	Salomon Brothers	05/16/2018	Morgan Stanley CO Incorporated	4,099,762	4,226,560	4,052,518	4,226,560							(174,042)	(174,042)	53,809	3,986
3132XC-R3-1	FHLMC POOL G67706	3.500% 12/01/47		02/01/2018	Various	12/01/2018	Paydown	147,174	150,940	147,174	150,940							(3,766)	(3,766)	1,521	152
3132XC-R8-0	FHLMC POOL G67711	4.000% 03/01/48		07/11/2018	Nomura Securities/Fixed Income	10/10/2018	Barclays Capital Inc	408,420	418,726	410,350	418,726							(8,376)	(8,376)	3,267	545
3132XC-R8-0	FHLMC POOL G67711	4.000% 03/01/48		07/11/2018	Nomura Securities/Fixed Income	11/01/2018	Paydown	9,772	10,018	9,772	10,019							(247)	(247)	1,425	13
3132XC-R9-8	FHLMC POOL G67712	4.000% 06/01/48		08/07/2018	Salomon Brothers	12/01/2018	Paydown	75,726	77,495	75,726	77,495							(1,769)	(1,769)	609	101
3132XC-SA-4	FHLMC POOL G67713	4.000% 06/01/48		07/11/2018	Salomon Brothers	12/01/2018	Paydown	166,365	170,186	166,365	170,186							(3,821)	(3,821)	1,417	222
3132XC-SC-0	FHLMC POOL G67715	4.500% 08/01/48		08/09/2018	Various	12/01/2018	Paydown	58,456	61,305	58,456	61,305							(2,849)	(2,849)	458	88
3132XC-SE-6	FHLMC POOL G67717	4.000% 11/01/48		12/19/2018	Salomon Brothers	12/19/2018	Morgan Stanley CO Incorporated	900,492	920,401	920,894	920,402							492	492	1,301	1,301
31307V-RT-5	FHLMC POOL J38598	3.500% 03/01/33		04/18/2018	Bank of America Securities	06/06/2018	Wells Fargo Securities	20,235	20,574	20,474	20,574							(100)	(100)	92	31
31307V-RT-5	FHLMC POOL J38598	3.500% 03/01/33		04/18/2018	Bank of America Securities	06/01/2018	Paydown	125	127	125	127							(2)	(2)		
3132QQ-AG-7	FHLMC POOL Q33606	3.500% 05/01/45		01/08/2018	Stephens, Inc	12/01/2018	Paydown	5,230	5,382	5,230	5,383							(153)	(153)	88	5
3132QS-GY-8	FHLMC POOL Q35614	3.500% 08/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	2,821	2,817	2,821	2,818							3	3	39	3
3132QS-G4-4	FHLMC POOL Q35618	4.000% 08/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	45,241	46,561	45,241	46,561							(1,320)	(1,320)	683	126
3132WE-6P-2	FHLMC POOL Q41777	3.500% 05/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	22,332	22,306	22,332	22,306							26	26	208	26
3132WK-PN-2	FHLMC POOL Q45828	3.000% 01/01/47		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	523,394	508,673	499,657	508,673							(9,016)	(9,016)	8,287	1,090
3132WK-PN-2	FHLMC POOL Q45828	3.000% 01/01/47		03/23/2018	Transfer in Kind	10/01/2018	Paydown	14,917	14,497	14,917	14,497							420	420	1,476	31
3132WK-VH-8	FHLMC POOL Q46015	3.500% 02/01/47		05/09/2018	Credit Suisse Securities USA	12/01/2018	Paydown	33,678	33,399	33,678	33,399							279	279	371	43
3132WN-EK-4	FHLMC POOL Q48237	4.500% 05/01/47		06/08/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	228,328	237,425	228,328	237,425							(9,097)	(9,097)	3,129	342
3132WN-KB-7	FHLMC POOL Q48389	4.500% 06/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	237,893	249,323	237,893	249,323							(11,430)	(11,430)	2,016	743
3132WN-TA-0	FHLMC POOL Q48644	4.500% 06/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	95,193	99,975	95,193	99,975							(4,782)	(4,782)	1,183	297
3132WP-RV-1	FHLMC POOL Q49499	4.500% 07/01/47		08/07/2018	Wells Fargo Securities	12/01/2018	Paydown	32,440	33,940	32,440	33,940							(1,500)	(1,500)	272	49
3132XU-LC-7	FHLMC POOL Q52122	3.500% 11/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	11,090	11,111	11,090	11,110							(20)	(20)	217	27
3132XU-SH-9	FHLMC POOL Q52319	3.500% 11/01/47		05/31/2018	Wachovia Capital Markets	06/07/2018	Salomon Brothers	1,837,640	1,834,697	1,819,264	1,834,697							(15,433)	(15,433)	2,144	
3132XU-S3-0	FHLMC POOL Q52337	3.500% 11/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,605	1,607	1,605	1,607							(2)	(2)	25	4
3132XV-D2-6	FHLMC POOL Q52820	4.500% 12/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,407	6,717	6,407	6,717							(310)	(310)	121	20
3132XV-3Y-7	FHLMC POOL Q53514	4.000% 01/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	34,564	35,578	34,564	35,578							(1,014)	(1,014)	846	96
3132XV-4U-4	FHLMC POOL Q53534	3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	17,965,652	17,467,386	17,269,483	17,467,386							(197,903)	(197,903)	64,377	16,469
3132XV-4U-4	FHLMC POOL Q53534	3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	34,342	33,389	34,342	33,390							952	952	86	32
3132XY-HQ-3	FHLMC POOL Q55638	4.500% 04/01/48		07/26/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	11,746	12,212	11,746	12,212							(466)	(466)	123	18

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132XY-5K-9	FHLMC POOL 056249 4.000% 05/01/48		06/20/2018	JPMorgan Securities Inc	12/01/2018	Paydown	1,917	1,956	1,917	1,956							(39)	(39)	26	2
3132Y1-BA-5	FHLMC POOL 057232 4.000% 07/01/48		07/10/2018	Pershing LLC	10/31/2018	Various	2,280,482	2,326,804	2,291,343	2,326,805							(35,462)	(35,462)	24,821	2,787
3132Y1-BA-5	FHLMC POOL 057232 4.000% 07/01/48		07/10/2018	Pershing LLC	12/01/2018	Paydown	296,877	302,907	296,877	302,907							(6,030)	(6,030)	2,637	363
3132Y1-F2-9	FHLMC POOL 057384 3.500% 07/01/48		07/10/2018	Wells Fargo Securities	12/01/2018	Paydown	2,924	2,905	2,924	2,905							19	19	22	3
3132Y1-GC-6	FHLMC POOL 057394 4.000% 07/01/48		07/02/2018	JPMorgan Securities Inc	12/01/2018	Paydown	471	481	471	481							(10)	(10)	5	1
3132Y1-GM-4	FHLMC POOL 057403 4.000% 07/01/48		07/02/2018	JPMorgan Securities Inc	12/01/2018	Paydown	681	695	681	696							(15)	(15)	9	1
3132Y1-WP-9	FHLMC POOL 057853 4.500% 08/01/48		08/07/2018	Wells Fargo Securities	12/01/2018	Paydown	36,543	38,327	36,543	38,327							(1,784)	(1,784)	303	55
3132Y1-YR-3	FHLMC POOL 057919 3.500% 08/01/48		08/01/2018	Wells Fargo Securities	12/01/2018	Paydown	12,690	12,540	12,690	12,539							151	151	91	15
3132Y1-4A-3	FHLMC POOL 058016 4.500% 08/01/48		08/06/2018	Bank of America Securities	12/01/2018	Paydown	2,121	2,210	2,121	2,211							(90)	(90)	20	3
3132Y2-EE-2	FHLMC POOL 058232 5.000% 07/01/48		10/29/2018	Barclays Capital Inc	12/01/2018	Paydown	1,264	1,323	1,264	1,322							(58)	(58)	5	2
3132Y2-HW-9	FHLMC POOL 058344 5.000% 09/01/48		09/19/2018	BANK OF OKLAHOMA	12/01/2018	Paydown	2,648	2,791	2,648	2,790							(142)	(142)	22	9
3132Y2-RF-5	FHLMC POOL 058585 4.000% 09/01/48		12/07/2018	Credit Suisse Securities USA	12/11/2018	BNP Paribas Securities Bond	255,000	257,625	258,227	257,624							603	603	340	340
3132Y2-RJ-7	FHLMC POOL 058588 4.500% 09/01/48		11/06/2018	JPMorgan Securities Inc	12/11/2018	Bank of America Securities	1,704,430	1,737,453	1,747,773	1,737,453							10,320	10,320	2,557	2,557
3132G0-B5-8	FHLMC POOL U70060 3.000% 09/01/27		05/15/2018	ICBCFS	12/01/2018	Paydown	8,864	8,803	8,864	8,803							61	61	87	12
3132KF-AF-9	FHLMC POOL V60906 3.000% 09/01/30		10/02/2018	Pershing LLC	12/01/2018	Paydown	38,091	37,681	38,091	37,682							409	409	136	10
3132L7-YL-7	FHLMC POOL V82515 3.500% 06/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	162,316	162,126	162,316	162,126							190	190	2,478	189
3132L9-BY-0	FHLMC POOL V83655 3.500% 12/01/47		01/06/2018	Wachovia Securities, LLC	10/11/2018	Various	109,214,681	111,970,645	106,690,517	111,970,645							(5,280,128)	(5,280,128)	3,007,994	106,181
3132L9-BY-0	FHLMC POOL V83655 3.500% 12/01/47		01/06/2018	Wachovia Securities, LLC	10/01/2018	Paydown	5,866,274	6,014,306	5,866,274	6,014,306							(148,032)	(148,032)	86,284	5,703
3132L9-FC-4	FHLMC POOL V83763 3.500% 12/01/47		01/06/2018	Wachovia Securities, LLC	10/11/2018	Various	135,309,058	139,199,193	132,184,349	139,199,193							(7,014,844)	(7,014,844)	3,725,647	131,551
3132L9-FC-4	FHLMC POOL V83763 3.500% 12/01/47		01/06/2018	Wachovia Securities, LLC	10/01/2018	Paydown	6,619,896	6,810,219	6,619,896	6,810,218							(190,322)	(190,322)	96,821	6,436
3132L9-FD-2	FHLMC POOL V83764 4.000% 12/01/47		01/06/2018	JPMorgan Chase Bank	10/31/2018	Various	8,457,525	8,896,259	8,504,870	8,896,259							(391,389)	(391,389)	262,096	9,397
3132L9-FD-2	FHLMC POOL V83764 4.000% 12/01/47		01/06/2018	JPMorgan Chase Bank	12/01/2018	Paydown	4,764,879	5,012,057	4,764,879	5,012,057							(247,178)	(247,178)	103,110	5,294
3132L9-F5-9	FHLMC POOL V83788 3.000% 12/01/47		05/30/2018	Credit Suisse Securities USA	12/01/2018	Paydown	3,909	3,794	3,909	3,794							115	115	47	10
3132L9-GD-1	FHLMC POOL V83796 4.000% 12/01/47		01/06/2018	Wachovia Securities, LLC	12/07/2018	Various	16,139,621	16,947,863	16,249,282	16,947,863							(698,581)	(698,581)	516,438	17,933
3132L9-GD-1	FHLMC POOL V83796 4.000% 12/01/47		01/06/2018	Wachovia Securities, LLC	12/01/2018	Paydown	10,442,279	10,965,209	10,442,279	10,965,209							(522,930)	(522,930)	216,922	11,603
3132L9-J3-0	FHLMC POOL V83882 3.000% 01/01/48		05/30/2018	Credit Suisse Securities USA	12/01/2018	Paydown	1,166	1,132	1,166	1,132							34	34	10	3
3132L9-J4-8	FHLMC POOL V83883 3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/09/2018	JPMorgan Securities Inc	229,252	222,902	220,368	222,902							(2,534)	(2,534)	821	210
3132L9-J4-8	FHLMC POOL V83883 3.000% 01/01/48		04/10/2018	Credit Suisse Securities USA	05/01/2018	Paydown	934	908	934	908							26	26	2	1
3132L9-J7-1	FHLMC POOL V83886 3.500% 01/01/48		02/06/2018	Wachovia Securities, LLC	10/11/2018	Wachovia Securities, LLC	145,917,554	147,103,134	143,892,739	147,103,134							(3,210,395)	(3,210,395)	3,317,017	170,237
3132L9-J7-1	FHLMC POOL V83886 3.500% 01/01/48		02/06/2018	Wachovia Securities, LLC	10/01/2018	Paydown	5,102,548	5,144,006	5,102,548	5,144,006							(41,458)	(41,458)	72,022	5,953
3132L9-ME-2	FHLMC POOL V83957 3.500% 02/01/48		09/11/2018	Bank of America Securities	12/01/2018	Paydown	46,780	46,225	46,780	46,225							555	555	310	55
3132L9-MK-8	FHLMC POOL V83962 4.000% 02/01/48		06/22/2018	Nomura Securities Intl Inc	10/31/2018	Various	2,473,716	2,518,069	2,488,053	2,518,070							(30,017)	(30,017)	26,877	3,023
3132L9-MK-8	FHLMC POOL V83962 4.000% 02/01/48		06/22/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	828,001	842,847	828,001	842,847							(14,846)	(14,846)	8,054	1,012
3132LA-EL-2	FHLMC POOL V84639 4.000% 09/01/48		09/07/2018	Wachovia Securities, LLC	12/01/2018	Paydown	8,698	8,835	8,698	8,836							(138)	(138)	55	12
3132LA-E4-0	FHLMC POOL V84655 4.500% 09/01/48		09/11/2018	Wells Fargo Securities	12/01/2018	Paydown	1,777	1,848	1,777	1,847							(70)	(70)	13	3
3132LA-FD-9	FHLMC POOL V84664 4.500% 09/01/48		10/23/2018	Salomon Brothers	12/01/2018	Paydown	1,465	1,502	1,465	1,502							(37)	(37)	5	2
3137A9-HV-1	FHLMC REMICS SERIES 3843 CLASS FH 3.005% 04/15/41		06/25/2018	Goldman Sachs	12/15/2018	Paydown	49,799	50,344	49,799	50,344							(545)	(545)	377	47
31394L-MW-9	FHLMC SERIES 2712 CLASS MB 4.500% 11/15/23		03/23/2018	Transfer in Kind	12/01/2018	Paydown	223,442	229,749	223,442	229,749							(6,307)	(6,307)	4,127	698
31395P-CL-4	FHLMC SERIES 2944 CLASS OH 5.500% 03/15/35		03/23/2018	Transfer in Kind	12/01/2018	Paydown	28,953	31,627	28,953	31,627							(2,674)	(2,674)	725	111
3137AD-FV-4	FHLMC SERIES 3888 CLASS PE 3.000% 05/15/40		06/07/2018	Stephens, Inc	12/01/2018	Paydown	149,501	149,501	149,501	149,501									1,260	137
3137AR-VU-7	FHLMC SERIES 4073 CLASS AJ 3.000% 08/15/38		03/01/2018	DAIWA Securities America Inc	12/01/2018	Paydown	1,504,217	1,513,854	1,504,217	1,513,853							(9,636)	(9,636)	17,825	125
3137AS-T4-6	FHLMC SERIES 4093 CLASS MB 1.750% 08/15/27		05/22/2018	Baird, Robert, W & Co	12/01/2018	Paydown	526,487	503,618	526,487	503,618							22,869	22,869	3,041	563
3137FC-C6-9	FHLMC SERIES 4740 CLASS CA 3.000% 05/15/39		01/08/2018	Cantor Fitzgerald & Co	12/01/2018	Paydown	515,714	520,327	515,714	520,327							(4,613)	(4,613)	7,766	387
3137F4-MU-3	FHLMC SERIES 4776 CLASS DJ 4.000% 04/15/41		03/13/2018	Wachovia Capital Markets	12/01/2018	Paydown	702,912	720,539	702,912	720,540							(17,628)	(17,628)	11,386	2,187
3137FE-VG-2	FHLMC SERIES 4800 CLASS TA 4.000% 04/15/42		05/08/2018	Suntrust	09/18/2018	Suntrust	14,878,407	15,185,274	15,107,395	15,185,274							(77,879)	(77,879)	231,442	49,595

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3137FE-VG-2	FHLMC SERIES 4800 CLASS TA 4.000% 04/15/42		05/08/2018	Suntrust	12/01/2018	Paydown	902,888	921,510	902,888	921,510							(18,622)	(18,622)	9,256	3,010
3137G0-UD-9	FHLMC STACR SERIES 2018-HQA1 CLASS M2 4.154% 09/25/30		03/20/2018	Wachovia Capital Markets	05/02/2018	Chase Sec	5,033,000	5,033,000	5,072,517	5,033,000							39,517	39,517	21,541	
30711X-J2-1	FNMA CONNECTICUT AVE SERIES 2018-C03 CLASS 3.186% 10/25/30		05/01/2018	Barclays Bank PLC	12/26/2018	Paydown	27,849	27,849	27,849	27,849									263	
314009-CT-8	FNMA II POOL CA1881 4.000% 06/01/48		07/06/2018	Bank of America Securities	12/01/2018	Paydown	115,583	118,761	115,583	118,762							(3,179)	(3,179)	1,227	141
314009-DP-5	FNMA II POOL CA1909 4.500% 06/01/48		07/25/2018	Credit Suisse Securities USA	10/03/2018	Salomon Brothers	2,960,853	3,073,388	3,043,259	3,073,388							(30,129)	(30,129)	25,907	4,441
314009-DP-5	FNMA II POOL CA1909 4.500% 06/01/48		10/12/2018	Various	12/01/2018	Paydown	1,436,298	1,475,334	1,436,298	1,475,334							(39,036)	(39,036)	7,923	2,684
314009-EZ-2	FNMA II POOL CA1951 4.000% 07/01/48		06/22/2018	JPMorgan Chase Bank	10/31/2018	Various	4,331,066	4,411,597	4,354,886	4,411,597							(56,711)	(56,711)	47,084	5,294
314009-EZ-2	FNMA II POOL CA1951 4.000% 07/01/48		06/22/2018	JPMorgan Chase Bank	12/01/2018	Paydown	962,538	980,435	962,538	980,435							(17,897)	(17,897)	9,580	1,176
314009-E2-5	FNMA II POOL CA1952 4.500% 06/01/48		06/15/2018	Wachovia Securities, LLC	10/31/2018	Various	3,266,246	3,404,040	3,360,368	3,404,040							(43,672)	(43,672)	39,918	4,491
314009-E2-5	FNMA II POOL CA1952 4.500% 06/01/48		06/15/2018	Wachovia Securities, LLC	12/01/2018	Paydown	681,141	709,877	681,141	709,877							(28,736)	(28,736)	8,212	937
314009-GU-1	FNMA II POOL CA2010 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	77,393	79,434	77,393	79,434							(2,041)	(2,041)	742	95
314009-HH-9	FNMA II POOL CA2031 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	158,382	162,509	158,382	162,509							(4,127)	(4,127)	1,623	194
314009-HJ-5	FNMA II POOL CA2032 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	135,713	138,995	135,713	138,995							(3,282)	(3,282)	1,168	166
314009-HK-2	FNMA II POOL CA2033 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	37,625	38,483	37,625	38,483							(858)	(858)	353	46
314009-HR-7	FNMA II POOL CA2039 4.000% 07/01/48		06/27/2018	Nomura Securities Intl Inc	10/31/2018	Various	21,478,463	21,933,202	21,569,301	21,933,202							(363,901)	(363,901)	242,498	26,251
314009-HR-7	FNMA II POOL CA2039 4.000% 07/01/48		06/27/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	1,485,510	1,516,961	1,485,510	1,516,961							(31,451)	(31,451)	14,152	1,816
314009-RA-3	FNMA II POOL CA2280 4.500% 08/01/48		08/06/2018	Wells Fargo Securities	12/01/2018	Paydown	19,091	20,105	19,091	20,105							(1,014)	(1,014)	169	29
314009-TW-3	FNMA II POOL CA2364 4.500% 09/01/48		09/18/2018	Barclays Capital Inc	12/01/2018	Paydown	6,729	7,016	6,729	7,016							(287)	(287)	37	8
314009-U5-0	FNMA II POOL CA2403 4.000% 09/01/33		09/11/2018	Goldman Sachs	11/01/2018	Various	525,486	540,553	536,552	540,553							(4,001)	(4,001)	3,934	993
314009-U5-0	FNMA II POOL CA2403 4.000% 09/01/33		09/11/2018	Goldman Sachs	11/01/2018	Paydown	4,514	4,644	4,514	4,643							(129)	(129)	21	9
314009-U6-8	FNMA II POOL CA2404 4.000% 10/01/33		09/11/2018	Goldman Sachs	12/01/2018	Paydown	14,164	14,561	14,164	14,561							(397)	(397)	96	27
314009-U8-4	FNMA II POOL CA2406 4.000% 10/01/33		09/11/2018	Goldman Sachs	12/01/2018	Paydown	10,127	10,396	10,127	10,396							(269)	(269)	70	19
314009-VA-8	FNMA II POOL CA2408 4.000% 10/01/33		09/11/2018	Goldman Sachs	12/01/2018	Paydown	12,968	13,348	12,968	13,348							(380)	(380)	91	24
314009-5P-4	FNMA II POOL CA2653 5.000% 08/01/48		11/19/2018	Various	12/11/2018	Bank of America Securities	14,452,956	15,089,980	15,119,424	15,089,980							29,444	29,444	24,088	24,088
31371K-2U-4	FNMA POOL 254687 5.000% 03/01/23		06/06/2018	JPMorgan Securities Inc	09/07/2018	Credit Suisse Securities USA	188,094	198,601	198,321	198,600							(279)	(279)	1,881	287
31371K-2U-4	FNMA POOL 254687 5.000% 03/01/23		06/06/2018	JPMorgan Securities Inc	09/01/2018	Paydown	7,662	8,090	7,662	8,090							(428)	(428)	48	12
31371L-A8-2	FNMA POOL 254831 5.000% 08/01/23		08/02/2018	JPMorgan Securities Inc	09/07/2018	Credit Suisse Securities USA	1,338,541	1,413,479	1,412,202	1,413,479							(1,277)	(1,277)	11,738	2,072
31371L-A8-2	FNMA POOL 254831 5.000% 08/01/23		08/02/2018	JPMorgan Securities Inc	09/01/2018	Paydown	66,567	70,290	66,567	70,290							(3,723)	(3,723)	391	102
31371M-EN-3	FNMA POOL 255841 5.000% 09/01/20		03/23/2018	Transfer in Kind	12/01/2018	Paydown	93,904	96,413	93,904	96,413							(2,509)	(2,509)	1,937	326
31391F-F4-5	FNMA POOL 665387 3.557% 08/01/32		03/23/2018	Transfer in Kind	12/01/2018	Paydown	14,990	15,191	14,990	15,191							(201)	(201)	169	28
31402R-HT-9	FNMA POOL 735642 3.044% 08/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,208	4,239	4,208	4,239							(31)	(31)	50	7
31402R-HU-6	FNMA POOL 735643 2.401% 08/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	551	555	551	555							(4)	(4)	4	1
31402R-H6-9	FNMA POOL 735653 3.044% 10/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,230	3,255	3,230	3,255							(25)	(25)	26	5
31402R-H7-7	FNMA POOL 735654 2.947% 10/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,515	2,535	2,515	2,535							(20)	(20)	33	4
31402R-RN-1	FNMA POOL 735893 5.000% 10/01/35		06/06/2018	Barclays Capital Inc	07/10/2018	Credit Suisse Securities USA	3,190	3,366	3,378	3,367							11	11	5	5
31404J-QF-5	FNMA POOL 770054 5.000% 03/01/34		11/07/2018	JPMorgan Securities Inc	12/11/2018	Bank of America Securities	20,566	21,389	21,512	21,388							124	124	34	34
31406A-V2-5	FNMA POOL 804433 3.716% 12/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	24,372	25,020	24,372	25,021							(649)	(649)	464	51
31407U-MR-5	FNMA POOL 841068 4.490% 11/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	79,448	83,835	79,448	83,835							(4,387)	(4,387)	1,262	190
31409J-PM-6	FNMA POOL 872628 3.765% 06/01/36		03/23/2018	Transfer in Kind	12/01/2018	Paydown	76	78	76	78							(2)	(2)	1	
31409T-S5-8	FNMA POOL 878140 6.500% 07/01/36		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,273	3,706	3,273	3,707							(434)	(434)	89	15
31409X-BA-6	FNMA POOL 881233 5.500% 05/01/21		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,505	6,734	6,505	6,734							(229)	(229)	105	25
31410E-N3-8	FNMA POOL 887010 6.500% 06/01/36		03/23/2018	Transfer in Kind	12/01/2018	Paydown	41	47	41	47							(6)	(6)	1	
31410G-6R-9	FNMA POOL 889280 5.000% 04/01/23		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,487	1,547	1,487	1,547							(60)	(60)	29	5
31410L-RP-9	FNMA POOL 890694 4.000% 09/01/45		04/04/2018	Goldman Sachs	12/01/2018	Paydown	5,098	5,282	5,098	5,282							(184)	(184)	78	6
31410L-VD-1	FNMA POOL 890812 3.500% 01/01/47		02/06/2018	RBC Capital Markets	12/01/2018	Paydown	148,049	149,565	148,049	149,564							(1,515)	(1,515)	2,318	173
31410L-VK-5	FNMA POOL 890818 4.500% 12/01/47		04/25/2018	Various	05/10/2018	JPMorgan Securities Inc	2,850,014	2,962,545	2,965,414	2,962,544							2,870	2,870	4,631	4,631
31410M-XT-2	FNMA POOL 891790 6.500% 06/01/36		03/23/2018	Transfer in Kind	12/01/2018	Paydown	200	228	200	227							(27)	(27)	5	1
31411B-JX-2	FNMA POOL 903078 5.000% 12/01/21		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,137	6,349	6,137	6,348							(211)	(211)	123	21
31411B-7K-3	FNMA POOL 903698 5.000% 10/01/21		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,465	1,515	1,465	1,516							(51)	(51)	30	5

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31411W-BV-8	FNMA POOL 916352 5.000% 05/01/22		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,632	3,757	3,632	3,757							(125)	(125)	76	13
31411Y-ER-0	FNMA POOL 918244 5.000% 05/01/37		11/07/2018	JPMorgan Securities Inc	11/30/2018	Bank of America Securities	20,725	21,554	21,679	21,554							125	125	35	35
31412B-SR-4	FNMA POOL 920428 6.500% 11/01/36		03/23/2018	Transfer in Kind	12/01/2018	Paydown	539	608	539	608							(69)	(69)	6	2
31412Q-7B-9	FNMA POOL 932490 4.500% 02/01/40		03/23/2018	Transfer in Kind	12/01/2018	Paydown	286,562	303,532	286,562	303,532							(16,970)	(16,970)	5,141	896
31412R-DZ-7	FNMA POOL 932620 5.000% 03/01/30		06/06/2018	Barclays Capital Inc	07/10/2018	Credit Suisse Securities USA	3,505	3,698	3,710	3,698							12	12	5	5
31412U-DF-4	FNMA POOL 934902 4.500% 08/01/24		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,840	3,990	3,840	3,990							(150)	(150)	64	12
31413D-UK-1	FNMA POOL 942586 5.000% 08/01/22		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,968	3,086	2,968	3,086							(118)	(118)	66	10
31413F-2N-1	FNMA POOL 944581 5.000% 07/01/22		03/23/2018	Transfer in Kind	12/01/2018	Paydown	828	861	828	861							(33)	(33)	16	3
31415B-PS-2	FNMA POOL 982033 5.000% 04/01/38		06/06/2018	JPMorgan Securities Inc	11/06/2018	Credit Suisse Securities USA	5,381	5,682	5,697	5,682							15	15	99	8
31415B-PS-2	FNMA POOL 982033 5.000% 04/01/38		06/06/2018	JPMorgan Securities Inc	11/01/2018	Paydown	559	590	559	590							(31)	(31)	5	1
31415R-DM-3	FNMA POOL 986708 6.500% 08/01/38		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,521	5,088	4,521	5,088							(567)	(567)	70	20
31415T-SN-1	FNMA POOL 988925 5.000% 08/01/23		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,465	2,576	2,465	2,575							(110)	(110)	46	9
31416H-YD-1	FNMA POOL AA0707 5.000% 01/01/24		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,620	6,928	6,620	6,929							(309)	(309)	125	23
31416V-LT-9	FNMA POOL AB0337 4.500% 01/01/20		02/13/2018	Goldman Sachs	07/13/2018	Goldman Sachs	24,692	24,892	24,842	24,892							(50)	(50)	512	43
31416V-LT-9	FNMA POOL AB0337 4.500% 01/01/20		02/13/2018	Goldman Sachs	07/01/2018	Paydown	46,322	46,699	46,322	46,698							(376)	(376)	474	81
31416W-YF-3	FNMA POOL AB1609 4.000% 10/01/25		03/23/2018	Transfer in Kind	12/01/2018	Paydown	26,795	27,621	26,795	27,621							(826)	(826)	427	74
31416X-BS-8	FNMA POOL AB1848 4.000% 11/01/40		03/23/2018	Transfer in Kind	12/01/2018	Paydown	391,848	404,660	391,848	404,660							(12,812)	(12,812)	6,765	1,088
31416Y-DH-8	FNMA POOL AB2803 4.000% 04/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,526	4,666	4,526	4,667							(141)	(141)	73	13
31417C-3C-7	FNMA POOL AB6194 2.500% 09/01/27		03/21/2018	JPMorgan Chase Bank	12/01/2018	Paydown	1,528	1,504	1,528	1,504							24	24	15	3
31417F-2C-1	FNMA POOL AB8870 2.500% 04/01/28		03/21/2018	Bank of America Securities	12/01/2018	Paydown	3,844	3,782	3,844	3,782							62	62	37	4
31417F-3J-5	FNMA POOL AB8900 3.500% 04/01/43		02/15/2018	RBC Capital Markets	11/07/2018	Salomon Brothers	16,527	16,530	16,156	16,530							(374)	(374)	405	19
31417F-3J-5	FNMA POOL AB8900 3.500% 04/01/43		02/15/2018	RBC Capital Markets	11/01/2018	Paydown	1,362	1,362	1,362	1,362									17	2
31417G-H9-0	FNMA POOL AB9255 3.500% 05/01/43		01/03/2018	BMO Capital Markets Corp Bonds	12/01/2018	Paydown	3,785	3,920	3,785	3,920							(135)	(135)	62	4
31417K-VX-2	FNMA POOL AC1529 4.500% 09/01/24		03/23/2018	Transfer in Kind	12/01/2018	Paydown	12,282	12,754	12,282	12,754							(472)	(472)	206	38
31417S-CT-5	FNMA POOL AC5481 4.500% 11/01/24		03/23/2018	Transfer in Kind	12/01/2018	Paydown	23,275	24,184	23,275	24,185							(910)	(910)	415	73
31418U-WS-9	FNMA POOL AD6956 4.000% 06/01/25		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,659	7,888	7,659	7,888							(229)	(229)	137	21
31419A-N9-4	FNMA POOL AE0415 4.500% 07/01/25		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,392	6,626	6,392	6,626							(234)	(234)	112	20
31419E-RS-0	FNMA POOL AE4096 4.000% 09/01/30		03/23/2018	Transfer in Kind	12/01/2018	Paydown	129,490	134,412	129,490	134,412							(4,922)	(4,922)	2,562	360
31419G-MW-1	FNMA POOL AE5772 4.000% 09/01/25		03/23/2018	Transfer in Kind	12/01/2018	Paydown	15,244	15,706	15,244	15,706							(462)	(462)	221	42
3138A2-CK-3	FNMA POOL AH0973 4.000% 12/01/25		03/23/2018	Transfer in Kind	12/01/2018	Paydown	10,767	11,100	10,767	11,100							(333)	(333)	181	30
3138A5-B5-0	FNMA POOL AH3659 4.000% 02/01/31		03/23/2018	Transfer in Kind	12/01/2018	Paydown	128,213	133,086	128,213	133,086							(4,873)	(4,873)	2,203	356
3138A6-LJ-7	FNMA POOL AH4828 4.000% 02/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,821	4,969	4,821	4,970							(149)	(149)	83	13
3138AB-BC-2	FNMA POOL AH9034 4.000% 03/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,194	6,385	6,194	6,385							(191)	(191)	101	17
3138AD-S4-8	FNMA POOL AI0538 4.500% 04/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,476	3,630	3,476	3,630							(154)	(154)	75	11
3138AG-Y9-3	FNMA POOL AI3435 4.000% 05/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	18,677	19,254	18,677	19,254							(577)	(577)	321	52
3138AM-3T-0	FNMA POOL AI8009 3.500% 08/01/26		03/20/2018	Credit Suisse Securities USA	06/06/2018	JPMorgan Securities Inc	240,740	244,605	243,072	244,605							(1,533)	(1,533)	1,802	374
3138AM-3T-0	FNMA POOL AI8009 3.500% 08/01/26		03/20/2018	Credit Suisse Securities USA	06/01/2018	Paydown	6,260	6,361	6,260	6,361							(101)	(101)	28	10
3138EH-WX-6	FNMA POOL AL1561 3.500% 04/01/27		10/02/2018	Bank of America Securities	12/01/2018	Paydown	104,561	105,415	104,561	105,415							(854)	(854)	453	31
3138EJ-F9-4	FNMA POOL AL1991 4.108% 06/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	160,761	169,055	160,761	169,055							(8,294)	(8,294)	2,068	381
3138EM-H4-6	FNMA POOL AL4750 3.500% 01/01/44		01/06/2018	Nomura Securities/Fixed Income	11/20/2018	JPMorgan Securities Inc	87,450	90,620	86,248	90,620							(4,372)	(4,372)	2,763	85
3138EM-H4-6	FNMA POOL AL4750 3.500% 01/01/44		01/06/2018	Nomura Securities/Fixed Income	11/01/2018	Paydown	11,470	11,886	11,470	11,886							(416)	(416)	169	11
3138EN-BH-1	FNMA POOL AL5439 3.500% 11/01/43		02/12/2018	Credit Suisse Securities USA	02/14/2018	JPMorgan Securities Inc	47,724	47,868	47,751	47,868							(117)	(117)	56	56
3138EN-BH-1	FNMA POOL AL5439 3.500% 11/01/43		02/12/2018	Credit Suisse Securities USA	03/01/2018	Paydown	485	486	485	486							(1)	(1)	141	1
3138EN-HM-4	FNMA POOL AL5635 3.018% 09/01/20		03/23/2018	Transfer in Kind	12/01/2018	Paydown	15,643	15,722	15,643	15,721							(78)	(78)	202	33
3138EN-QK-8	FNMA POOL AL5857 4.000% 09/01/29		01/10/2018	ICBCFS	06/14/2018	Salomon Brothers	805,849	837,579	827,034	837,579							(10,545)	(10,545)	14,953	1,433
3138EN-QK-8	FNMA POOL AL5857 4.000% 09/01/29		01/10/2018	ICBCFS	06/01/2018	Paydown	95,590	99,353	95,590	99,354							(3,764)	(3,764)	943	170
3138EN-TN-9	FNMA POOL AL5956 4.000% 05/01/27		06/12/2018	Goldman Sachs	06/18/2018	Goldman Sachs	840,600	862,666	862,929	862,666							263	263	1,588	1,588
3138EN-Y6-0	FNMA POOL AL6132 4.500% 03/01/29		03/23/2018	Transfer in Kind	12/01/2018	Paydown	417,158	433,601	417,158	433,602							(16,444)	(16,444)	7,347	1,304
3138EN-ZL-6	FNMA POOL AL6146 3.500% 01/01/30		10/02/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	91,550	92,387	91,550	92,387							(837)	(837)	383	27
3138EP-AA-2	FNMA POOL AL6300 4.000% 05/01/34		03/23/2018	Transfer in Kind	12/01/2018	Paydown	106,056	110,087	106,056	110,087							(4,031)	(4,031)	1,819	295
3138EP-TL-8	FNMA POOL AL6854 3.000% 02/01/44		04/25/2018	Salomon Brothers	12/01/2018	Paydown	30,335	29,283	30,335	29,283							1,052	1,052	294	33
3138EQ-U2-6	FNMA POOL AL7800 2.500% 11/01/30		06/05/2018	RBC Capital Markets	12/01/2018	Paydown	399	388	399	389							10	10	3	
3138ET-PF-7	FNMA POOL AL8521 3.500% 04/01/46		01/06/2018	Bank of America Securities	12/01/2018	Paydown	17,377	17,942	17,377	17,942							(565)	(565)	287	17
3138ET-VV-5	FNMA POOL AL8727 3.500% 07/01/46		10/31/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	10,955	10,715	10,955	10,715							240	240	32	13

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138ET-6A-9	FNMA POOL AL8964	4.500% 06/01/45		01/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	699,738	743,362	699,738	743,362							(43,624)	(43,624)	12,928	1,050
3138ER-BM-1	FNMA POOL AL9043	3.500% 09/01/46		11/14/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	34,143	33,448	34,143	33,448							695	695	100	50
3138ER-F2-1	FNMA POOL AL9184	3.500% 09/01/46		10/31/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	1,090	1,066	1,090	1,066							24	24	3	1
3138ER-M4-9	FNMA POOL AL9378	3.000% 09/01/31		01/26/2018	Bank of America Securities	12/01/2018	Paydown	25,164	25,411	25,164	25,412							(248)	(248)	353	29
3138ER-PJ-3	FNMA POOL AL9424	3.500% 11/01/46		01/08/2018	Barclays Capital Inc	04/16/2018	Morgan Stanley CO Incorporated	1,655,930	1,703,344	1,659,617	1,703,344							(43,727)	(43,727)	17,065	1,610
3138ER-PJ-3	FNMA POOL AL9424	3.500% 11/01/46		01/08/2018	Barclays Capital Inc	04/01/2018	Paydown	44,290	45,558	44,290	45,558							(1,268)	(1,268)	267	43
3138ER-PS-3	FNMA POOL AL9432	3.000% 10/01/46		07/26/2018	Various	12/01/2018	Paydown	9,486	9,155	9,486	9,155							331	331	66	24
3138ER-RV-4	FNMA POOL AL9499	3.500% 01/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	57,500	57,433	57,500	57,433							67	67	740	67
3138ER-UT-5	FNMA POOL AL9593	3.500% 12/01/46		01/16/2018	Wells Fargo Securities	12/01/2018	Paydown	3,186	3,268	3,186	3,268							(82)	(82)	50	4
3138ER-V5-6	FNMA POOL AL9635	3.500% 12/01/45		01/08/2018	Salomon Brothers	12/01/2018	Paydown	16,608	17,167	16,608	17,168							(560)	(560)	294	16
3138ER-2G-4	FNMA POOL AL9774	3.500% 01/01/47		01/08/2018	Salomon Brothers	12/01/2018	Paydown	10,276	10,623	10,276	10,622							(346)	(346)	180	10
3138ER-6E-5	FNMA POOL AL9868	2.500% 02/01/47		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	7,043	6,634	6,570	6,634							(64)	(64)	21	15
3138ER-6E-5	FNMA POOL AL9868	2.500% 02/01/47		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	35	33	35	33							2	2		
3138LY-4R-5	FNMA POOL A08031	3.500% 07/01/42		02/02/2018	Nomura Securities/Fixed Income	11/07/2018	Salomon Brothers	3,109	3,136	3,039	3,135							(96)	(96)	85	4
3138LY-4R-5	FNMA POOL A08031	3.500% 07/01/42		02/02/2018	Nomura Securities/Fixed Income	11/01/2018	Paydown	269	271	269	271							(2)	(2)	4	
3138M5-7K-9	FNMA POOL AP2697	3.500% 09/01/42		09/13/2018	RBC Capital Markets	12/01/2018	Paydown	12,951	12,874	12,951	12,874							77	77	44	13
3138M8-YB-3	FNMA POOL AP5205	2.500% 09/01/27		03/21/2018	JPMorgan Securities Inc	12/01/2018	Paydown	3,473	3,418	3,473	3,418							55	55	33	4
3138MG-Q6-5	FNMA POOL AQ1376	4.500% 11/01/42		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,292	2,424	2,292	2,424							(132)	(132)	43	7
3138MK-PS-9	FNMA POOL A04032	3.500% 11/01/42		02/15/2018	Credit Suisse Securities USA	11/07/2018	Salomon Brothers	18,428	18,451	18,013	18,451							(438)	(438)	452	22
3138MK-PS-9	FNMA POOL A04032	3.500% 11/01/42		02/15/2018	Credit Suisse Securities USA	11/01/2018	Paydown	3,255	3,259	3,255	3,259							(4)	(4)	36	4
3138W9-F8-8	FNMA POOL AS0190	2.500% 08/01/28		03/21/2018	JPMorgan Securities Inc	12/01/2018	Paydown	8,034	7,905	8,034	7,905							129	129	72	9
3138WA-AB-3	FNMA POOL AS0901	4.000% 11/01/33		03/23/2018	Transfer in Kind	12/01/2018	Paydown	766,434	795,564	766,434	795,564							(29,130)	(29,130)	12,144	2,129
3138WC-7G-2	FNMA POOL AS3594	3.000% 10/01/29		01/26/2018	Salomon Brothers	12/01/2018	Paydown	18,708	18,927	18,708	18,927							(219)	(219)	267	22
3138WD-6X-4	FNMA POOL AS4485	2.500% 02/01/30		03/20/2018	Bank of America Securities	12/01/2018	Paydown	551	540	551	540							11	11	5	1
3138WD-7A-3	FNMA POOL AS4488	2.500% 02/01/30		03/20/2018	Bank of America Securities	12/01/2018	Paydown	1,208	1,183	1,208	1,183							25	25	10	1
3138WE-KK-4	FNMA POOL AS4797	3.500% 04/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	15,820	15,801	15,820	15,801							19	19	211	18
3138WE-2E-8	FNMA POOL AS5272	3.500% 06/01/45		02/06/2018	Salomon Brothers	04/11/2018	RBC Capital Markets	319,489	322,983	322,085	322,984							(899)	(899)	2,236	373
3138WE-2E-8	FNMA POOL AS5272	3.500% 06/01/45		02/06/2018	Salomon Brothers	04/01/2018	Paydown	5,848	5,912	5,848	5,912							(64)	(64)	29	7
3138WF-AD-8	FNMA POOL AS5403	2.500% 07/01/30		06/05/2018	Salomon Brothers	12/01/2018	Paydown	4,017	3,910	4,017	3,910							107	107	25	5
3138WF-AF-3	FNMA POOL AS5405	2.500% 07/01/30		06/05/2018	RBC Capital Markets	12/01/2018	Paydown	840	818	840	818							22	22	6	1
3138WF-B5-4	FNMA POOL AS5459	3.500% 07/01/45		01/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	35,261	36,457	35,261	36,457							(1,196)	(1,196)	612	34
3138WF-QA-7	FNMA POOL AS5848	4.500% 09/01/45		03/28/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	6,305	6,711	6,305	6,712							(407)	(407)	94	9
3138WF-3A-2	FNMA POOL AS6192	3.500% 11/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	3,111	3,108	3,111	3,107							4	4	42	4
3138WF-3E-4	FNMA POOL AS6196	3.500% 11/01/45		02/06/2018	Credit Suisse Securities USA	04/11/2018	RBC Capital Markets	4,151,085	4,182,867	4,166,003	4,182,867							(16,864)	(16,864)	29,058	4,843
3138WF-3E-4	FNMA POOL AS6196	3.500% 11/01/45		02/06/2018	Credit Suisse Securities USA	04/01/2018	Paydown	112,119	112,977	112,119	112,977							(858)	(858)	551	131
3138WG-AG-9	FNMA POOL AS6306	3.500% 12/01/45		02/06/2018	Mizuho Securities USA Inc	04/11/2018	RBC Capital Markets	444,500	449,292	448,111	449,292							(1,181)	(1,181)	3,111	519
3138WG-AG-9	FNMA POOL AS6306	3.500% 12/01/45		02/06/2018	Mizuho Securities USA Inc	04/01/2018	Paydown	9,197	9,296	9,197	9,296							(99)	(99)	41	11
3138WG-HJ-6	FNMA POOL AS6532	4.500% 01/01/46		03/23/2018	Transfer in Kind	07/19/2018	Bank of America Securities	1,936,382	2,029,872	2,016,257	2,029,872							(13,615)	(13,615)	34,371	6,051
3138WG-HJ-6	FNMA POOL AS6532	4.500% 01/01/46		03/23/2018	Transfer in Kind	07/01/2018	Paydown	264,474	277,243	264,474	277,243							(12,769)	(12,769)	2,936	826
3138WG-M8-4	FNMA POOL AS6682	4.500% 02/01/46		01/06/2018	Bank of America Securities	12/01/2018	Paydown	7,590	8,245	7,590	8,245							(655)	(655)	154	9
3138WG-SQ-8	FNMA POOL AS6826	3.500% 03/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	4,913	4,907	4,913	4,907							6	6	69	6
3138WG-VQ-4	FNMA POOL AS6922	3.500% 04/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	177,493	177,652	177,493	177,652							(159)	(159)	2,609	431
3138WG-YM-0	FNMA POOL AS7015	3.500% 04/01/46		02/22/2018	JPMorgan Securities Inc	12/01/2018	Paydown	24,043	23,981	24,043	23,981							62	62	333	28
3138WG-ZA-5	FNMA POOL AS7036	4.500% 04/01/46		01/06/2018	BNP Paribas Securities Corp	11/07/2018	Salomon Brothers	59,450	64,921	61,530	64,920							(3,390)	(3,390)	2,319	74
3138WG-ZA-5	FNMA POOL AS7036	4.500% 04/01/46		01/06/2018	BNP Paribas Securities Corp	11/01/2018	Paydown	6,582	7,187	6,582	7,188							(606)	(606)	133	8
3138WG-Z9-8	FNMA POOL AS7067	3.500% 04/01/31		03/19/2018	Credit Suisse Securities USA	08/06/2018	JPMorgan Securities Inc	349,566	355,396	354,154	355,397							(1,243)	(1,243)	4,588	544
3138WG-Z9-8	FNMA POOL AS7067	3.500% 04/01/31		03/19/2018	Credit Suisse Securities USA	08/01/2018	Paydown	20,434	20,775	20,434	20,775							(341)	(341)	131	32
3138WG-6G-4	FNMA POOL AS7170	3.500% 05/01/46		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	243,848	243,314	244,076	243,314							762	762	972	284
3138WG-6G-4	FNMA POOL AS7170	3.500% 05/01/46		02/28/2018	Bank of America Securities	04/01/2018	Paydown	2,505	2,500	2,505	2,500							5	5	7	3
3138WH-D2-5	FNMA POOL AS7320	2.500% 06/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	69	67	69	67							2	2	1	
3138WH-MS-8	FNMA POOL AS7568	4.500% 07/01/46		04/25/2018	RBC Capital Markets	05/08/2018	JPMorgan Securities Inc	35,540	36,873	36,975	36,872							103	103	58	58
3138WH-M6-6	FNMA POOL AS7580	3.000% 07/01/46		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	23,495	22,779	23,495	22,779							716	716	168	22
3138WH-NX-6	FNMA POOL AS7605	2.500% 07/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	454	439	454	439							15	15	4	1
3138WH-N5-7	FNMA POOL AS7611	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	89,397	84,205	83,398	84,205							(807)	(807)	261	186
3138WH-N5-7	FNMA POOL AS7611	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	461	435	461	434							27	27	1	1
3138WH-N9-9	FNMA POOL AS7615	3.500% 07/01/46		10/31/2018	JPMorgan Securities Inc	12/01/2018	Paydown	31,735	31,050	31,735	31,049							686	686	93	37

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WH-QN-5	FNMA POOL AS7660 2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	111,955	105,452	104,442	105,452							(1,010)	(1,010)	327	233
3138WH-QN-5	FNMA POOL AS7660 2.500% 08/01/46		05/29/2018	Various	12/01/2018	Paydown	135,752	127,369	135,752	127,369							8,383	8,383	1,382	236
3138WH-S4-5	FNMA POOL AS7738 3.000% 08/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	702,214	683,205	670,258	683,205							(12,947)	(12,947)	11,118	1,463
3138WH-S4-5	FNMA POOL AS7738 3.000% 08/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	25,017	24,340	25,017	24,340							677	677	2,053	52
3138WH-U2-6	FNMA POOL AS7800 3.000% 08/01/46		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	36,398	35,289	36,398	35,289							1,109	1,109	243	33
3138WH-WZ-1	FNMA POOL AS7863 3.000% 09/01/46		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	12,544	12,162	12,544	12,162							382	382	88	11
3138WH-ZZ-8	FNMA POOL AS7959 4.500% 09/01/46		03/23/2018	Transfer in Kind	07/24/2018	Salomon Brothers	1,398,271	1,464,252	1,450,270	1,464,253							(13,983)	(13,983)	25,344	4,370
3138WH-ZZ-8	FNMA POOL AS7959 4.500% 09/01/46		03/23/2018	Transfer in Kind	07/01/2018	Paydown	122,295	128,065	122,295	128,066							(5,771)	(5,771)	1,177	382
3138WH-3T-7	FNMA POOL AS8009 2.500% 10/01/31		06/04/2018	Various	12/01/2018	Paydown	2,324	2,255	2,324	2,255							69	69	17	3
3138WH-3V-2	FNMA POOL AS8011 2.500% 09/01/31		09/28/2018	Cantor Fitzgerald & Co	12/01/2018	Paydown	105,909	102,318	105,909	102,318							3,591	3,591	337	7
3138WH-5G-3	FNMA POOL AS8046 2.500% 10/01/31		05/23/2018	Salomon Brothers	08/06/2018	Goldman Sachs	14,754	14,284	14,348	14,283							65	65	77	17
3138WH-5G-3	FNMA POOL AS8046 2.500% 10/01/31		05/23/2018	Salomon Brothers	08/01/2018	Paydown	389	377	389	377							12	12	1	
3138WH-6K-3	FNMA POOL AS8073 2.500% 10/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	31,295	29,362	31,295	29,362							1,933	1,933	315	54
3138WJ-C7-1	FNMA POOL AS8193 2.500% 10/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	601	581	601	581							20	20	4	1
3138WJ-C9-7	FNMA POOL AS8195 2.500% 10/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	358	346	358	346							12	12	3	
3138WJ-DN-5	FNMA POOL AS8208 2.500% 10/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	853	824	853	825							28	28	6	1
3138WJ-EN-4	FNMA POOL AS8240 2.500% 11/01/31		06/04/2018	Various	12/01/2018	Paydown	2,792	2,708	2,792	2,708							84	84	20	3
3138WJ-EP-9	FNMA POOL AS8241 2.500% 11/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	65	62	65	63							2	2		
3138WJ-EZ-7	FNMA POOL AS8251 2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	27,492	26,160	27,492	26,160							1,332	1,332	192	24
3138WJ-FL-7	FNMA POOL AS8270 2.500% 11/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	91,515	86,199	85,374	86,200							(826)	(826)	267	191
3138WJ-FL-7	FNMA POOL AS8270 2.500% 11/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	1,017	958	1,017	958							59	59	2	2
3138WJ-FS-2	FNMA POOL AS8276 3.000% 11/01/46		06/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	27,812	26,708	27,812	26,708							1,104	1,104	209	25
3138WJ-F9-4	FNMA POOL AS8291 2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	2,120	2,017	2,120	2,017							103	103	16	2
3138WJ-GV-4	FNMA POOL AS8311 3.000% 11/01/46		06/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	27,252	26,171	27,252	26,170							1,082	1,082	217	25
3138WJ-KA-5	FNMA POOL AS8388 2.500% 11/01/31		10/04/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	45,915	44,045	45,915	44,044							1,871	1,871	131	32
3138WJ-KT-4	FNMA POOL AS8405 2.000% 11/01/31		07/23/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	9,119	8,607	9,119	8,608							511	511	37	8
3138WJ-K5-6	FNMA POOL AS8415 3.000% 11/01/46		10/12/2018	Salomon Brothers	12/01/2018	Paydown	518	491	518	491							27	27	1	1
3138WJ-M9-6	FNMA POOL AS8483 3.000% 12/01/46		10/12/2018	Various	12/01/2018	Paydown	30,248	29,043	30,248	29,043							1,205	1,205	216	28
3138WJ-Q9-2	FNMA POOL AS8579 3.000% 12/01/46		06/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	14,396	13,824	14,396	13,825							571	571	102	13
3138WJ-TG-3	FNMA POOL AS8650 3.000% 01/01/47		06/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	36,668	35,213	36,668	35,213							1,455	1,455	252	34
3138WJ-XN-3	FNMA POOL AS8784 3.000% 02/01/47		10/12/2018	Various	12/01/2018	Paydown	17,208	16,524	17,208	16,523							685	685	123	16
3138WJ-X4-5	FNMA POOL AS8798 3.000% 02/01/47		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	466,779	453,852	445,537	453,851							(8,314)	(8,314)	7,391	972
3138WJ-X4-5	FNMA POOL AS8798 3.000% 02/01/47		03/23/2018	Transfer in Kind	10/01/2018	Paydown	10,042	9,763	10,042	9,764							278	278	1,264	21
3138WJ-2T-4	FNMA POOL AS8885 3.500% 02/01/32		04/11/2018	Barclays Capital Inc	12/01/2018	Paydown	16,367	16,687	16,367	16,687							(320)	(320)	195	25
3138WJ-5W-4	FNMA POOL AS8960 4.000% 03/01/47		07/11/2018	Bank of America Securities	12/01/2018	Paydown	275,088	281,965	275,088	281,965							(6,877)	(6,877)	2,540	367
3138WK-LB-9	FNMA POOL AS9321 2.500% 03/01/32		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	195	188	195	189							6	6	1	
3138WK-LH-6	FNMA POOL AS9327 3.000% 03/01/32		08/09/2018	Goldman Sachs	12/07/2018	Goldman Sachs	2,554,889	2,537,664	2,530,637	2,537,664							(7,027)	(7,027)	29,168	3,194
3138WK-LH-6	FNMA POOL AS9327 3.000% 03/01/32		08/09/2018	Goldman Sachs	12/01/2018	Paydown	127,110	126,253	127,110	126,253							857	857	876	159
3138WK-P7-4	FNMA POOL AS9445 3.000% 04/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	233	221	233	221							12	12	1	
3138WK-P9-0	FNMA POOL AS9447 3.000% 04/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	5,764	5,464	5,764	5,465							299	299	14	6
3138WK-QA-6	FNMA POOL AS9448 3.000% 04/01/47		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	29,065	28,179	29,065	28,179							886	886	192	27
3138WK-QM-0	FNMA POOL AS9459 4.500% 04/01/47		06/05/2018	Credit Suisse Securities USA	08/08/2018	Salomon Brothers	2,985,166	3,103,640	3,097,110	3,103,640							(6,530)	(6,530)	15,672	4,105
3138WK-QM-0	FNMA POOL AS9459 4.500% 04/01/47		06/05/2018	Credit Suisse Securities USA	08/01/2018	Paydown	14,833	15,422	14,833	15,422							(589)	(589)	56	20
3138WK-T8-8	FNMA POOL AS9574 3.500% 05/01/47		02/09/2018	Goldman Sachs	02/09/2018	Bank of America Securities	13,999,998	13,996,170	14,044,295	13,996,170							48,125	48,125	16,333	16,333
3138WK-XE-0	FNMA POOL AS9676 4.000% 05/01/47		07/11/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	5,542	5,655	5,542	5,655							(113)	(113)	45	7
3138WK-2U-8	FNMA POOL AS9786 4.000% 06/01/47		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	54,962	56,347	54,962	56,347							(1,385)	(1,385)	551	67
3138WL-A6-0	FNMA POOL AS9928 4.500% 07/01/47		08/07/2018	Wells Fargo Securities	12/01/2018	Paydown	54,053	56,359	54,053	56,359							(2,306)	(2,306)	377	81
3138WL-CY-7	FNMA POOL AS9986 4.500% 07/01/47		08/07/2018	Wells Fargo Securities	12/01/2018	Paydown	47,671	49,705	47,671	49,704							(2,033)	(2,033)	345	72
3138WL-C4-3	FNMA POOL AS9990 4.500% 07/01/47		09/11/2018	Morgan Stanley CO Incorporated	09/11/2018	Bank of America Securities	999,901	1,034,272	1,034,311	1,034,272							39	39	1,500	1,500
3138WQ-Q9-6	FNMA POOL AT3179 3.000% 05/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	169,294	165,690	169,294	165,690							3,604	3,604	1,871	353
3138WT-QN-9	FNMA POOL AT5860 3.500% 06/01/43		02/02/2018	Credit Suisse Securities USA	11/07/2018	Salomon Brothers	95,361	96,180	93,215	96,180							(2,965)	(2,965)	2,614	111
3138WT-QN-9	FNMA POOL AT5860 3.500% 06/01/43		02/02/2018	Credit Suisse Securities USA	11/01/2018	Paydown	7,628	7,693	7,628	7,694							(66)	(66)	103	9
3138WV-PE-5	FNMA POOL AT7620 3.000% 06/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	159,161	155,773	159,161	155,773							3,388	3,388	1,995	332
3138X0-6F-0	FNMA POOL AU1769 3.500% 08/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,619	2,634	2,619	2,634							(15)	(15)	38	6

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XB-V7-6	FNMA POOL AV0637	3.500% 11/01/28		03/16/2018	Credit Suisse Securities USA	08/06/2018	JPMorgan Securities Inc	568,154	578,074	575,611	578,074							(2,463)	(2,463)	7,457	884
3138XB-V7-6	FNMA POOL AV0637	3.500% 11/01/28		03/16/2018	Credit Suisse Securities USA	08/01/2018	Paydown	22,678	23,074	22,678	23,074							(396)	(396)	170	35
3138XP-JB-0	FNMA POOL AW0257	4.500% 03/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	43,654	46,130	43,654	46,130							(2,476)	(2,476)	239	136
3138XS-MH-7	FNMA POOL AW3059	4.000% 04/01/44		05/29/2018	INTL FCSTONE FINANCIAL INC./BD	12/01/2018	Paydown	9,128	9,442	9,128	9,442							(314)	(314)	121	30
3138Y3-2E-0	FNMA POOL AX2572	4.000% 11/01/44		03/23/2018	Transfer in Kind	12/01/2018	Paydown	187,740	193,057	187,740	193,057							(5,317)	(5,317)	3,251	522
3138Y5-D8-6	FNMA POOL AX3726	4.000% 05/01/32		03/23/2018	Transfer in Kind	12/01/2018	Paydown	281,958	292,674	281,958	292,675							(10,717)	(10,717)	4,219	783
3138YN-DQ-7	FNMA POOL AY8210	3.000% 04/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	14,246	13,893	14,246	13,894							352	352	175	30
3138YR-3Y-2	FNMA POOL AZ0814	3.500% 07/01/45		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	21,937	21,912	21,937	21,911							26	26	291	26
3140EA-V5-9	FNMA POOL BA6035	5.000% 02/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	75,182	80,530	75,182	80,530							(5,348)	(5,348)	1,577	261
3140EU-6W-4	FNMA POOL BC0884	3.000% 05/01/46		08/24/2018	Credit Suisse Securities USA	08/24/2018	Morgan Stanley CO Incorporated	1,995,009	1,934,458	1,935,471	1,934,458							1,013	1,013	1,995	1,995
3140EV-JE-8	FNMA POOL BC1160	4.500% 06/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	144,630	151,410	144,630	151,410							(6,780)	(6,780)	2,770	452
3140EW-2W-4	FNMA POOL BC2588	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	11,125	10,479	10,378	10,478							(100)	(100)	32	23
3140EW-2W-4	FNMA POOL BC2588	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	147	139	147	138							9	9		
3140EW-4N-2	FNMA POOL BC2628	2.500% 11/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	53	51	53	51							2	2		
3140EX-CP-6	FNMA POOL BC2777	2.500% 08/01/31		05/22/2018	RBC Capital Markets	12/01/2018	Paydown	66	64	66	64							2	2	1	
3140EX-FD-0	FNMA POOL BC2863	2.500% 09/01/31		05/23/2018	Nomura Securities/Fixed Income	09/11/2018	Barclays Capital Inc	136,432	132,083	131,982	132,083							(101)	(101)	1,014	161
3140EX-FD-0	FNMA POOL BC2863	2.500% 09/01/31		10/02/2018	Various	12/01/2018	Paydown	52,629	50,846	52,629	50,847							1,782	1,782	165	16
3140F0-GY-4	FNMA POOL BC4714	3.000% 10/01/46		09/18/2018	Various	12/01/2018	Paydown	10,960	10,574	10,960	10,574							386	386	72	10
3140F0-JL-9	FNMA POOL BC4766	4.500% 10/01/46		04/20/2018	Bank of America Securities	05/10/2018	JPMorgan Securities Inc	33,183	34,541	34,533	34,541							(8)	(8)	54	54
3140F0-3X-0	FNMA POOL BC5313	3.500% 03/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	15,758	15,777	15,758	15,777							(19)	(19)	217	38
3140F2-AJ-9	FNMA POOL BC6308	2.500% 04/01/46		10/18/2018	Wachovia Capital Markets	12/01/2018	Paydown	550	502	550	502							48	48	1	
3140F3-TW-8	FNMA POOL BC7764	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	6,333	5,965	5,908	5,965							(57)	(57)	18	13
3140F3-TW-8	FNMA POOL BC7764	2.500% 07/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	20	19	20	19							1	1		
3140F4-6J-0	FNMA POOL BC8972	3.000% 07/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	225,608	219,501	215,341	219,501							(4,160)	(4,160)	3,572	470
3140F4-6J-0	FNMA POOL BC8972	3.000% 07/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	9,705	9,442	9,705	9,442							263	263	710	20
3140F5-AD-5	FNMA POOL BC9003	3.000% 11/01/46		09/13/2018	Nomura Securities Intl Inc	10/03/2018	Nomura Securities Intl Inc	3,435,544	3,304,832	3,270,208	3,304,832							(34,624)	(34,624)	9,734	4,581
3140F5-AD-5	FNMA POOL BC9003	3.000% 11/01/46		09/13/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	356,213	342,660	356,213	342,660							13,553	13,553	1,790	475
3140F5-BE-2	FNMA POOL BC9036	3.000% 11/01/31		08/09/2018	Goldman Sachs	12/11/2018	Goldman Sachs	1,910,945	1,897,210	1,894,821	1,897,210							(2,389)	(2,389)	21,817	2,389
3140F5-BE-2	FNMA POOL BC9036	3.000% 11/01/31		08/09/2018	Goldman Sachs	12/01/2018	Paydown	89,055	88,415	89,055	88,415							640	640	546	111
3140F5-BJ-1	FNMA POOL BC9040	2.000% 11/01/31		03/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	13,933	13,258	13,933	13,258							675	675	96	12
3140F5-CT-8	FNMA POOL BC9081	3.000% 12/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	166,286	161,784	158,719	161,785							(3,066)	(3,066)	2,633	346
3140F5-CT-8	FNMA POOL BC9081	3.000% 12/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	5,143	5,004	5,143	5,004							139	139	469	11
3140F5-CV-3	FNMA POOL BC9083	3.000% 12/01/46		06/11/2018	Credit Suisse Securities USA	12/01/2018	Paydown	12,962	12,448	12,962	12,448							514	514	96	12
3140F5-RP-0	FNMA POOL BC9493	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	6,617	6,233	6,173	6,233							(60)	(60)	19	14
3140F5-RP-0	FNMA POOL BC9493	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	14	13	14	13							1	1		
3140F7-GH-6	FNMA POOL BD0199	2.500% 06/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	6,330	5,962	5,905	5,962							(57)	(57)	18	13
3140F7-GH-6	FNMA POOL BD0199	2.500% 06/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	21	19	21	20							1	1		
3140F8-CR-6	FNMA POOL BD0979	4.500% 05/01/46		03/28/2018	Morgan Stanley CO Incorporated	11/07/2018	Salomon Brothers	3,193	3,399	3,305	3,399							(94)	(94)	89	4
3140F8-CR-6	FNMA POOL BD0979	4.500% 05/01/46		03/28/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	465	495	465	495							(30)	(30)	9	1
3140F9-V6-9	FNMA POOL BD2436	3.500% 01/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	850,730	848,869	851,528	848,869							2,659	2,659	3,391	993
3140F9-V6-9	FNMA POOL BD2436	3.500% 01/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	6,917	6,902	6,917	6,902							15	15	20	8
3140F9-WB-7	FNMA POOL BD2441	3.500% 01/01/47		05/10/2018	Barclays Capital Inc	12/01/2018	Paydown	30,017	29,909	30,017	29,909							108	108	332	35
3140F9-WG-6	FNMA POOL BD2446	3.000% 01/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	384	364	384	364							20	20	1	
3140FA-VG-4	FNMA POOL BD3314	3.000% 10/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	291,343	283,456	278,084	283,456							(5,372)	(5,372)	4,613	607
3140FA-VG-4	FNMA POOL BD3314	3.000% 10/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	12,448	12,111	12,448	12,111							337	337	875	26
3140FB-3U-2	FNMA POOL BD4410	3.000% 07/01/46		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	60,927	59,278	58,154	59,277							(1,123)	(1,123)	965	127
3140FB-3U-2	FNMA POOL BD4410	3.000% 07/01/46		03/23/2018	Transfer in Kind	10/01/2018	Paydown	10,971	10,674	10,971	10,674							297	297	211	23
3140FC-JB-5	FNMA POOL BD4757	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	12,663	11,928	11,813	11,927							(114)	(114)	37	26
3140FC-JB-5	FNMA POOL BD4757	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	24	22	24	23							1	1		
3140FC-JC-3	FNMA POOL BD4758	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	41,122	38,733	38,362	38,733							(371)	(371)	120	86
3140FC-JC-3	FNMA POOL BD4758	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	154	145	154	145							9	9		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140FC-JD-1	FNMA POOL BD4759 2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	30,464	28,695	28,420	28,695							(275)	(275)	89	63
3140FC-JD-1	FNMA POOL BD4759 2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	55	51	55	52							3	3		
3140FC-NN-4	FNMA POOL BD4896 4.000% 08/01/46		04/16/2018	Bank of America Securities	12/01/2018	Paydown	70,927	72,556	70,927	72,556							(1,629)	(1,629)	662	102
3140FC-TD-0	FNMA POOL BD5047 3.000% 02/01/47		06/12/2018	Credit Suisse Securities USA	12/01/2018	Paydown	240,548	231,133	240,548	231,133							9,415	9,415	1,771	220
3140FD-AP-1	FNMA POOL BD5413 3.000% 10/01/46		10/12/2018	Salomon Brothers	12/01/2018	Paydown	153	145	153	145							8	8		
3140FD-CS-3	FNMA POOL BD5480 3.500% 07/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,788	7,807	7,788	7,807							(19)	(19)	61	19
3140FE-EK-6	FNMA POOL BD6437 4.000% 10/01/46		03/23/2018	Transfer in Kind	08/23/2018	Bank of America Securities	3,579,233	3,690,105	3,651,936	3,690,105							(38,169)	(38,169)	64,426	9,942
3140FE-EK-6	FNMA POOL BD6437 4.000% 10/01/46		03/23/2018	Transfer in Kind	09/01/2018	Paydown	382,847	394,707	382,847	394,706							(11,859)	(11,859)	16,938	1,063
3140FE-2G-8	FNMA POOL BD7074 3.000% 03/01/47		03/23/2018	Transfer in Kind	06/14/2018	Bank of America Securities	2,738,487	2,662,215	2,640,714	2,662,215							(21,501)	(21,501)	24,646	5,705
3140FE-2G-8	FNMA POOL BD7074 3.000% 03/01/47		03/23/2018	Transfer in Kind	06/01/2018	Paydown	51,770	50,328	51,770	50,328							1,442	1,442	204	108
3140FH-2Z-9	FNMA POOL BD9791 3.000% 03/01/47		03/23/2018	Transfer in Kind	09/20/2018	Morgan Stanley CO Incorporated	88,886	86,424	84,841	86,424							(1,583)	(1,583)	1,407	185
3140FH-2Z-9	FNMA POOL BD9791 3.000% 03/01/47		03/23/2018	Transfer in Kind	10/01/2018	Paydown	1,159	1,127	1,159	1,127							32	32	234	2
3140FK-6L-9	FNMA POOL BE0874 4.000% 07/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	7,410	7,590	7,410	7,590							(180)	(180)	116	21
3140FL-BM-9	FNMA POOL BE0943 3.500% 11/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,890	2,909	2,890	2,909							(19)	(19)	42	7
3140FL-CB-2	FNMA POOL BE0965 4.000% 11/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	216,791	222,388	216,791	222,389							(5,598)	(5,598)	4,217	602
3140FL-T6-5	FNMA POOL BE1472 3.000% 12/01/46		06/14/2018	Wachovia Capital Markets	12/01/2018	Paydown	28,763	27,733	28,763	27,734							1,029	1,029	216	26
3140FM-J7-2	FNMA POOL BE2085 4.500% 12/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	14,250	15,027	14,250	15,027							(777)	(777)	312	45
3140FN-HN-7	FNMA POOL BE2936 3.500% 12/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	136,927	137,778	136,927	137,777							(850)	(850)	2,187	333
3140FP-CG-2	FNMA POOL BE3670 3.500% 06/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	106,074	105,842	106,173	105,842							331	331	423	124
3140FP-CG-2	FNMA POOL BE3670 3.500% 06/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	456	455	456	455							1	1	1	1
3140FP-FS-3	FNMA POOL BE3776 4.500% 07/01/47		03/07/2018	Various	08/08/2018	Salomon Brothers	3,785,598	3,954,028	3,928,741	3,954,028							(25,287)	(25,287)	62,462	5,205
3140FP-FS-3	FNMA POOL BE3776 4.500% 07/01/47		03/07/2018	Various	08/01/2018	Paydown	214,402	223,941	214,402	223,941							(9,539)	(9,539)	2,264	295
3140FP-JL-4	FNMA POOL BE3866 4.000% 01/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	66,965	68,673	66,965	68,673							(1,708)	(1,708)	1,113	186
3140FP-U5-6	FNMA POOL BE4203 4.500% 01/01/45		03/23/2018	Transfer in Kind	12/01/2018	Paydown	202,071	212,743	202,071	212,743							(10,672)	(10,672)	3,498	631
3140FP-YF-0	FNMA POOL BE4309 3.000% 01/01/47		06/14/2018	RBC Capital Markets	12/01/2018	Paydown	7,362	7,098	7,362	7,098							264	264	55	7
3140FP-4X-4	FNMA POOL BE4437 3.500% 10/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	9,272	9,295	9,272	9,295							(23)	(23)	112	23
3140FQ-NW-3	FNMA POOL BE4904 4.500% 01/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	3,405	3,567	3,405	3,567							(162)	(162)	64	11
3140FQ-TD-9	FNMA POOL BE5047 4.000% 11/01/46		04/04/2018	Goldman Sachs	12/01/2018	Paydown	3,684	3,817	3,684	3,816							(132)	(132)	54	4
3140FQ-UE-5	FNMA POOL BE5080 3.500% 04/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	29,640	29,750	29,640	29,750							(110)	(110)	434	72
3140FR-BZ-7	FNMA POOL BE5455 3.000% 01/01/32		09/14/2018	Goldman Sachs	12/11/2018	Goldman Sachs	471,792	466,429	467,812	466,430							1,382	1,382	3,027	590
3140FR-BZ-7	FNMA POOL BE5455 3.000% 01/01/32		09/14/2018	Goldman Sachs	12/01/2018	Paydown	5,458	5,396	5,458	5,396							62	62	20	7
3140FR-H5-7	FNMA POOL BE5651 3.000% 02/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	326	309	326	309							17	17	1	
3140FS-4W-0	FNMA POOL BE7136 4.000% 02/01/47		03/23/2018	Transfer in Kind	08/23/2018	Bank of America Securities	121,236	125,199	123,906	125,199							(1,293)	(1,293)	2,182	337
3140FS-4W-0	FNMA POOL BE7136 4.000% 02/01/47		03/23/2018	Transfer in Kind	09/01/2018	Paydown	13,412	13,850	13,412	13,851							(439)	(439)	549	37
3140FS-5V-1	FNMA POOL BE7159 4.000% 02/01/47		03/23/2018	Transfer in Kind	08/23/2018	Bank of America Securities	129,064	133,283	131,907	133,283							(1,376)	(1,376)	2,323	359
3140FS-5V-1	FNMA POOL BE7159 4.000% 02/01/47		03/23/2018	Transfer in Kind	09/01/2018	Paydown	10,711	11,061	10,711	11,061							(350)	(350)	583	30
3140FS-7C-1	FNMA POOL BE7190 4.000% 03/01/47		03/23/2018	Transfer in Kind	08/23/2018	Bank of America Securities	84,027	86,774	85,878	86,774							(896)	(896)	1,512	233
3140FS-7C-1	FNMA POOL BE7190 4.000% 03/01/47		03/23/2018	Transfer in Kind	09/01/2018	Paydown	7,672	7,923	7,672	7,923							(251)	(251)	369	21
3140FS-7K-3	FNMA POOL BE7197 4.500% 03/01/47		06/01/2018	Barclays Capital Inc	12/01/2018	Paydown	248,221	258,693	248,221	258,693							(10,472)	(10,472)	3,264	372
3140FT-AP-6	FNMA POOL BE7213 4.000% 04/01/47		06/20/2018	Nomura Securities/Fixed Income	08/02/2018	MELLON BANK CAPITAL MA	62,538	63,584	63,528	63,584							(56)	(56)	292	76
3140FT-AP-6	FNMA POOL BE7213 4.000% 04/01/47		06/20/2018	Nomura Securities/Fixed Income	08/01/2018	Paydown	814	827	814	828							(14)	(14)	3	1
3140FT-BW-0	FNMA POOL BE7252 3.500% 02/01/47		03/23/2018	Transfer in Kind	11/01/2018	Nomura Securities Intl Inc	344,033	344,449	335,432	344,449							(9,017)	(9,017)	8,429	836
3140FT-BW-0	FNMA POOL BE7252 3.500% 02/01/47		03/23/2018	Transfer in Kind	11/01/2018	Paydown	39,717	39,765	39,717	39,765							(48)	(48)	539	97
3140FT-XU-0	FNMA POOL BE7890 3.500% 02/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	9,689	9,749	9,689	9,749							(60)	(60)	86	24
3140FT-YZ-8	FNMA POOL BE7927 3.000% 01/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	2,588	2,516	2,588	2,516							72	72	32	5
3140FT-2R-1	FNMA POOL BE7983 4.000% 02/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	61,113	63,111	61,113	63,111							(1,998)	(1,998)	1,000	170
3140FU-EB-0	FNMA POOL BE8229 3.000% 01/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	29,265	28,541	29,265	28,541							724	724	244	61
3140FU-HS-0	FNMA POOL BE8340 4.500% 09/01/47		12/04/2018	Various	12/11/2018	Credit Suisse Securities USA	1,171,461	1,196,428	1,202,121	1,196,428							5,693	5,693	1,757	1,757
3140FU-H2-7	FNMA POOL BE8348 4.500% 12/01/47		11/06/2018	Bank of America Securities	12/12/2018	Credit Suisse Securities USA	1,999,801	2,039,172	2,052,139	2,039,172							12,967	12,967	3,000	3,000

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140FU-NN-4	FNMA POOL BE8496 5.000% 02/01/47		06/06/2018	JPMorgan Securities Inc	09/10/2018	Barclays Capital Inc	324,219	342,329	341,950	342,330							(380)	(380)	3,242	495
3140FU-NN-4	FNMA POOL BE8496 5.000% 02/01/47		06/06/2018	JPMorgan Securities Inc	09/01/2018	Paydown	782	826	782	826							(44)	(44)	5	1
3140FV-VE-3	FNMA POOL BE9612 3.500% 06/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,780	1,783	1,780	1,783							(3)	(3)	26	4
3140FX-FK-3	FNMA POOL BF0169 3.500% 01/01/57		09/18/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	19,483	19,115	19,483	19,115							368	368	84	19
3140FX-GE-6	FNMA POOL BF0196 3.500% 02/01/41		03/27/2018	Various	10/31/2018	Various	2,003,485	2,023,908	1,978,167	2,023,907							(45,740)	(45,740)	41,242	5,094
3140FX-GE-6	FNMA POOL BF0196 3.500% 02/01/41		03/27/2018	Various	12/01/2018	Paydown	2,405,763	2,431,172	2,405,763	2,431,172							(25,409)	(25,409)	31,259	6,522
3140FX-GJ-5	FNMA POOL BF0200 3.500% 11/01/51		05/15/2018	JPMorgan Securities Inc	12/01/2018	Paydown	256,344	253,225	256,344	253,225							3,119	3,119	2,624	299
3140FX-GK-2	FNMA POOL BF0201 4.000% 08/01/51		06/15/2018	Credit Suisse Securities USA	12/01/2018	Paydown	545,912	560,125	545,912	560,125							(14,213)	(14,213)	7,887	667
3140FX-HZ-8	FNMA POOL BF0247 4.500% 06/01/51		10/16/2018	Credit Suisse Securities USA	12/01/2018	Paydown	43,213	44,468	43,213	44,468							(1,255)	(1,255)	162	65
3140GN-E6-6	FNMA POOL BH0156 3.500% 03/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	5,650	5,669	5,650	5,669							(19)	(19)	81	14
3140GN-FK-4	FNMA POOL BH0169 4.500% 04/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	27,048	28,342	27,048	28,341							(1,293)	(1,293)	510	85
3140GN-NA-7	FNMA POOL BH0384 4.500% 03/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,021	4,265	4,021	4,265							(244)	(244)	76	13
3140GP-K3-1	FNMA POOL BH1213 4.500% 06/01/47		06/01/2018	Barclays Capital Inc	12/01/2018	Paydown	61,543	64,139	61,543	64,139							(2,596)	(2,596)	585	92
3140GQ-RG-3	FNMA POOL BH2286 2.889% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	440,909	440,564	440,909	440,564							345	345	5,314	858
3140GQ-4F-0	FNMA POOL BH2621 4.500% 08/01/47		04/20/2018	Morgan Stanley CO Incorporated	05/08/2018	JPMorgan Securities Inc	157,666	163,973	164,035	163,973							62	62	256	256
3140GQ-4U-7	FNMA POOL BH2634 5.000% 08/01/47		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	250,000	264,180	264,687	264,179							508	508	417	417
3140GR-AH-7	FNMA POOL BH2707 4.500% 05/01/47		04/20/2018	Morgan Stanley CO Incorporated	05/10/2018	JPMorgan Securities Inc	147,554	153,456	153,514	153,456							58	58	240	240
3140GR-A5-3	FNMA POOL BH2727 5.000% 04/01/47		12/06/2018	Salomon Brothers	12/11/2018	Bank of America Securities	39,087	40,956	40,880	40,956							(76)	(76)	65	65
3140GR-TV-6	FNMA POOL BH3263 3.000% 10/01/32		05/14/2018	JPMorgan Securities Inc	09/14/2018	Goldman Sachs	340,535	337,143	336,904	337,143							(239)	(239)	3,888	454
3140GR-TV-6	FNMA POOL BH3263 3.000% 10/01/32		05/14/2018	JPMorgan Securities Inc	09/01/2018	Paydown	6,548	6,482	6,548	6,483							65	65	41	9
3140GT-TJ-9	FNMA POOL BH5052 4.000% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	75,557	77,396	75,557	77,396							(1,839)	(1,839)	1,136	210
3140GT-WR-7	FNMA POOL BH5155 3.500% 09/01/47		02/13/2018	Morgan Stanley CO Incorporated	04/10/2018	JPMorgan Securities Inc	322,037	322,138	322,339	322,138							201	201	1,284	376
3140GT-WR-7	FNMA POOL BH5155 3.500% 09/01/47		02/13/2018	Morgan Stanley CO Incorporated	04/01/2018	Paydown	1,479	1,480	1,479	1,479									4	2
3140GU-HE-0	FNMA POOL BH5628 3.500% 07/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	5,187	5,195	5,187	5,196							(9)	(9)	32	13
3140GU-JG-3	FNMA POOL BH5662 4.500% 07/01/47		03/07/2018	RBC Capital Markets	08/08/2018	Salomon Brothers	561,950	587,238	583,199	587,238							(4,039)	(4,039)	9,272	773
3140GU-JG-3	FNMA POOL BH5662 4.500% 07/01/47		03/07/2018	RBC Capital Markets	08/01/2018	Paydown	38,050	39,762	38,050	39,762							(1,712)	(1,712)	377	52
3140GU-LV-7	FNMA POOL BH5739 4.500% 11/01/47		08/07/2018	Wells Fargo Securities	12/01/2018	Paydown	25,969	27,077	25,969	27,077							(1,108)	(1,108)	229	39
3140GU-MA-2	FNMA POOL BH5752 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	1,363,616	1,360,633	1,364,895	1,360,634							4,261	4,261	5,436	1,591
3140GU-MA-2	FNMA POOL BH5752 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	7,078	7,062	7,078	7,063							15	15	21	8
3140GU-MH-7	FNMA POOL BH5759 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	32,726	35,686	33,851	35,687							(1,836)	(1,836)	1,276	41
3140GU-MH-7	FNMA POOL BH5759 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc	11/01/2018	Paydown	1,445	1,575	1,445	1,576							(131)	(131)	33	2
3140GU-MQ-7	FNMA POOL BH5766 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	29,004	31,742	30,020	31,742							(1,722)	(1,722)	1,131	36
3140GU-MQ-7	FNMA POOL BH5766 4.500% 11/01/47		01/04/2018	JPMorgan Securities Inc	11/01/2018	Paydown	2,670	2,922	2,670	2,922							(252)	(252)	57	3
3140GU-QV-2	FNMA POOL BH5867 3.500% 07/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	10,287	10,280	10,287	10,280							7	7	135	25
3140GU-VD-6	FNMA POOL BH6011 3.500% 09/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	16,198	16,226	16,198	16,225							(27)	(27)	159	39
3140GV-Z2-4	FNMA POOL BH7060 3.500% 12/01/47		01/16/2018	Barclays Capital Inc	04/16/2018	Wells Fargo Securities	1,205,371	1,236,494	1,208,761	1,236,494							(27,733)	(27,733)	8,906	1,406
3140GV-Z2-4	FNMA POOL BH7060 3.500% 12/01/47		01/16/2018	Barclays Capital Inc	04/01/2018	Paydown	12,343	12,662	12,343	12,662							(319)	(319)	57	14
3140GW-FM-0	FNMA POOL BH7371 3.500% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	5,491	5,497	5,491	5,497							(6)	(6)	79	13
3140GW-K5-1	FNMA POOL BH7515 4.500% 09/01/47		01/06/2018	Salomon Brothers	11/07/2018	Salomon Brothers	10,392	11,363	10,756	11,363							(607)	(607)	405	13
3140GW-K5-1	FNMA POOL BH7515 4.500% 09/01/47		01/06/2018	Salomon Brothers	11/01/2018	Paydown	1,023	1,119	1,023	1,119							(96)	(96)	20	1
3140GW-K6-9	FNMA POOL BH7516 4.500% 09/01/47		01/06/2018	Salomon Brothers	11/07/2018	Salomon Brothers	6,735	7,334	6,966	7,334							(368)	(368)	263	8
3140GW-K6-9	FNMA POOL BH7516 4.500% 09/01/47		01/06/2018	Salomon Brothers	11/01/2018	Paydown	1,378	1,501	1,378	1,501							(123)	(123)	27	2
3140GW-UC-5	FNMA POOL BH7778 4.500% 08/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	4,645	4,868	4,645	4,867							(222)	(222)	86	15
3140GW-XG-3	FNMA POOL BH7878 4.000% 11/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	6,745	6,944	6,745	6,943							(198)	(198)	75	19
3140GW-3B-7	FNMA POOL BH7993 4.500% 09/01/47		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	295	310	295	309							(14)	(14)	3	1
3140GW-4L-4	FNMA POOL BH8026 4.500% 10/01/47		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	1,745	1,828	1,745	1,828							(83)	(83)	31	4
3140GW-4M-2	FNMA POOL BH8027 4.500% 10/01/47		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	485	508	485	508							(23)	(23)	6	1
3140GY-G4-5	FNMA POOL BH9218 4.000% 01/01/48		01/03/2018	Morgan Stanley CO Incorporated	11/07/2018	Salomon Brothers	39,449	42,054	39,659	42,054							(2,395)	(2,395)	1,368	44
3140GY-G4-5	FNMA POOL BH9218 4.000% 01/01/48		01/03/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	2,761	2,943	2,761	2,943							(182)	(182)	44	3
3140GY-G9-4	FNMA POOL BH9223 4.500% 01/01/48		05/11/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	25,008	26,344	25,867	26,344							(477)	(477)	506	38
3140GY-G9-4	FNMA POOL BH9223 4.500% 01/01/48		05/11/2018	JPMorgan Securities Inc	11/01/2018	Paydown	1,507	1,588	1,507	1,588							(81)	(81)	18	2
3140GY-H5-1	FNMA POOL BH9251 3.500% 02/01/48		07/25/2018	Credit Suisse Securities USA	12/01/2018	Paydown	4,021	3,995	4,021	3,995							26	26	32	5
3140GY-JX-8	FNMA POOL BH9277 3.500% 02/01/48		10/02/2018	Various	12/07/2018	Various	15,114,111	15,038,583	14,940,789	15,038,583							(97,794)	(97,794)	220,753	17,249
3140GY-JX-8	FNMA POOL BH9277 3.500% 02/01/48		10/02/2018	Various	12/01/2018	Paydown	385,700	384,092	385,700	384,092							1,608	1,608	3,307	445
3140GY-KA-6	FNMA POOL BH9288 4.000% 02/01/48		07/02/2018	Barclays Capital Inc	12/01/2018	Paydown	122,018	125,050	122,018	125,049							(3,031)	(3,031)	1,196	149
3140GY-K4-0	FNMA POOL BH9314 3.500% 09/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	10,451	10,512	10,451	10,513							(62)	(62)	200	25

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140GY-M2-2	FNMA POOL BH9376 4.000% 10/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	227,932	235,135	227,932	235,135							(7,203)	(7,203)	4,245	633
3140GY-M3-0	FNMA POOL BH9377 4.000% 10/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	280,389	289,119	280,389	289,118							(8,729)	(8,729)	5,140	779
3140GY-QS-1	FNMA POOL BH9464 4.500% 09/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	9,779	10,250	9,779	10,250							(471)	(471)	184	31
3140H1-JV-3	FNMA POOL BJ0275 4.500% 10/01/47		03/07/2018	RBC Capital Markets	08/08/2018	Salomon Brothers	780,519	815,643	810,033	815,643							(5,610)	(5,610)	12,879	1,073
3140H1-JV-3	FNMA POOL BJ0275 4.500% 10/01/47		03/07/2018	RBC Capital Markets	08/01/2018	Paydown	52,173	54,520	52,173	54,521							(2,348)	(2,348)	337	72
3140H1-KB-5	FNMA POOL BJ0289 4.500% 10/01/47		01/06/2018	Salomon Brothers	11/07/2018	Salomon Brothers	8,583	9,293	8,856	9,293							(437)	(437)	335	11
3140H1-KB-5	FNMA POOL BJ0289 4.500% 10/01/47		01/06/2018	Salomon Brothers	11/01/2018	Paydown	864	936	864	936							(72)	(72)	19	1
3140H1-WA-4	FNMA POOL BJ0640 5.000% 03/01/48		08/02/2018	JPMorgan Securities Inc	09/10/2018	Various	1,311,469	1,385,026	1,384,605	1,385,027							(422)	(422)	10,213	2,052
3140H1-WA-4	FNMA POOL BJ0640 5.000% 03/01/48		06/06/2018	JPMorgan Securities Inc	09/01/2018	Paydown	36,708	38,758	36,708	38,758							(2,050)	(2,050)	183	56
3140H1-WJ-5	FNMA POOL BJ0648 3.500% 03/01/48		10/02/2018	Bank of America Securities	12/07/2018	Salomon Brothers	991,346	976,244	979,574	976,244							3,330	3,330	6,939	964
3140H1-WJ-5	FNMA POOL BJ0648 3.500% 03/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	8,554	8,424	8,554	8,424							130	130	35	8
3140H1-XQ-8	FNMA POOL BJ0686 4.000% 04/01/48		04/05/2018	Wachovia Securities, LLC	10/31/2018	Various	4,971,804	5,103,091	4,998,845	5,103,091							(104,246)	(104,246)	103,746	6,077
3140H1-XQ-8	FNMA POOL BJ0686 4.000% 04/01/48		04/05/2018	Wachovia Securities, LLC	12/01/2018	Paydown	1,925,387	1,976,230	1,925,387	1,976,229							(50,842)	(50,842)	25,261	2,353
3140H2-B7-2	FNMA POOL BJ0961 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	158,816	158,468	158,964	158,468							496	496	633	185
3140H2-B7-2	FNMA POOL BJ0961 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	266	266	266	265							1	1	1	
3140H2-S5-8	FNMA POOL BJ1439 3.500% 10/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	464,031	463,016	464,466	463,016							1,450	1,450	1,850	541
3140H2-S5-8	FNMA POOL BJ1439 3.500% 10/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	9,630	9,609	9,630	9,609							21	21	28	11
3140H2-2H-0	FNMA POOL BJ1675 4.000% 12/01/47		05/09/2018	JPMorgan Securities Inc	06/07/2018	JPMorgan Securities Inc	27,773,871	28,205,125	28,246,895	28,205,126							41,769	41,769	129,611	40,118
3140H2-2H-0	FNMA POOL BJ1675 4.000% 12/01/47		05/09/2018	JPMorgan Securities Inc	06/01/2018	Paydown	226,142	229,653	226,142	229,653							(3,511)	(3,511)	754	327
3140H3-DM-5	FNMA POOL BJ1907 3.000% 11/01/47		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	481,634	462,227	466,884	462,228							4,656	4,656	1,646	482
3140H3-DM-5	FNMA POOL BJ1907 3.000% 11/01/47		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	819	786	819	786							33	33	2	1
3140H3-EL-6	FNMA POOL BJ1938 3.000% 12/01/47		05/11/2018	BNP Paribas Securities Corp	10/04/2018	JPMorgan Securities Inc	149,167	143,366	141,219	143,366							(2,147)	(2,147)	1,243	137
3140H3-EL-6	FNMA POOL BJ1938 3.000% 12/01/47		05/11/2018	BNP Paribas Securities Corp	10/01/2018	Paydown	833	800	833	801							32	32	4	1
3140H3-H8-2	FNMA POOL BJ2054 3.500% 11/01/32		04/12/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	2,801	2,854	2,801	2,854							(53)	(53)	33	4
3140H3-KJ-4	FNMA POOL BJ2096 3.500% 01/01/33		04/12/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	3,193	3,254	3,193	3,253							(60)	(60)	47	5
3140H3-T2-2	FNMA POOL BJ2368 4.000% 10/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	161,874	165,813	161,874	165,813							(3,939)	(3,939)	3,515	450
3140H3-YS-9	FNMA POOL BJ2520 4.500% 10/01/47		01/06/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	2,716	2,961	2,809	2,961							(152)	(152)	106	3
3140H3-YS-9	FNMA POOL BJ2520 4.500% 10/01/47		01/06/2018	JPMorgan Securities Inc	11/01/2018	Paydown	47	51	47	51							(4)	(4)	1	
3140H4-B4-5	FNMA POOL BJ2758 3.500% 05/01/48		08/09/2018	JPMorgan Securities Inc	11/09/2018	Barclays Capital Inc	1,000,000	992,949	970,469	992,949							(22,480)	(22,480)	9,917	1,167
3140H4-B4-5	FNMA POOL BJ2758 3.500% 05/01/48		08/09/2018	JPMorgan Securities Inc	12/01/2018	Paydown	358,044	355,519	358,053	355,529							2,524	2,524	2,491	418
3140H4-PE-8	FNMA POOL BJ3120 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	781,708	779,998	782,441	779,998							2,443	2,443	3,116	912
3140H4-PE-8	FNMA POOL BJ3120 3.500% 11/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	1,189	1,187	1,189	1,186							3	3	3	1
3140H4-Q7-2	FNMA POOL BJ3177 4.500% 11/01/47		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	203	212	203	213							(10)	(10)	2	
3140H4-SG-0	FNMA POOL BJ3218 4.500% 12/01/47		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	217	228	217	227							(10)	(10)	3	
3140H4-ZC-1	FNMA POOL BJ3438 4.000% 02/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	11,900	12,189	11,900	12,189							(289)	(289)	199	33
3140H5-NL-1	FNMA POOL BJ3994 3.500% 02/01/48		05/09/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	16,475	16,310	16,475	16,310							165	165	162	21
3140H5-TG-6	FNMA POOL BJ4150 5.000% 05/01/48		12/06/2018	Salomon Brothers	12/11/2018	Bank of America Securities	960,912	1,006,855	1,004,979	1,006,856							(1,877)	(1,877)	1,602	1,602
3140H6-CE-7	FNMA POOL BJ4568 4.000% 01/01/48		06/27/2018	JPMorgan Securities Inc	09/17/2018	Credit Suisse Securities USA	449,931	459,493	457,665	459,493							(1,828)	(1,828)	3,849	550
3140H6-CE-7	FNMA POOL BJ4568 4.000% 01/01/48		06/27/2018	JPMorgan Securities Inc	09/01/2018	Paydown	9,518	9,720	9,518	9,720							(202)	(202)	50	12
3140H6-C2-3	FNMA POOL BJ4588 3.151% 02/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	117,141	117,470	117,141	117,470							(329)	(329)	1,405	248
3140H6-C4-9	FNMA POOL BJ4590 3.500% 02/01/48		10/02/2018	Bank of America Securities	12/07/2018	Salomon Brothers	2,935,511	2,890,790	2,900,651	2,890,790							9,861	9,861	20,549	2,854
3140H6-C4-9	FNMA POOL BJ4590 3.500% 02/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	64,192	63,214	64,192	63,214							978	978	339	62
3140H6-DG-1	FNMA POOL BJ4602 4.000% 02/01/48		06/20/2018	Credit Suisse Securities USA	12/01/2018	Paydown	12,014	12,267	12,014	12,267							(253)	(253)	142	28
3140H6-DH-9	FNMA POOL BJ4603 4.000% 02/01/48		06/20/2018	Credit Suisse Securities USA	12/01/2018	Paydown	13,877	14,165	13,877	14,165							(288)	(288)	223	32
3140H6-D5-5	FNMA POOL BJ4623 4.000% 02/01/48		04/24/2018	Bank of America Securities	06/07/2018	JPMorgan Securities Inc	7,974,368	8,092,737	8,110,181	8,092,737							17,444	17,444	37,214	11,519
3140H6-D5-5	FNMA POOL BJ4623 4.000% 02/01/48		04/24/2018	Bank of America Securities	06/01/2018	Paydown	25,639	26,020	25,639	26,020							(381)	(381)	85	37
3140H6-EL-9	FNMA POOL BJ4638 4.000% 03/01/48		04/30/2018	Barclays Capital Inc	06/07/2018	JPMorgan Securities Inc	7,955,937	8,102,003	8,091,437	8,102,004							(10,567)	(10,567)	37,128	11,492
3140H6-EL-9	FNMA POOL BJ4638 4.000% 03/01/48		04/30/2018	Barclays Capital Inc	06/01/2018	Paydown	44,071	44,880	44,071	44,880							(809)	(809)	147	64
3140H6-M8-9	FNMA POOL BJ4882 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	31,385	31,316	31,414	31,316							98	98	125	37
3140H6-M8-9	FNMA POOL BJ4882 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/01/2018	Paydown	49	49	49	49										
3140H6-R4-3	FNMA POOL BJ5006 4.500% 12/01/47		01/04/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	38,137	41,588	39,448	41,587							(2,139)	(2,139)	1,487	48
3140H6-R4-3	FNMA POOL BJ5006 4.500% 12/01/47		01/04/2018	JPMorgan Securities Inc	11/01/2018	Paydown	4,235	4,618	4,235	4,618							(383)	(383)	76	5
3140H6-ST-7	FNMA POOL BJ5029 4.500% 12/01/47		01/04/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	28,190	30,851	29,177	30,851							(1,674)	(1,674)	1,099	35
3140H6-ST-7	FNMA POOL BJ5029 4.500% 12/01/47		01/04/2018	JPMorgan Securities Inc	11/01/2018	Paydown	2,330	2,550	2,330	2,550							(220)	(220)	51	3
3140H6-YD-5	FNMA POOL BJ5207 4.500% 04/01/48		04/25/2018	RBC Capital Markets	05/08/2018	JPMorgan Securities Inc	196,076	203,429	203,995	203,428							567	567	319	319
3140H7-GS-0	FNMA POOL BJ5608 3.000% 12/01/32		05/14/2018	JPMorgan Securities Inc	07/09/2018	Barclays Capital Inc	561,676	556,081	557,924	556,081							1,843	1,843	3,323	749

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140H7-GS-0	FNMA POOL BJ5608 3.000% 12/01/32		05/14/2018	JPMorgan Securities Inc	07/01/2018	Paydown	8,266	8,184	8,266	8,184							82	82	33	11
3140H7-H7-5	FNMA POOL BJ5653 4.000% 12/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	13,467	13,795	13,467	13,796							(329)	(329)	229	37
3140H7-LN-5	FNMA POOL BJ5732 5.000% 04/01/48		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	248,630	262,731	263,236	262,731							505	505	414	414
3140H7-PY-7	FNMA POOL BJ5838 4.500% 06/01/48		10/31/2018	Bank of America Securities	11/15/2018	Credit Suisse Securities USA	104,320	106,684	106,830	106,683							147	147	156	156
3140H7-Q9-1	FNMA POOL BJ5879 3.500% 01/01/48		01/04/2018	Salomon Brothers	12/01/2018	Paydown	7,114	7,362	7,114	7,361							(247)	(247)	144	7
3140H7-R5-8	FNMA POOL BJ5907 3.500% 02/01/48		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	770,463	768,777	771,185	768,777							2,408	2,408	3,071	899
3140H7-R5-8	FNMA POOL BJ5907 3.500% 02/01/48		02/28/2018	Bank of America Securities	04/01/2018	Paydown	1,194	1,192	1,194	1,191							3	3	3	1
3140H7-U8-8	FNMA POOL BJ6006 3.500% 01/01/48		06/06/2018	Toronto Dominion Securities	12/01/2018	Paydown	9,753	9,660	9,753	9,660							93	93	101	6
3140H7-Z9-1	FNMA POOL BJ6167 3.500% 02/01/48		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	99,032	98,816	99,125	98,816							309	309	395	116
3140H7-Z9-1	FNMA POOL BJ6167 3.500% 02/01/48		02/28/2018	Bank of America Securities	04/01/2018	Paydown	968	966	968	966							2	2	3	1
3140H8-AS-4	FNMA POOL BJ6316 4.500% 02/01/48		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	410	430	410	430							(20)	(20)	5	1
3140H8-M8-5	FNMA POOL BJ6682 3.500% 02/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	98,499	97,911	98,499	97,910							589	589	1,675	239
3140H8-QX-6	FNMA POOL BJ6769 3.500% 04/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	4,184,625	4,134,933	4,049,933	4,134,933							(85,000)	(85,000)	4,882	4,882
3140H8-7M-1	FNMA POOL BJ7199 3.500% 09/01/48		12/07/2018	Salomon Brothers	12/11/2018	JPMorgan Securities Inc	4,747,907	4,691,525	4,673,052	4,691,526							(18,474)	(18,474)	5,539	5,539
3140H9-AG-8	FNMA POOL BJ7206 3.500% 09/01/48		12/07/2018	Salomon Brothers	12/11/2018	Various	4,777,944	4,721,206	4,665,955	4,721,205							(55,250)	(55,250)	5,574	5,574
3140HA-AW-0	FNMA POOL BJ8120 3.500% 01/01/48		01/04/2018	Salomon Brothers	12/01/2018	Paydown	4,641	4,810	4,641	4,809							(168)	(168)	101	5
3140HA-A4-2	FNMA POOL BJ8126 3.500% 01/01/48		01/04/2018	Salomon Brothers	12/01/2018	Paydown	1,306	1,350	1,306	1,350							(44)	(44)	30	1
3140HA-TG-5	FNMA POOL BJ8650 3.500% 01/01/48		01/04/2018	Salomon Brothers	12/01/2018	Paydown	1,499	1,551	1,499	1,551							(52)	(52)	26	1
3140HA-2V-1	FNMA POOL BJ8887 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	978,362	976,222	979,279	976,222							3,057	3,057	3,900	1,141
3140HA-2V-1	FNMA POOL BJ8887 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/01/2018	Paydown	1,638	1,635	1,638	1,634							4	4	5	2
3140HA-5W-6	FNMA POOL BJ8960 3.500% 04/01/33		03/16/2018	Credit Suisse Securities USA	06/06/2018	Goldman Sachs	25,913	26,366	26,189	26,366							(177)	(177)	194	40
3140HA-5W-6	FNMA POOL BJ8960 3.500% 04/01/33		03/16/2018	Credit Suisse Securities USA	06/01/2018	Paydown	254	259	254	258							(4)	(4)	1	
3140HB-FN-3	FNMA POOL BJ9172 4.500% 05/01/48		08/07/2018	BNP Paribas Securities Bond	12/01/2018	Paydown	69,198	72,593	69,198	72,593							(3,395)	(3,395)	611	104
3140HB-FX-1	FNMA POOL BJ9181 5.000% 05/01/48		06/14/2018	Barclays Capital Inc	09/10/2018	Barclays Capital Inc	2,979,600	3,144,875	3,142,547	3,144,875							(2,328)	(2,328)	29,796	4,552
3140HB-FX-1	FNMA POOL BJ9181 5.000% 05/01/48		06/14/2018	Barclays Capital Inc	09/01/2018	Paydown	20,403	21,534	20,403	21,535							(1,132)	(1,132)	107	31
3140HB-H3-5	FNMA POOL BJ9249 4.500% 06/01/48		08/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	25,325	26,674	25,325	26,674							(1,349)	(1,349)	233	38
3140HB-H5-0	FNMA POOL BJ9251 3.500% 06/01/48		10/02/2018	Bank of America Securities	12/07/2018	Various	49,898,595	49,441,630	49,242,351	49,441,630							(199,279)	(199,279)	539,828	57,830
3140HB-H5-0	FNMA POOL BJ9251 3.500% 06/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	723,274	716,733	723,274	716,733							6,541	6,541	4,734	841
3140HB-H7-6	FNMA POOL BJ9253 4.000% 06/01/48		07/02/2018	Wells Fargo Securities	12/01/2018	Paydown	85,726	87,876	85,726	87,876							(2,150)	(2,150)	789	105
3140HB-JC-3	FNMA POOL BJ9258 5.000% 06/01/48		11/07/2018	JPMorgan Securities Inc	11/30/2018	Various	579,672	603,404	606,761	603,404							3,357	3,357	966	966
3140HB-JG-4	FNMA POOL BJ9262 4.500% 06/01/48		10/31/2018	Bank of America Securities	11/15/2018	Credit Suisse Securities USA	895,680	915,973	917,233	915,973							1,260	1,260	1,344	1,344
3140HB-JG-4	FNMA POOL BJ9262 4.500% 06/01/48		07/09/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	63,114	65,735	63,114	65,735							(2,621)	(2,621)	769	87
3140HB-PX-0	FNMA POOL BJ9437 4.500% 03/01/48		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	341	357	341	357							(16)	(16)	4	1
3140HB-RA-8	FNMA POOL BJ9480 4.500% 03/01/48		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	491	515	491	515							(24)	(24)	5	1
3140HD-AS-3	FNMA POOL BK0016 4.500% 03/01/48		04/24/2018	Mitsubishi Sec, USA	12/01/2018	Paydown	7,483	7,846	7,483	7,846							(363)	(363)	115	
3140HE-AG-7	FNMA POOL BK0906 3.500% 07/01/48		07/31/2018	JPMorgan Securities Inc	09/21/2018	Credit Suisse Securities USA	2,976,292	2,948,854	2,924,788	2,948,854							(24,066)	(24,066)	15,626	3,472
3140HE-AG-7	FNMA POOL BK0906 3.500% 07/01/48		07/31/2018	JPMorgan Securities Inc	09/01/2018	Paydown	23,708	23,490	23,708	23,489							219	219	69	28
3140HE-AL-6	FNMA POOL BK0910 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	50,202	51,443	50,202	51,443							(1,241)	(1,241)	486	61
3140HE-AU-6	FNMA POOL BK0918 4.000% 07/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	44,521	45,546	44,521	45,545							(1,024)	(1,024)	438	54
3140HE-AY-8	FNMA POOL BK0922 4.500% 07/01/48		07/24/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	97,703	101,430	97,703	101,430							(3,727)	(3,727)	924	147
3140HE-FU-1	FNMA POOL BK1078 3.500% 07/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	506,095	500,085	489,805	500,085							(10,280)	(10,280)	590	590
3140HF-ER-6	FNMA POOL BK1943 3.000% 04/01/33		05/14/2018	JPMorgan Securities Inc	07/09/2018	Barclays Capital Inc	82,223	81,404	81,672	81,404							268	268	486	110
3140HF-ER-6	FNMA POOL BK1943 3.000% 04/01/33		05/14/2018	JPMorgan Securities Inc	07/01/2018	Paydown	751	744	751	744							7	7	3	1
3140HF-E8-8	FNMA POOL BK1958 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	47,920,789	47,815,962	47,965,715	47,815,963							149,752	149,752	191,018	55,908
3140HF-E8-8	FNMA POOL BK1958 3.500% 03/01/48		02/28/2018	Bank of America Securities	04/01/2018	Paydown	79,211	79,038	79,211	79,038							173	173	231	93
3140HF-GW-3	FNMA POOL BK2012 4.000% 04/01/48		04/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	892	920	892	920							(28)	(28)	15	1
3140HF-GX-1	FNMA POOL BK2013 4.000% 04/01/48		04/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	1,503	1,548	1,503	1,548							(45)	(45)	26	2
3140HH-NE-1	FNMA POOL BK3988 4.500% 05/01/48		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	334	350	334	350							(16)	(16)	4	1
3140HH-VF-9	FNMA POOL BK4213 4.000% 07/01/48		07/11/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	543	556	543	555							(12)	(12)	4	1
3140HH-6H-3	FNMA POOL BK4471 4.500% 07/01/48		08/02/2018	Baird, Robert, W & Co	12/01/2018	Paydown	2,553	2,659	2,553	2,658							(105)	(105)	28	4
3140HJ-JE-2	FNMA POOL BK4760 4.500% 08/01/48		08/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	14,753	15,546	14,753	15,546							(793)	(793)	140	22
3140HJ-JQ-5	FNMA POOL BK4770 4.500% 08/01/48		08/08/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	129,166	134,232	129,166	134,232							(5,066)	(5,066)	1,179	194

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140HJ-JY-8	FNMA POOL BK4778 3.500% 08/01/48		08/07/2018	Bank of America Securities	09/11/2018	Bank of America Securities	7,353,011	7,287,523	7,270,289	7,287,523							(17,234)	(17,234)	30,025	8,579
3140HJ-JY-8	FNMA POOL BK4778 3.500% 08/01/48		08/07/2018	Bank of America Securities	09/01/2018	Paydown	24,878	24,657	24,878	24,656							222	222	73	29
3140HJ-TG-6	FNMA POOL BK5050 3.500% 05/01/48		12/07/2018	Various	12/11/2018	Various	1,487,192	1,471,325	1,459,195	1,471,325							(12,130)	(12,130)	10,102	1,828
3140HJ-TG-6	FNMA POOL BK5050 3.500% 05/01/48		05/09/2018	Morgan Stanley CO Incorporated	08/01/2018	Paydown	43,668	43,231	43,668	43,231							437	437	139	55
3140HK-LH-9	FNMA POOL BK5727 5.000% 05/01/48		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	312,663	330,397	331,032	330,397							635	635	521	521
3140HK-X2-9	FNMA POOL BK6096 3.500% 06/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,586,762	3,544,169	3,471,313	3,544,169							(72,856)	(72,856)	4,185	4,185
3140HL-G4-2	FNMA POOL BK6518 4.500% 06/01/48		11/06/2018	Bank of America Securities	12/07/2018	Credit Suisse Securities USA	1,999,901	2,042,243	2,054,820	2,042,242							12,578	12,578	3,000	3,000
3140HL-PW-0	FNMA POOL BK6736 5.000% 06/01/48		09/18/2018	Salomon Brothers	12/01/2018	Paydown	7,883	8,305	7,883	8,305							(422)	(422)	35	11
3140HL-PX-8	FNMA POOL BK6737 4.500% 07/01/48		07/11/2018	Southwest Securities Inc	12/01/2018	Paydown	242	254	242	254							(12)	(12)	3	1
3140HL-ZW-9	FNMA POOL BK7056 3.500% 06/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	4,138,097	4,088,957	4,004,902	4,088,957							(84,055)	(84,055)	4,828	4,828
3140HL-2Y-1	FNMA POOL BK7090 4.500% 06/01/48		12/04/2018	JPMorgan Securities Inc	12/11/2018	Credit Suisse Securities USA	828,736	854,245	850,425	854,245							(3,820)	(3,820)	1,243	1,243
3140HL-3F-1	FNMA POOL BK7097 5.000% 06/01/48		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	792,478	837,426	839,036	837,426							1,610	1,610	1,321	1,321
3140HM-BS-2	FNMA POOL BK7248 4.500% 10/01/48		12/04/2018	JPMorgan Securities Inc	12/11/2018	Credit Suisse Securities USA	999,901	1,030,679	1,026,070	1,030,679							(4,609)	(4,609)	1,500	1,500
3140HM-GH-1	FNMA POOL BK7399 3.500% 07/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,100,286	3,063,470	3,000,495	3,063,470							(62,975)	(62,975)	3,617	3,617
3140HM-GJ-7	FNMA POOL BK7400 3.500% 07/01/48		12/07/2018	Salomon Brothers	12/11/2018	Various	4,957,164	4,898,298	4,826,241	4,898,298							(72,057)	(72,057)	5,783	5,783
3140HM-GZ-1	FNMA POOL BK7415 3.500% 08/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,519,940	3,478,140	3,406,642	3,478,141							(71,499)	(71,499)	4,107	4,107
3140HM-G9-9	FNMA POOL BK7423 3.500% 08/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	4,638,323	4,583,243	4,489,027	4,583,243							(94,216)	(94,216)	5,411	5,411
3140HM-HY-3	FNMA POOL BK7446 3.000% 09/01/33		07/13/2018	Goldman Sachs	09/04/2018	Goldman Sachs	2,904,286	2,886,134	2,884,319	2,886,134							(1,815)	(1,815)	11,375	3,630
3140HM-HY-3	FNMA POOL BK7446 3.000% 09/01/33		07/13/2018	Goldman Sachs	09/01/2018	Paydown	7,866	7,817	7,866	7,817							49	49	20	10
3140HM-J3-9	FNMA POOL BK7481 4.000% 07/01/48		07/11/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	538	551	538	551							(13)	(13)	4	1
3140HM-PJ-7	FNMA POOL BK7624 4.500% 09/01/48		09/12/2018	Barclays Capital Inc	10/03/2018	Wells Fargo Securities	1,597,314	1,666,947	1,662,454	1,666,946							(4,492)	(4,492)	1,997	1,997
3140HM-UW-2	FNMA POOL BK7796 4.500% 07/01/48		11/06/2018	Bank of America Securities	11/19/2018	Credit Suisse Securities USA	2,286,683	2,332,554	2,345,880	2,332,554							13,326	13,326	3,430	3,430
3140HM-XF-6	FNMA POOL BK7877 4.500% 07/01/48		07/17/2018	Goldman Sachs International	10/31/2018	Various	1,195,945	1,247,987	1,230,544	1,247,987							(17,443)	(17,443)	14,526	2,691
3140HM-XF-6	FNMA POOL BK7877 4.500% 07/01/48		07/17/2018	Goldman Sachs International	12/01/2018	Paydown	693,118	723,279	693,118	723,279							(30,161)	(30,161)	6,000	1,560
3140HM-YD-0	FNMA POOL BK7907 3.761% 11/01/48		10/26/2018	PNC SECURITIES CORP	12/01/2018	Paydown	13,271	13,424	13,271	13,424							(153)	(153)	42	26
3140HM-2B-9	FNMA POOL BK7969 3.000% 11/01/33		10/11/2018	Goldman Sachs	12/13/2018	Goldman Sachs	99,504	97,794	98,571	97,794							777	777	390	116
3140HM-2B-9	FNMA POOL BK7969 3.000% 11/01/33		10/11/2018	Goldman Sachs	12/01/2018	Paydown	496	487	496	487							9	9	1	1
3140HN-YL-0	FNMA POOL BK8814 4.500% 08/01/48		12/04/2018	JPMorgan Securities Inc	12/11/2018	Credit Suisse Securities USA	999,901	1,030,679	1,026,070	1,030,679							(4,609)	(4,609)	1,500	1,500
3140HN-4C-3	FNMA POOL BK8918 5.000% 08/01/48		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	550,872	582,117	583,236	582,117							1,119	1,119	918	918
3140HN-5H-1	FNMA POOL BK8947 3.500% 09/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,105,575	3,068,696	3,005,614	3,068,696							(63,082)	(63,082)	3,623	3,623
3140HP-UZ-8	FNMA POOL BK9599 5.000% 08/01/48		12/06/2018	Salomon Brothers	12/11/2018	Bank of America Securities	3,000,000	3,143,437	3,137,578	3,143,437							(5,859)	(5,859)	5,000	5,000
3140HP-U9-6	FNMA POOL BK9607 3.500% 09/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,594,237	3,551,555	3,478,547	3,551,555							(73,008)	(73,008)	4,193	4,193
3140HP-VP-9	FNMA POOL BK9621 3.000% 10/01/33		09/14/2018	Bank of America Securities	11/09/2018	Goldman Sachs	2,531,661	2,503,180	2,480,237	2,503,180							(22,943)	(22,943)	9,283	3,165
3140HP-VP-9	FNMA POOL BK9621 3.000% 10/01/33		09/14/2018	Bank of America Securities	11/01/2018	Paydown	49,339	48,784	49,339	48,784							555	555	123	62
3140HP-WG-8	FNMA POOL BK9646 3.500% 11/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	1,336,717	1,320,843	1,293,691	1,320,843							(27,152)	(27,152)	1,560	1,560
3140HP-WQ-6	FNMA POOL BK9654 3.500% 11/01/48		12/07/2018	Salomon Brothers	12/11/2018	Various	4,730,231	4,674,060	4,662,087	4,674,059							(11,972)	(11,972)	5,519	5,519
3140J5-EJ-4	FNMA POOL BM1036 2.500% 02/01/32		05/30/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	698	681	698	681							17	17	5	1
3140J5-GQ-6	FNMA POOL BM1106 4.500% 02/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	141,928	149,778	141,928	149,778							(7,850)	(7,850)	2,518	444
3140J5-HA-0	FNMA POOL BM1124 3.500% 11/01/45		01/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	57,724	59,627	57,724	59,627							(1,903)	(1,903)	1,035	56
3140J5-J7-5	FNMA POOL BM1185 3.000% 04/01/32		07/13/2018	Goldman Sachs	12/11/2018	Goldman Sachs	83,582	83,060	82,877	83,060							(183)	(183)	954	104

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140J5-J7-5	FNMA POOL BM1185 3.000% 04/01/32		07/13/2018	Goldman Sachs	12/01/2018	Paydown	4,266	4,239	4,266	4,239							27	27	32	5
3140J5-QK-8	FNMA POOL BM1357 4.500% 01/01/43		03/23/2018	Transfer in Kind	12/01/2018	Paydown	164,041	173,115	164,041	173,115							(9,074)	(9,074)	2,973	513
3140J5-UU-1	FNMA POOL BM1494 3.500% 01/01/32		03/19/2018	Nomura Securities/Fixed Income	06/27/2018	JPMorgan Securities Inc	137,421	139,998	139,332	139,998							(666)	(666)	1,015	214
3140J5-UU-1	FNMA POOL BM1494 3.500% 01/01/32		03/19/2018	Nomura Securities/Fixed Income	07/01/2018	Paydown	6,712	6,838	6,712	6,838							(126)	(126)	442	10
3140J5-W9-6	FNMA POOL BM1571 3.500% 07/01/47		01/08/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	13,573	13,987	13,573	13,987							(414)	(414)	250	13
3140J5-XZ-7	FNMA POOL BM1595 2.500% 03/01/31		03/16/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	5,243	5,168	5,243	5,168							75	75	48	6
3140J5-X8-7	FNMA POOL BM1602 3.500% 05/01/32		04/11/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	33,918	34,585	33,918	34,586							(668)	(668)	395	53
3140J6-AY-3	FNMA POOL BM1822 3.500% 09/01/47		01/06/2018	RBC Capital Markets	12/01/2018	Paydown	6,967	7,188	6,967	7,188							(221)	(221)	128	7
3140J6-DA-2	FNMA POOL BM1896 2.500% 11/01/31		06/04/2018	Bank of America Securities	09/11/2018	Barclays Capital Inc	5,259	5,103	5,085	5,103							(18)	(18)	39	6
3140J6-DA-2	FNMA POOL BM1896 2.500% 11/01/31		06/04/2018	Bank of America Securities	12/01/2018	Paydown	915	888	915	888							27	27	6	1
3140J6-DG-9	FNMA POOL BM1902 3.500% 06/01/47		01/08/2018	Goldman Sachs	12/01/2018	Paydown	71,337	73,443	71,337	73,444							(2,107)	(2,107)	1,215	69
3140J6-DP-9	FNMA POOL BM1909 4.000% 02/01/45		05/17/2018	Goldman Sachs	12/01/2018	Paydown	603,059	615,026	603,059	615,026							(11,967)	(11,967)	8,169	1,340
3140J6-D5-3	FNMA POOL BM1923 3.500% 12/01/46		02/02/2018	Nomura Securities/Fixed Income	11/07/2018	Salomon Brothers	80,426	81,110	78,616	81,110							(2,494)	(2,494)	2,205	94
3140J6-D5-3	FNMA POOL BM1923 3.500% 12/01/46		02/02/2018	Nomura Securities/Fixed Income	11/01/2018	Paydown	8,626	8,700	8,626	8,699							(73)	(73)	119	10
3140J6-D6-1	FNMA POOL BM1924 4.500% 07/01/26		02/13/2018	Goldman Sachs	03/12/2018	Credit Suisse Securities USA	1,293,057	1,303,563	1,305,179	1,303,563							1,616	1,616	7,112	2,263
3140J6-D6-1	FNMA POOL BM1924 4.500% 07/01/26		02/13/2018	Goldman Sachs	03/01/2018	Paydown	344,119	346,915	344,119	346,915							(2,796)	(2,796)	1,290	602
3140J6-EK-9	FNMA POOL BM1937 3.500% 05/01/47		01/06/2018	Bank of America Securities	12/01/2018	Paydown	14,195	14,668	14,195	14,667							(472)	(472)	240	14
3140J6-EL-7	FNMA POOL BM1938 3.500% 11/01/46		01/06/2018	Bank of America Securities	12/01/2018	Paydown	33,923	35,042	33,923	35,041							(1,118)	(1,118)	545	33
3140J6-E3-7	FNMA POOL BM1953 3.500% 08/01/45		02/02/2018	Salomon Brothers	11/07/2018	Salomon Brothers	53,579	54,048	52,374	54,048							(1,674)	(1,674)	1,469	63
3140J6-E3-7	FNMA POOL BM1953 3.500% 08/01/45		02/02/2018	Salomon Brothers	11/01/2018	Paydown	5,244	5,290	5,244	5,290							(46)	(46)	71	6
3140J6-GQ-4	FNMA POOL BM2006 4.000% 01/01/48		04/16/2018	Bank of America Securities	06/07/2018	JPMorgan Securities Inc	4,197,047	4,293,448	4,268,528	4,293,448							(24,920)	(24,920)	19,586	6,062
3140J6-GQ-4	FNMA POOL BM2006 4.000% 01/01/48		04/16/2018	Bank of America Securities	06/01/2018	Paydown	45,151	46,189	45,151	46,188							(1,037)	(1,037)	151	65
3140J6-GR-2	FNMA POOL BM2007 4.000% 09/01/48		12/04/2018	Credit Suisse Securities USA	12/11/2018	Bank of America Securities	2,000,000	2,018,203	1,989,375	2,018,203							(28,828)	(28,828)	2,667	2,667
3140J7-LS-2	FNMA POOL BM3036 3.500% 04/01/46		02/02/2018	Morgan Stanley CO Incorporated	11/07/2018	Salomon Brothers	60,705	61,227	59,339	61,227							(1,888)	(1,888)	1,664	71
3140J7-LS-2	FNMA POOL BM3036 3.500% 04/01/46		02/02/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	6,527	6,583	6,527	6,583							(56)	(56)	94	8
3140J7-MC-6	FNMA POOL BM3054 2.000% 11/01/31		01/29/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	52,734	50,691	52,734	50,691							2,043	2,043	508	41
3140J7-MF-9	FNMA POOL BM3057 3.000% 09/01/30		01/30/2018	Morgan Stanley CO Incorporated	06/06/2018	Morgan Stanley CO Incorporated	817,423	824,576	812,378	824,576							(12,198)	(12,198)	9,332	954
3140J7-MF-9	FNMA POOL BM3057 3.000% 09/01/30		01/30/2018	Morgan Stanley CO Incorporated	06/01/2018	Paydown	59,967	60,491	59,967	60,492							(525)	(525)	382	70
3140J7-MZ-5	FNMA POOL BM3075 3.500% 07/01/32		03/12/2018	JPMorgan Securities Inc	05/03/2018	Goldman Sachs	592,745	603,025	599,980	603,025							(3,045)	(3,045)	2,651	922
3140J7-MZ-5	FNMA POOL BM3075 3.500% 07/01/32		03/12/2018	JPMorgan Securities Inc	05/01/2018	Paydown	10,281	10,459	10,281	10,459							(178)	(178)	30	16
3140J7-NN-1	FNMA POOL BM3096 3.500% 12/01/45		02/02/2018	Bank of America Securities	11/07/2018	Salomon Brothers	60,984	61,508	59,612	61,508							(1,896)	(1,896)	1,672	71
3140J7-NN-1	FNMA POOL BM3096 3.500% 12/01/45		02/02/2018	Bank of America Securities	11/01/2018	Paydown	6,977	7,037	6,977	7,037							(60)	(60)	98	8
3140J7-Q3-2	FNMA POOL BM3173 3.500% 10/01/31		03/22/2018	Morgan Stanley CO Incorporated	06/19/2018	Amherst Sec Group Inc	171,408	174,756	173,537	174,756							(1,219)	(1,219)	1,267	267
3140J7-Q3-2	FNMA POOL BM3173 3.500% 10/01/31		03/22/2018	Morgan Stanley CO Incorporated	07/01/2018	Paydown	10,953	11,167	10,953	11,167							(214)	(214)	563	17
3140J7-R5-6	FNMA POOL BM3207 3.000% 12/01/32		01/29/2018	Salomon Brothers	06/06/2018	Morgan Stanley CO Incorporated	330,987	333,418	326,591	333,418							(6,827)	(6,827)	3,779	386
3140J7-R5-6	FNMA POOL BM3207 3.000% 12/01/32		01/29/2018	Salomon Brothers	06/01/2018	Paydown	11,407	11,490	11,407	11,491							(84)	(84)	74	13
3140J7-R8-0	FNMA POOL BM3210 4.500% 12/01/47		05/11/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	268,651	281,895	277,214	281,894							(4,680)	(4,680)	5,440	403
3140J7-R8-0	FNMA POOL BM3210 4.500% 12/01/47		05/11/2018	JPMorgan Securities Inc	11/01/2018	Paydown	15,429	16,189	15,429	16,190							(761)	(761)	175	23
3140J7-R9-8	FNMA POOL BM3211 4.000% 12/01/47		07/02/2018	Salomon Brothers	12/01/2018	Paydown	95,093	97,460	95,093	97,460							(2,367)	(2,367)	1,121	116
3140J7-SZ-9	FNMA POOL BM3235 3.000% 02/01/32		01/26/2018	Bank of America Securities	06/06/2018	Bank of America Securities	668,225	674,803	661,360	674,803							(13,443)	(13,443)	7,629	780
3140J7-SZ-9	FNMA POOL BM3235 3.000% 02/01/32		01/26/2018	Bank of America Securities	06/01/2018	Paydown	39,761	40,152	39,761	40,152							(391)	(391)	267	46
3140J7-S6-3	FNMA POOL BM3240 3.000% 09/01/32		01/26/2018	Bank of America Securities	08/02/2018	Bank of America Securities	187,842	189,897	186,345	189,896							(3,551)	(3,551)	3,052	219
3140J7-S6-3	FNMA POOL BM3240 3.000% 09/01/32		01/26/2018	Bank of America Securities	12/01/2018	Paydown	49,138	49,675	49,138	49,675							(537)	(537)	575	57
3140J7-TT-2	FNMA POOL BM3261 4.000% 12/01/47		04/17/2018	JPMorgan Securities Inc	12/01/2018	Paydown	24,322	25,113	24,322	25,112							(790)	(790)	339	35
3140J7-T4-7	FNMA POOL BM3270 2.500% 04/01/30		02/16/2018	Wells Fargo Securities	03/15/2018	Pershing LLC	38,446	37,911	37,911	37,911									43	37
3140J7-T4-7	FNMA POOL BM3270 2.500% 04/01/30		02/16/2018	Wells Fargo Securities	04/01/2018	Paydown	676	666	676	667							9	9	82	1
3140J7-UE-3	FNMA POOL BM3280 4.500% 11/01/47		08/06/2018	Wells Fargo Securities	12/01/2018	Paydown	181,020	189,166	181,020	189,166							(8,146)	(8,146)	1,545	272
3140J7-UG-8	FNMA POOL BM3282 3.500% 12/01/47		01/02/2018	Wells Fargo Securities	08/28/2018	Salomon Brothers	262,292	271,595	261,933	271,595							(9,662)	(9,662)	6,069	255
3140J7-UG-8	FNMA POOL BM3282 3.500% 12/01/47		01/02/2018	Wells Fargo Securities	08/01/2018	Paydown	14,137	14,638	14,137	14,638							(501)	(501)	174	14
3140J7-UL-7	FNMA POOL BM3286 4.500% 11/01/47		03/07/2018	RBC Capital Markets	08/08/2018	Salomon Brothers	158,293	165,416	164,228	165,415							(1,187)	(1,187)	2,612	218
3140J7-UL-7	FNMA POOL BM3286 4.500% 11/01/47		03/07/2018	RBC Capital Markets	08/01/2018	Paydown	9,016	9,421	9,016	9,422							(406)	(406)	89	12
3140J7-VC-6	FNMA POOL BM3310 4.500% 12/01/47		01/03/2018	Salomon Brothers	11/07/2018	Salomon Brothers	13,341	14,593	13,808	14,593							(785)	(785)	520	17

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140J7-VC-6	FNMA POOL BM3310 4.500% 12/01/47		01/03/2018	Salomon Brothers	11/01/2018	Paydown	1,305	1,428	1,305	1,427							(122)	(122)	30	2
3140J7-VF-9	FNMA POOL BM3313 4.500% 01/01/48		01/03/2018	Salomon Brothers	05/23/2018	Credit Suisse Securities USA	13,267	14,253	13,874	14,253							(379)	(379)	219	17
3140J7-VF-9	FNMA POOL BM3313 4.500% 01/01/48		01/03/2018	Salomon Brothers	06/01/2018	Paydown	352	378	352	378							(26)	(26)	56	
3140J7-VU-6	FNMA POOL BM3326 3.500% 12/01/47		01/16/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	179,672	184,865	179,672	184,866							(5,194)	(5,194)	3,038	210
3140J7-VV-4	FNMA POOL BM3327 3.500% 12/01/47		01/16/2018	Morgan Stanley CO Incorporated	12/12/2018	Bank of America Securities	4,298,433	4,413,282	4,256,792	4,413,282							(156,490)	(156,490)	130,386	5,015
3140J7-VV-4	FNMA POOL BM3327 3.500% 12/01/47		01/16/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	405,643	416,481	405,643	416,481							(10,838)	(10,838)	6,649	473
3140J7-VX-0	FNMA POOL BM3329 3.500% 01/01/45		02/06/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	374,484	380,042	374,484	380,043							(5,559)	(5,559)	5,839	437
3140J7-V3-6	FNMA POOL BM3333 3.500% 07/01/47		02/07/2018	Morgan Stanley CO Incorporated	04/11/2018	RBC Capital Markets	3,446,099	3,485,945	3,479,483	3,485,944							(6,461)	(6,461)	24,123	4,020
3140J7-V3-6	FNMA POOL BM3333 3.500% 07/01/47		02/07/2018	Morgan Stanley CO Incorporated	04/01/2018	Paydown	70,775	71,593	70,775	71,593							(818)	(818)	323	83
3140J7-WW-1	FNMA POOL BM3360 4.000% 11/01/47		04/04/2018	Goldman Sachs	11/07/2018	Salomon Brothers	84,657	87,554	85,001	87,554							(2,553)	(2,553)	2,088	103
3140J7-WW-1	FNMA POOL BM3360 4.000% 11/01/47		04/04/2018	Goldman Sachs	11/01/2018	Paydown	5,585	5,777	5,585	5,776							(191)	(191)	72	7
3140J7-X8-3	FNMA POOL BM3402 2.500% 06/01/30		02/21/2018	Credit Suisse Securities USA	09/25/2018	Credit Suisse Securities USA	41,371	40,718	40,285	40,718							(433)	(433)	560	40
3140J7-X8-3	FNMA POOL BM3402 2.500% 06/01/30		02/21/2018	Credit Suisse Securities USA	10/01/2018	Paydown	5,247	5,164	5,247	5,164							83	83	130	5
3140J7-X9-1	FNMA POOL BM3403 2.500% 02/01/30		03/21/2018	Credit Suisse Securities USA	12/01/2018	Paydown	3,747	3,681	3,747	3,680							67	67	34	4
3140J7-YH-2	FNMA POOL BM3411 3.000% 02/01/32		02/01/2018	Salomon Brothers	04/19/2018	JPMorgan Securities Inc	45,647	45,997	45,576	45,997							(421)	(421)	289	53
3140J7-YH-2	FNMA POOL BM3411 3.000% 02/01/32		02/01/2018	Salomon Brothers	05/01/2018	Paydown	2,076	2,092	2,076	2,092							(16)	(16)	125	2
3140J7-YJ-8	FNMA POOL BM3412 3.000% 02/01/32		02/01/2018	Salomon Brothers	04/19/2018	JPMorgan Securities Inc	47,141	47,509	47,067	47,509							(442)	(442)	299	55
3140J7-YJ-8	FNMA POOL BM3412 3.000% 02/01/32		02/01/2018	Salomon Brothers	05/01/2018	Paydown	2,718	2,739	2,718	2,739							(21)	(21)	132	3
3140J7-ZP-3	FNMA POOL BM3449 4.000% 02/01/48		04/04/2018	Goldman Sachs	11/07/2018	Salomon Brothers	51,338	53,102	51,546	53,102							(1,556)	(1,556)	1,266	63
3140J7-ZP-3	FNMA POOL BM3449 4.000% 02/01/48		04/04/2018	Goldman Sachs	11/01/2018	Paydown	2,256	2,333	2,256	2,334							(78)	(78)	30	3
3140J7-2U-8	FNMA POOL BM3486 3.500% 02/01/45		02/02/2018	Bank of America Securities	11/07/2018	Salomon Brothers	115,604	116,598	113,003	116,598							(3,595)	(3,595)	3,169	135
3140J7-2U-8	FNMA POOL BM3486 3.500% 02/01/45		02/02/2018	Bank of America Securities	11/01/2018	Paydown	13,646	13,763	13,646	13,763							(117)	(117)	194	16
3140J7-2V-6	FNMA POOL BM3487 3.500% 06/01/31		04/18/2018	Bank of America Securities	08/06/2018	Nomura Securities/Fixed Income	152,247	154,792	154,150	154,792							(642)	(642)	1,554	237
3140J7-2V-6	FNMA POOL BM3487 3.500% 06/01/31		04/18/2018	Bank of America Securities	08/01/2018	Paydown	10,278	10,450	10,278	10,450							(172)	(172)	59	16
3140J7-3M-5	FNMA POOL BM3503 3.500% 04/01/32		04/11/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	43,592	44,450	43,592	44,450							(858)	(858)	477	68
3140J7-5N-1	FNMA POOL BM3552 2.500% 08/01/30		03/16/2018	JPMorgan Securities Inc	12/01/2018	Paydown	7,870	7,752	7,870	7,752							118	118	73	9
3140J7-6A-8	FNMA POOL BM3564 3.000% 07/01/47		09/21/2018	ROBERT W. BAIRD LIMITED	10/31/2018	Transfer in Kind	1,191,488	1,139,271	1,128,315	1,139,272							(10,957)	(10,957)	5,957	2,131
3140J7-6A-8	FNMA POOL BM3564 3.000% 07/01/47		09/21/2018	ROBERT W. BAIRD LIMITED	12/01/2018	Paydown	1,363,269	1,303,541	1,363,269	1,303,541							59,728	59,728	6,712	2,484
3140J7-6J-9	FNMA POOL BM3572 3.335% 03/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	116,461	117,872	116,461	117,872							(1,411)	(1,411)	2,247	261
3140J7-6Q-3	FNMA POOL BM3578 2.500% 08/01/32		05/30/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	36,812	35,911	36,812	35,912							900	900	256	43
3140J8-A8-6	FNMA POOL BM3630 3.500% 06/01/47		05/24/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	465,198	464,181	465,198	464,180							1,018	1,018	5,014	1,266
3140J8-BC-6	FNMA POOL BM3634 3.500% 05/01/47		05/23/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	282,635	280,670	282,635	280,670							1,965	1,965	3,265	659
3140J8-BG-7	FNMA POOL BM3638 4.000% 08/01/44		08/14/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	7,630	7,840	7,630	7,840							(210)	(210)	49	10
3140J8-CM-3	FNMA POOL BM3675 4.000% 03/01/48		04/04/2018	Goldman Sachs	11/07/2018	Salomon Brothers	97,479	101,013	97,997	101,013							(3,016)	(3,016)	2,404	119
3140J8-CM-3	FNMA POOL BM3675 4.000% 03/01/48		04/04/2018	Goldman Sachs	11/01/2018	Paydown	6,668	6,910	6,668	6,910							(242)	(242)	91	8
3140J8-CT-8	FNMA POOL BM3681 2.500% 05/01/30		10/02/2018	Barclays Capital Inc	12/01/2018	Paydown	65,304	63,475	65,304	63,475							1,829	1,829	205	14
3140J8-DJ-9	FNMA POOL BM3704 3.000% 09/01/43		03/26/2018	Wachovia Capital Markets	09/19/2018	Goldman Sachs	17,889,427	17,489,710	17,188,524	17,489,709							(301,185)	(301,185)	302,629	40,251
3140J8-DJ-9	FNMA POOL BM3704 3.000% 09/01/43		03/26/2018	Wachovia Capital Markets	09/01/2018	Paydown	1,210,573	1,183,525	1,210,573	1,183,524							27,049	27,049	10,636	2,724
3140J8-DM-2	FNMA POOL BM3707 2.500% 04/01/47		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	233,932	220,344	218,233	220,344							(2,111)	(2,111)	682	487
3140J8-DM-2	FNMA POOL BM3707 2.500% 04/01/47		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	1,806	1,701	1,806	1,701							105	105	4	4
3140J8-EQ-2	FNMA POOL BM3742 3.500% 01/01/33		04/18/2018	Bank of America Securities	06/06/2018	Salomon Brothers	47,039	47,825	47,790	47,825							(35)	(35)	215	73
3140J8-EQ-2	FNMA POOL BM3742 3.500% 01/01/33		04/18/2018	Bank of America Securities	06/01/2018	Paydown	498	506	498	506							(8)	(8)	1	1
3140J8-FC-2	FNMA POOL BM3762 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	12/01/2018	Paydown	3,339	3,454	3,339	3,454							(115)	(115)	57	4
3140J8-FD-0	FNMA POOL BM3763 4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	12/01/2018	Paydown	5,458	5,636	5,458	5,636							(178)	(178)	82	7
3140J8-FV-0	FNMA POOL BM3779 3.500% 05/01/46		04/11/2018	RBC Capital Markets	12/04/2018	DAIWA Securities America Inc	1,983,043	1,990,480	1,957,481	1,990,480							(32,999)	(32,999)	48,585	2,314
3140J8-FV-0	FNMA POOL BM3779 3.500% 05/01/46		04/11/2018	RBC Capital Markets	12/01/2018	Paydown	626,216	628,564	626,216	628,564							(2,348)	(2,348)	7,536	731
3140J8-FW-8	FNMA POOL BM3780 3.500% 01/01/46		04/11/2018	RBC Capital Markets	12/01/2018	Paydown	432,860	436,445	432,860	436,445							(3,585)	(3,585)	5,442	505
3140J8-F4-0	FNMA POOL BM3786 3.500% 07/01/47		04/11/2018	RBC Capital Markets	12/01/2018	Paydown	310,067	313,119	310,067	313,119							(3,052)	(3,052)	3,711	362
3140J8-F7-3	FNMA POOL BM3789 3.500% 12/01/42		04/11/2018	RBC Capital Markets	12/01/2018	Paydown	91,308	92,207	91,308	92,207							(899)	(899)	1,145	107
3140J8-GB-3	FNMA POOL BM3793 2.500% 02/01/33		06/05/2018	RBC Capital Markets	12/01/2018	Paydown	43,542	42,399	43,542	42,399							1,143	1,143	325	51
3140J8-HY-2	FNMA POOL BM3846 4.500% 04/01/48		08/01/2018	JPMorgan Securities Inc	12/01/2018	Paydown	12,887	13,560	12,887	13,561							(674)	(674)	127	19
3140J8-JD-6	FNMA POOL BM3859 2.500% 08/01/31		05/23/2018	Salomon Brothers	08/06/2018	Goldman Sachs	73,096	70,766	71,086	70,766							320	320	381	86
3140J8-JD-6	FNMA POOL BM3859 2.500% 08/01/31		05/23/2018	Salomon Brothers	08/01/2018	Paydown	2,451	2,373	2,451	2,373							78	78	8	3

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140J8-JE-4	FNMA POOL BM3860 2.500% 06/01/32		05/23/2018	Salomon Brothers	08/06/2018	Goldman Sachs	56,650	54,844	55,092	54,844							248	248	295	67
3140J8-JE-4	FNMA POOL BM3860 2.500% 06/01/32		05/23/2018	Salomon Brothers	08/01/2018	Paydown	1,945	1,883	1,945	1,883							62	62	7	2
3140J8-KS-1	FNMA POOL BM3904 5.000% 05/01/48		08/02/2018	Various	08/09/2018	Credit Suisse Securities USA	1,395,130	1,472,708	1,477,016	1,472,708							4,308	4,308	2,187	2,187
3140J8-KT-9	FNMA POOL BM3905 5.000% 08/01/31		06/13/2018	Various	09/07/2018	Various	11,810,108	12,472,331	12,483,532	12,472,331							11,201	11,201	58,796	18,043
3140J8-KT-9	FNMA POOL BM3905 5.000% 08/01/31		06/13/2018	Various	09/01/2018	Paydown	259,295	273,838	259,295	273,839							(14,544)	(14,544)	1,622	396
3140J8-L5-0	FNMA POOL BM3947 3.000% 01/01/33		10/12/2018	Goldman Sachs	12/11/2018	Goldman Sachs	1,150,147	1,130,232	1,140,442	1,130,232							10,210	10,210	4,505	1,342
3140J8-L5-0	FNMA POOL BM3947 3.000% 01/01/33		10/12/2018	Goldman Sachs	12/01/2018	Paydown	13,131	12,903	13,131	12,904							227	227	33	15
3140J8-MQ-3	FNMA POOL BM3966 4.000% 03/01/48		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	26,084	26,772	26,084	26,773							(689)	(689)	271	32
3140J8-ND-1	FNMA POOL BM3987 2.500% 06/01/32		07/25/2018	Pershing LLC	12/01/2018	Paydown	62,408	60,760	62,408	60,760							1,648	1,648	389	126
3140J8-NL-3	FNMA POOL BM3994 3.500% 01/01/44		06/01/2018	Pershing LLC	10/31/2018	Various	1,624,125	1,625,901	1,598,990	1,625,901							(26,911)	(26,911)	20,166	632
3140J8-NL-3	FNMA POOL BM3994 3.500% 01/01/44		06/01/2018	Pershing LLC	12/01/2018	Paydown	1,405,707	1,407,244	1,405,707	1,407,244							(1,537)	(1,537)	13,021	547
3140J8-PW-7	FNMA POOL BM4036 3.000% 07/01/47		06/12/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	135,454	130,205	135,454	130,205							5,249	5,249	976	124
3140J8-QG-1	FNMA POOL BM4054 4.000% 05/01/48		07/02/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	255,393	261,179	255,393	261,179							(5,786)	(5,786)	2,516	312
3140J8-SK-0	FNMA POOL BM4121 3.000% 07/01/48		06/18/2018	JPMorgan Securities Inc	12/01/2018	Paydown	153,422	147,769	153,422	147,769							5,653	5,653	1,100	141
3140J8-T7-8	FNMA POOL BM4173 4.500% 07/01/48		07/02/2018	Morgan Stanley CO Incorporated	11/07/2018	Salomon Brothers	36,540	38,590	37,819	38,590							(771)	(771)	603	50
3140J8-T7-8	FNMA POOL BM4173 4.500% 07/01/48		07/02/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	327	345	327	345							(18)	(18)	3	
3140J8-3X-9	FNMA POOL BM4413 4.500% 12/01/47		10/11/2018	Wells Fargo Securities	12/01/2018	Paydown	192,629	197,761	192,629	197,761							(5,132)	(5,132)	722	289
3140J9-DR-9	FNMA POOL BM4611 3.500% 01/01/48		10/10/2018	Salomon Brothers	12/01/2018	Paydown	2,113	2,063	2,113	2,063							50	50	6	2
3140J9-DS-7	FNMA POOL BM4612 3.500% 01/01/48		10/10/2018	Salomon Brothers	12/01/2018	Paydown	2,697	2,632	2,697	2,632							65	65	8	3
3140J9-ME-8	FNMA POOL BM4856 4.000% 04/01/47		11/07/2018	Salomon Brothers	12/01/2018	Paydown	5,865	5,882	5,865	5,881							(16)	(16)	20	9
3140J9-MF-5	FNMA POOL BM4857 4.000% 03/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	4,764	4,789	4,764	4,789							(25)	(25)	16	7
3140J9-MG-3	FNMA POOL BM4858 4.000% 08/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	664	667	664	667							(3)	(3)	2	1
3140J9-MH-1	FNMA POOL BM4859 4.000% 04/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	3,282	3,295	3,282	3,295							(13)	(13)	11	5
3140J9-MJ-7	FNMA POOL BM4859 4.500% 05/01/47		11/07/2018	Salomon Brothers	12/01/2018	Paydown	2,973	3,077	2,973	3,077							(104)	(104)	11	5
3140J9-MK-4	FNMA POOL BM4861 4.500% 01/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	3,973	4,112	3,973	4,112							(139)	(139)	15	7
3140J9-NE-7	FNMA POOL BM4888 4.500% 08/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	10,365	10,727	10,365	10,727							(362)	(362)	39	18
3140J9-NF-4	FNMA POOL BM4889 4.500% 01/01/47		11/07/2018	Salomon Brothers	12/01/2018	Paydown	1,330	1,372	1,330	1,372							(42)	(42)	5	2
3140J9-NG-2	FNMA POOL BM4890 4.500% 01/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	6,752	6,967	6,752	6,967							(215)	(215)	25	12
3140J9-NH-0	FNMA POOL BM4891 4.500% 10/01/47		11/07/2018	Salomon Brothers	12/01/2018	Paydown	1,284	1,323	1,284	1,323							(39)	(39)	5	2
3140J9-NJ-6	FNMA POOL BM4892 4.500% 01/01/48		11/07/2018	Salomon Brothers	12/01/2018	Paydown	7,194	7,441	7,194	7,441							(247)	(247)	27	13
3140J9-NP-2	FNMA POOL BM4897 3.500% 12/01/46		11/07/2018	Salomon Brothers	12/01/2018	Paydown	3,960	3,871	3,960	3,871							89	89	12	5
3140J9-RY-9	FNMA POOL BM5002 3.500% 05/01/44		11/20/2018	JPMorgan Securities Inc	12/01/2018	Paydown	25,082	24,737	25,082	24,737							345	345	73	63
3140J9-RZ-6	FNMA POOL BM5003 4.000% 03/01/47		11/20/2018	JPMorgan Securities Inc	12/01/2018	Paydown	11,610	11,726	11,610	11,726							(116)	(116)	39	34
3140J9-SN-2	FNMA POOL BM5024 3.000% 11/01/48		11/06/2018	Bank of America Securities	12/11/2018	Various	18,998,106	17,858,219	18,193,381	17,858,219							335,162	335,162	18,998	18,998
3140JG-WA-9	FNMA POOL BN0640 3.500% 09/01/48		12/07/2018	Salomon Brothers	12/11/2018	Credit Suisse Securities USA	3,539,665	3,497,632	3,425,732	3,497,631							(71,899)	(71,899)	4,130	4,130
3140JG-W7-6	FNMA POOL BN0669 4.500% 09/01/48		12/04/2018	JPMorgan Securities Inc	12/11/2018	Credit Suisse Securities USA	999,703	1,030,475	1,025,867	1,030,475							(4,608)	(4,608)	1,500	1,500
3140Q7-DQ-7	FNMA POOL CA0110 3.500% 08/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	895,173	893,215	896,012	893,215							2,797	2,797	3,568	1,044
3140Q7-DQ-7	FNMA POOL CA0110 3.500% 08/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	3,005	2,998	3,005	2,998							7	7	9	4
3140Q7-F3-6	FNMA POOL CA0185 4.500% 08/01/47		04/20/2018	Bank of America Securities	05/10/2018	JPMorgan Securities Inc	1,000,001	1,040,938	1,040,704	1,040,938							(234)	(234)	1,625	1,625
3140Q7-TU-1	FNMA POOL CA0562 5.000% 10/01/47		08/02/2018	JPMorgan Securities Inc	08/09/2018	Credit Suisse Securities USA	174,884	184,804	185,159	184,804							355	355	291	291
3140Q7-W5-2	FNMA POOL CA0667 3.000% 04/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	119	113	119	113							6	6		
3140Q7-XK-8	FNMA POOL CA0681 3.500% 11/01/47		01/16/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	511,522	525,349	511,522	525,349							(13,827)	(13,827)	8,385	597
3140Q7-XT-9	FNMA POOL CA0689 3.500% 11/01/47		01/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	27,358	28,285	27,358	28,286							(928)	(928)	456	27
3140Q7-YN-1	FNMA POOL CA0716 4.500% 09/01/47		03/23/2018	Transfer in Kind	12/01/2018	Paydown	17,528	18,454	17,528	18,454							(926)	(926)	330	55
3140Q7-2N-6	FNMA POOL CA0780 3.000% 11/01/32		09/14/2018	Goldman Sachs	12/07/2018	Goldman Sachs	3,940,565	3,895,772	3,903,161	3,895,772							7,389	7,389	25,285	4,926
3140Q7-2N-6	FNMA POOL CA0780 3.000% 11/01/32		09/14/2018	Goldman Sachs	12/01/2018	Paydown	59,431	58,756	59,431	58,755							676	676	238	74
3140Q7-4T-1	FNMA POOL CA0833 3.500% 12/01/47		02/13/2018	Morgan Stanley CO Incorporated	04/10/2018	JPMorgan Securities Inc	654,972	655,177	655,586	655,177							409	409	2,611	764
3140Q7-4T-1	FNMA POOL CA0833 3.500% 12/01/47		02/13/2018	Morgan Stanley CO Incorporated	04/01/2018	Paydown	2,953	2,954	2,953	2,954							(1)	(1)	9	3
3140Q7-5S-2	FNMA POOL CA0856 3.500% 12/01/42		02/02/2018	Goldman Sachs	08/06/2018	Goldman Sachs	42,798	43,093	42,598	43,093							(495)	(495)	799	50
3140Q7-5S-2	FNMA POOL CA0856 3.500% 12/01/42		02/02/2018	Goldman Sachs	08/01/2018	Paydown	1,396	1,406	1,396	1,406							(10)	(10)	19	2
3140Q7-5T-0	FNMA POOL CA0857 3.500% 12/01/47		09/24/2018	Salomon Brothers	12/01/2018	Paydown	3,226	3,187	3,226	3,187							39	39	13	3
3140Q7-6P-7	FNMA POOL CA0877 4.500% 12/01/47		01/06/2018	Morgan Stanley CO Incorporated	11/07/2018	Salomon Brothers	105,606	115,903	109,302	115,902							(6,600)	(6,600)	4,119	132
3140Q7-6P-7	FNMA POOL CA0877 4.500% 12/01/47		01/06/2018	Morgan Stanley CO Incorporated	11/01/2018	Paydown	8,145	8,939	8,145	8,939							(794)	(794)	182	10

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31403B-AB-1	FNMA POOL CA0901 3.000% 12/01/32		01/11/2018	Goldman Sachs	06/06/2018	Morgan Stanley CO Incorporated	387,445	393,378	382,360	393,378							(11,018)	(11,018)	4,423	452
31403B-AB-1	FNMA POOL CA0901 3.000% 12/01/32		01/11/2018	Goldman Sachs	06/01/2018	Paydown	17,730	18,002	17,730	18,002							(272)	(272)	108	21
31403B-AF-2	FNMA POOL CA0905 3.500% 12/01/47		10/04/2018	JPMorgan Securities Inc	12/01/2018	Paydown	6,091	5,968	6,091	5,968							123	123	22	6
31403B-C7-8	FNMA POOL CA0993 3.500% 01/01/48		01/16/2018	Morgan Stanley CO Incorporated	08/28/2018	Salomon Brothers	428,181	439,722	427,060	439,721							(12,661)	(12,661)	8,659	500
31403B-C7-8	FNMA POOL CA0993 3.500% 01/01/48		01/16/2018	Morgan Stanley CO Incorporated	12/01/2018	Paydown	227,852	233,993	227,852	233,993							(6,141)	(6,141)	3,173	266
31403B-DJ-1	FNMA POOL CA1004 4.000% 01/01/48		01/03/2018	Salomon Brothers	11/07/2018	Salomon Brothers	129,033	137,189	129,558	137,189							(7,631)	(7,631)	4,473	143
31403B-DJ-1	FNMA POOL CA1004 4.000% 01/01/48		01/03/2018	Salomon Brothers	11/01/2018	Paydown	7,045	7,491	7,045	7,490							(445)	(445)	137	8
31403B-DM-4	FNMA POOL CA1007 4.000% 01/01/48		07/11/2018	RBC Capital Markets	12/01/2018	Paydown	2,854	2,923	2,854	2,924							(70)	(70)	25	4
31403B-DN-2	FNMA POOL CA1008 4.000% 01/01/48		07/02/2018	Barclays Capital Inc	12/01/2018	Paydown	175,176	179,528	175,176	179,528							(4,352)	(4,352)	1,525	214
31403B-DT-9	FNMA POOL CA1013 4.000% 01/01/48		01/03/2018	Salomon Brothers	11/07/2018	Salomon Brothers	69,334	73,906	69,702	73,905							(4,203)	(4,203)	2,404	77
31403B-DT-9	FNMA POOL CA1013 4.000% 01/01/48		01/03/2018	Salomon Brothers	11/01/2018	Paydown	4,842	5,161	4,842	5,161							(319)	(319)	96	5
31403B-DY-8	FNMA POOL CA1018 4.500% 01/01/48		01/06/2018	Barclays Capital Inc	05/23/2018	Credit Suisse Securities USA	71,364	77,675	74,954	77,675							(2,721)	(2,721)	1,177	89
31403B-DY-8	FNMA POOL CA1018 4.500% 01/01/48		01/06/2018	Barclays Capital Inc	06/01/2018	Paydown	1,602	1,744	1,602	1,744							(142)	(142)	291	2
31403B-DZ-5	FNMA POOL CA1019 4.500% 01/01/48		01/06/2018	RBC Capital Markets	11/07/2018	Salomon Brothers	100,307	108,896	103,504	108,895							(5,391)	(5,391)	3,912	125
31403B-DZ-5	FNMA POOL CA1019 4.500% 01/01/48		01/06/2018	RBC Capital Markets	11/01/2018	Paydown	8,677	9,420	8,677	9,420							(743)	(743)	203	11
31403B-D4-4	FNMA POOL CA1022 4.500% 01/01/48		01/03/2018	Salomon Brothers	03/06/2018	Mizuho Securities USA Inc	180,252	194,432	190,194	194,433							(4,239)	(4,239)	1,622	225
31403B-D4-4	FNMA POOL CA1022 4.500% 01/01/48		01/03/2018	Salomon Brothers	03/01/2018	Paydown	1,123	1,211	1,123	1,211							(88)	(88)	6	1
31403B-D5-1	FNMA POOL CA1023 4.500% 01/01/48		01/06/2018	RBC Capital Markets	11/07/2018	Salomon Brothers	86,605	94,670	89,582	94,670							(5,088)	(5,088)	3,378	108
31403B-D5-1	FNMA POOL CA1023 4.500% 01/01/48		01/06/2018	RBC Capital Markets	11/01/2018	Paydown	4,367	4,774	4,367	4,774							(407)	(407)	102	5
31403B-D6-9	FNMA POOL CA1024 4.500% 01/01/48		01/06/2018	Barclays Capital Inc	11/07/2018	Salomon Brothers	68,926	75,603	71,338	75,603							(4,265)	(4,265)	2,688	86
31403B-D6-9	FNMA POOL CA1024 4.500% 01/01/48		01/06/2018	Barclays Capital Inc	11/01/2018	Paydown	3,908	4,287	3,908	4,287							(379)	(379)	92	5
31403B-E8-4	FNMA POOL CA1058 3.500% 01/01/48		01/03/2018	Salomon Brothers	08/28/2018	Salomon Brothers	469,937	487,083	469,295	487,083							(17,788)	(17,788)	10,874	457
31403B-E8-4	FNMA POOL CA1058 3.500% 01/01/48		01/03/2018	Salomon Brothers	08/01/2018	Paydown	16,063	16,649	16,063	16,649							(586)	(586)	202	16
31403B-FP-5	FNMA POOL CA1073 3.500% 01/01/48		01/04/2018	Wachovia Securities, LLC	12/21/2018	Various	58,716,969	60,368,384	57,504,145	60,368,384							(2,864,239)	(2,864,239)	1,772,350	57,086
31403B-FP-5	FNMA POOL CA1073 3.500% 01/01/48		01/04/2018	Wachovia Securities, LLC	12/01/2018	Paydown	11,119,568	11,432,306	11,119,568	11,432,306							(312,738)	(312,738)	178,858	10,811
31403B-FT-7	FNMA POOL CA1077 3.500% 01/01/48		02/13/2018	Morgan Stanley CO Incorporated	04/10/2018	JPMorgan Securities Inc	1,016,945	1,017,263	1,017,898	1,017,262							636	636	4,054	1,186
31403B-FT-7	FNMA POOL CA1077 3.500% 01/01/48		02/13/2018	Morgan Stanley CO Incorporated	04/01/2018	Paydown	1,415	1,416	1,415	1,415									4	2
31403B-G5-8	FNMA POOL CA1119 4.000% 02/01/48		07/02/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	64,374	65,842	64,374	65,843							(1,469)	(1,469)	627	79
31403B-G7-4	FNMA POOL CA1121 4.000% 02/01/48		01/11/2018	RBC Capital Markets	11/07/2018	Salomon Brothers	76,913	81,317	77,225	81,317							(4,092)	(4,092)	2,410	103
31403B-G7-4	FNMA POOL CA1121 4.000% 02/01/48		01/11/2018	RBC Capital Markets	11/01/2018	Paydown	3,955	4,181	3,955	4,181							(226)	(226)	70	5
31403B-G8-2	FNMA POOL CA1122 4.000% 02/01/48		01/11/2018	RBC Capital Markets	12/01/2018	Paydown	4,006	4,223	4,006	4,223							(217)	(217)	83	5
31403B-G9-0	FNMA POOL CA1123 4.000% 02/01/48		01/11/2018	RBC Capital Markets	11/07/2018	Salomon Brothers	77,196	81,804	77,606	81,804							(4,198)	(4,198)	2,419	103
31403B-G9-0	FNMA POOL CA1123 4.000% 02/01/48		01/11/2018	RBC Capital Markets	11/01/2018	Paydown	3,558	3,770	3,558	3,770							(212)	(212)	67	5
31403B-HC-2	FNMA POOL CA1126 4.500% 02/01/48		01/11/2018	JPMorgan Securities Inc	03/01/2018	RBC Capital Markets	80,664	86,872	85,466	86,871							(1,405)	(1,405)	423	121
31403B-HC-2	FNMA POOL CA1126 4.500% 02/01/48		01/11/2018	JPMorgan Securities Inc	03/01/2018	Paydown	115	124	115	124							(9)	(9)		
31403B-HE-8	FNMA POOL CA1128 4.500% 02/01/48		01/11/2018	JPMorgan Securities Inc	11/07/2018	Salomon Brothers	52,624	57,393	54,466	57,393							(2,927)	(2,927)	1,855	79
31403B-HE-8	FNMA POOL CA1128 4.500% 02/01/48		01/11/2018	JPMorgan Securities Inc	11/01/2018	Paydown	3,455	3,768	3,455	3,768							(313)	(313)	66	5
31403B-J7-1	FNMA POOL CA1185 3.500% 02/01/43		02/05/2018	Goldman Sachs	08/06/2018	Goldman Sachs	47,485	47,863	47,262	47,863							(601)	(601)	886	55
31403B-J7-1	FNMA POOL CA1185 3.500% 02/01/43		02/05/2018	Goldman Sachs	08/01/2018	Paydown	642	647	642	647							(5)	(5)	6	1
31403B-KG-9	FNMA POOL CA1194 4.000% 02/01/48		07/02/2018	Salomon Brothers	12/01/2018	Paydown	41,304	42,332	41,304	42,332							(1,028)	(1,028)	454	50
31403B-KK-0	FNMA POOL CA1197 4.000% 02/01/48		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	148,732	152,479	148,732	152,479							(3,747)	(3,747)	1,496	182
31403B-KM-6	FNMA POOL CA1199 4.000% 02/01/48		04/03/2018	Pershing LLC	08/28/2018	Nomura Securities/Fixed Income	258,954	266,541	264,336	266,541							(2,205)	(2,205)	4,258	316
31403B-KM-6	FNMA POOL CA1199 4.000% 02/01/48		04/03/2018	Pershing LLC	08/01/2018	Paydown	5,600	5,764	5,600	5,764							(164)	(164)	37	7
31403B-K8-7	FNMA POOL CA1218 4.500% 02/01/48		09/11/2018	Morgan Stanley CO Incorporated	09/11/2018	Bank of America Securities	499,950	517,136	517,155	517,135							20	20	750	750
31403B-LB-9	FNMA POOL CA1221 5.500% 02/01/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	218,337	237,859	218,337	237,859							(19,522)	(19,522)	5,896	834
31403B-QB-4	FNMA POOL CA1349 3.000% 08/01/47		10/12/2018	Salomon Brothers	12/01/2018	Paydown	97	92	97	92							5	5		
31403B-QN-8	FNMA POOL CA1360 3.500% 03/01/48		07/25/2018	Credit Suisse Securities USA	12/01/2018	Paydown	3,031	3,011	3,031	3,011							20	20	24	4
31403B-QW-8	FNMA POOL CA1368 4.000% 03/01/48		07/02/2018	Nomura Securities Intl Inc	12/01/2018	Paydown	65,074	66,558	65,074	66,559							(1,485)	(1,485)	549	80
31403B-Q2-4	FNMA POOL CA1372 4.000% 03/01/48		04/04/2018	Goldman Sachs	08/28/2018	Salomon Brothers	402,499	417,876	413,631	417,876							(4,245)	(4,245)	6,619	492
31403B-Q2-4	FNMA POOL CA1372 4.000% 03/01/48		04/04/2018	Goldman Sachs	12/01/2018	Paydown	32,846	34,100	32,846	34,101							(1,255)	(1,255)	467	40
31403B-TA-3	FNMA POOL CA1444 3.500% 03/01/33		04/18/2018	Bank of America Securities	05/14/2018	Bank of America Securities	107,330	109,125	108,597	109,125							(528)	(528)	167	167
31403B-VP-7	FNMA POOL CA1521 3.000% 04/01/48		06/11/2018	Various	07/09/2018	Salomon Brothers	5,185,523	4,994,868	5,026,716	4,994,868							31,848	31,848	17,717	5,186

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31408B-VP-7	FNMA POOL CA1521	3.000% 04/01/48		06/11/2018	Various	07/01/2018	Paydown	10,303	9,924	10,303	9,924							379	379	26	10
31408B-WB-7	FNMA POOL CA1541	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	08/28/2018	Salomon Brothers	840,445	867,825	860,570	867,825							(7,255)	(7,255)	13,821	1,027
31408B-WB-7	FNMA POOL CA1541	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	12/01/2018	Paydown	61,909	63,926	61,909	63,926							(2,017)	(2,017)	830	76
31408B-WF-8	FNMA POOL CA1545	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	05/23/2018	RBC Capital Markets	1,271,695	1,309,697	1,294,894	1,309,697							(14,803)	(14,803)	7,348	1,554
31408B-WF-8	FNMA POOL CA1545	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	12/01/2018	Paydown	55,770	57,437	55,770	57,437							(1,667)	(1,667)	776	68
31408B-WK-7	FNMA POOL CA1549	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	08/28/2018	Salomon Brothers	161,611	167,538	166,080	167,538							(1,458)	(1,458)	2,658	198
31408B-WK-7	FNMA POOL CA1549	4.000% 04/01/48		04/03/2018	JPMorgan Securities Inc	12/01/2018	Paydown	12,290	12,740	12,290	12,741							(451)	(451)	182	15
31408B-X6-7	FNMA POOL CA1600	3.500% 03/01/32		04/18/2018	Bank of America Securities	06/06/2018	Amherst Sec Group Inc	21,661	22,023	21,860	22,023							(163)	(163)	99	34
31408B-X6-7	FNMA POOL CA1600	3.500% 03/01/32		04/18/2018	Bank of America Securities	06/01/2018	Paydown	292	296	292	297							(5)	(5)	1	
31408Q-3S-2	FNMA POOL CA1708	4.500% 05/01/48		08/15/2018	Credit Suisse Securities USA	11/07/2018	Salomon Brothers	1,065,770	1,125,720	1,103,072	1,125,720							(22,648)	(22,648)	9,592	1,599
31408Q-3S-2	FNMA POOL CA1708	4.500% 05/01/48		08/15/2018	Credit Suisse Securities USA	11/01/2018	Paydown	13,739	14,512	13,739	14,512							(773)	(773)	75	21
31408Q-3X-1	FNMA POOL CA1713	4.500% 02/01/48		09/11/2018	Morgan Stanley CO Incorporated	09/11/2018	Bank of America Securities	999,900	1,034,272	1,034,311	1,034,272							39	39	1,500	1,500
31408Q-7H-2	FNMA POOL CA1795	5.000% 05/01/48		08/02/2018	JPMorgan Securities Inc	09/10/2018	Various	4,080,937	4,312,403	4,312,239	4,312,403							(164)	(164)	15,472	6,802
31408Q-7H-2	FNMA POOL CA1795	5.000% 05/01/48		08/02/2018	JPMorgan Securities Inc	09/01/2018	Paydown	45,240	47,806	45,240	47,806							(2,566)	(2,566)	189	75
31409A-BB-5	FNMA POOL CA2733	3.000% 11/01/33		10/12/2018	Goldman Sachs	12/11/2018	Goldman Sachs	1,339,153	1,315,770	1,327,854	1,315,770							12,084	12,084	5,245	1,562
31409A-BB-5	FNMA POOL CA2733	3.000% 11/01/33		10/12/2018	Goldman Sachs	12/01/2018	Paydown	6,787	6,668	6,787	6,668							119	119	17	8
31335A-ZH-4	FNMA POOL G60744	3.500% 07/01/46		03/06/2018	JPMorgan Securities Inc	12/01/2018	Paydown	71,732	71,648	71,732	71,648							84	84	1,072	84
31417Y-NY-9	FNMA POOL MA0406	4.500% 05/01/30		03/23/2018	Transfer in Kind	12/01/2018	Paydown	49,617	52,237	49,617	52,237							(2,620)	(2,620)	858	155
31417Y-4Y-0	FNMA POOL MA0838	4.500% 07/01/26		03/23/2018	Transfer in Kind	12/01/2018	Paydown	18,036	18,851	18,036	18,851							(815)	(815)	228	56
31418A-QJ-0	FNMA POOL MA1356	3.500% 02/01/43		06/04/2018	JPMorgan Chase Bank	10/31/2018	Various	12,091,457	12,068,786	11,905,576	12,068,786							(163,210)	(163,210)	149,566	5,878
31418A-QJ-0	FNMA POOL MA1356	3.500% 02/01/43		06/04/2018	JPMorgan Chase Bank	12/01/2018	Paydown	6,125,312	6,113,827	6,125,312	6,113,827							11,485	11,485	54,188	2,978
31418B-LX-2	FNMA POOL MA2141	4.000% 01/01/35		03/23/2018	Transfer in Kind	12/01/2018	Paydown	1,007,152	1,044,173	1,007,152	1,044,173							(37,021)	(37,021)	16,895	2,798
31418B-VG-8	FNMA POOL MA2414	3.500% 10/01/45		02/20/2018	JPMorgan Securities Inc	12/01/2018	Paydown	21,074	21,071	21,074	21,071							3	3	295	25
31418B-6G-6	FNMA POOL MA2670	3.000% 07/01/46		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	35,050	33,982	35,050	33,982							1,068	1,068	251	32
31418C-A8-7	FNMA POOL MA2730	2.500% 08/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	56,403	53,127	52,618	53,127							(509)	(509)	165	118
31418C-A8-7	FNMA POOL MA2730	2.500% 08/01/46		05/29/2018	Various	12/01/2018	Paydown	3,109	2,918	3,109	2,918							191	191	30	5
31418C-CA-0	FNMA POOL MA2764	2.500% 09/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	44,421	41,841	41,440	41,841							(401)	(401)	130	93
31418C-CA-0	FNMA POOL MA2764	2.500% 09/01/46		05/29/2018	Various	12/01/2018	Paydown	87,365	81,971	87,365	81,971							5,394	5,394	860	152
31418C-CH-5	FNMA POOL MA2771	3.000% 10/01/46		07/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	33,222	32,210	33,222	32,210							1,012	1,012	240	30
31418C-CL-6	FNMA POOL MA2774	2.000% 10/01/31		03/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	6,690	6,366	6,690	6,366							324	324	49	6
31418C-CT-9	FNMA POOL MA2781	2.500% 10/01/46		03/23/2018	Transfer in Kind	12/01/2018	Paydown	225,482	211,557	225,482	211,557							13,925	13,925	2,213	391
31418C-DL-5	FNMA POOL MA2806	3.000% 11/01/46		09/17/2018	Wachovia Securities, LLC	12/21/2018	Various	60,001,019	57,773,392	57,990,286	57,773,392							216,894	216,894	468,302	80,345
31418C-DL-5	FNMA POOL MA2806	3.000% 11/01/46		10/12/2018	Various	12/01/2018	Paydown	5,119,027	4,925,510	5,119,027	4,925,509							193,518	193,518	24,506	7,052
31418C-EF-7	FNMA POOL MA2833	3.000% 12/01/46		10/12/2018	Salomon Brothers	12/01/2018	Paydown	2,817	2,671	2,817	2,671							146	146	7	3
31418C-ET-7	FNMA POOL MA2845	2.000% 12/01/31		03/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	8,579	8,163	8,579	8,163							416	416	63	8
31418C-E4-2	FNMA POOL MA2854	2.500% 12/01/46		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	12,622	11,888	11,775	11,889							(114)	(114)	37	26
31418C-E4-2	FNMA POOL MA2854	2.500% 12/01/46		05/29/2018	Various	12/01/2018	Paydown	9,725	9,125	9,725	9,125							600	600	99	17
31418C-FD-1	FNMA POOL MA2863	3.000% 01/01/47		10/12/2018	Various	12/01/2018	Paydown	111,453	107,028	111,453	107,028							4,425	4,425	816	102
31418C-F6-6	FNMA POOL MA2888	2.500% 01/01/47		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	173,065	163,012	161,451	163,013							(1,562)	(1,562)	505	361
31418C-F6-6	FNMA POOL MA2888	2.500% 01/01/47		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	934	880	934	880							54	54	2	2
31418C-GE-8	FNMA POOL MA2896	3.500% 02/01/47		02/28/2018	Bank of America Securities	04/10/2018	JPMorgan Securities Inc	255,094	254,536	255,333	254,536							797	797	1,017	298
31418C-GE-8	FNMA POOL MA2896	3.500% 02/01/47		02/28/2018	Bank of America Securities	04/01/2018	Paydown	3,004	2,997	3,004	2,997							7	7	9	4
31418C-G4-0	FNMA POOL MA2918	2.500% 01/01/47		05/29/2018	Credit Suisse Securities USA	06/04/2018	Salomon Brothers	59,057	55,627	55,094	55,627							(533)	(533)	172	123
31418C-G4-0	FNMA POOL MA2918	2.500% 01/01/47		05/29/2018	Credit Suisse Securities USA	06/01/2018	Paydown	761	717	761	717							44	44	2	2
31418C-G6-5	FNMA POOL MA2920	3.000% 03/01/47		10/12/2018	Various	12/01/2018	Paydown	28,482	27,324	28,482	27,324							1,158	1,158	199	26
31418C-KW-3	FNMA POOL MA3008	4.500% 05/01/47		04/25/2018	RBC Capital Markets	05/08/2018	JPMorgan Securities Inc	192,662	199,887	200,444	199,887							557	557	313	313
31418C-NE-0	FNMA POOL MA3088	4.000% 08/01/47		04/16/2018	Bank of America Securities	06/07/2018	JPMorgan Securities Inc	5,179,470	5,298,436	5,267,683	5,298,436							(30,753)	(30,753)	24,171	7,481
31418C-NE-0	FNMA POOL MA3088	4.000% 08/01/47		04/16/2018	Bank of America Securities	06/01/2018	Paydown	43,260	44,253	43,260	44,254							(994)	(994)	144	62
31418C-NY-6	FNMA POOL MA3106	3.000% 08/01/47		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	996,112	955,976	965,606	955,976							9,630	9,630	3,403	996
31418C-NY-6	FNMA POOL MA3106	3.000% 08/01/47		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	3,987	3,826	3,987	3,826							161	161	10	4
31418C-PF-5	FNMA POOL MA3121	4.000% 09/01/47		04/16/2018	Bank of America Securities	06/07/2018	JPMorgan Securities Inc	750,565	767,805	763,348	767,804							(4,456)	(4,456)	3,503	1,084
31418C-PF-5	FNMA POOL MA3121	4.000% 09/01/47		04/16/2018	Bank of America Securities	06/01/2018	Paydown	7,235	7,401	7,235	7,401							(166)	(166)	24	10
31418C-PG-3	FNMA POOL MA3122	4.500% 09/01/47		04/20/2018	Morgan Stanley CO Incorporated	05/08/2018	JPMorgan Securities Inc	999,901	1,039,897	1,040,287	1,039,896							391	391	1,625	1,625
31418C-P9-9	FNMA POOL MA3147	3.000% 10/01/47		06/08/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	5,979,830	5,754,886	5,796,698	5,754,886							41,812	41,812	20,431	5,980
31418C-P9-9	FNMA POOL MA3147	3.000% 10/01/47		06/08/2018	Credit Suisse Securities USA	07/01/2018	Paydown	20,174	19,416	20,174	19,415							759	759	50	20
31418C-QB-3	FNMA POOL MA3149	4.000% 10/01/47		02/28/2018	RBC Capital Markets	07/11/2018	Salomon Brothers	598,839	613,506	609,927	613,506							(3,579)	(3,579)	8,783	67
31418C-QB-3	FNMA POOL MA3149	4.000% 10/01/47		02/28/2018	RBC Capital Markets	08/01/2018	Paydown	33,768	34,595	33,768	34,595							(827)	(827)	2,332	4

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418C-QC-1	FNMA POOL MA3150 4.500% 10/01/47		04/26/2018	Various	05/10/2018	JPMorgan Securities Inc	3,391,058	3,525,845	3,528,269	3,525,844							2,425	2,425	6,978	5,413
31418C-QC-1	FNMA POOL MA3150 4.500% 10/01/47		03/07/2018	RBC Capital Markets	05/01/2018	Paydown	8,643	9,032	8,643	9,032							(389)	(389)	32	12
31418C-RC-0	FNMA POOL MA3182 3.500% 11/01/47		06/11/2018	Various	08/01/2018	Various	9,396,146	9,337,994	9,338,905	9,337,994							911	911	55,215	11,010
31418C-RC-0	FNMA POOL MA3182 3.500% 11/01/47		06/11/2018	Various	08/01/2018	Paydown	103,457	102,585	103,457	102,585							872	872	435	122
31418C-RD-8	FNMA POOL MA3183 4.000% 11/01/47		05/09/2018	JPMorgan Securities Inc	06/07/2018	JPMorgan Securities Inc	5,943,916	6,036,209	6,045,149	6,036,210							8,939	8,939	27,738	8,586
31418C-RD-8	FNMA POOL MA3183 4.000% 11/01/47		05/09/2018	JPMorgan Securities Inc	06/01/2018	Paydown	56,078	56,949	56,078	56,949							(871)	(871)	187	81
31418C-RE-6	FNMA POOL MA3184 4.500% 11/01/47		04/26/2018	Various	05/08/2018	JPMorgan Securities Inc	3,085,634	3,206,400	3,210,265	3,206,401							3,864	3,864	5,014	5,014
31418C-R7-1	FNMA POOL MA3209 3.000% 12/01/47		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	4,188,995	4,020,208	4,060,707	4,020,208							40,499	40,499	14,312	4,189
31418C-R7-1	FNMA POOL MA3209 3.000% 12/01/47		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	20,118	19,307	20,118	19,307							811	811	50	20
31418C-R8-9	FNMA POOL MA3210 3.500% 12/01/47		01/05/2018	Credit Suisse Securities USA	06/07/2018	Various	8,166,213	8,370,688	8,095,859	8,370,687							(274,828)	(274,828)	118,014	7,939
31418C-R8-9	FNMA POOL MA3210 3.500% 12/01/47		01/05/2018	Credit Suisse Securities USA	06/01/2018	Paydown	169,032	173,264	169,032	173,264							(4,232)	(4,232)	1,307	164
31418C-SA-3	FNMA POOL MA3212 4.500% 12/01/47		04/20/2018	Bank of America Securities	05/10/2018	JPMorgan Securities Inc	579,998	603,742	603,425	603,742							(317)	(317)	943	943
31418C-S3-9	FNMA POOL MA3237 3.000% 01/01/48		06/08/2018	Credit Suisse Securities USA	07/09/2018	Various	26,877,989	26,300,229	26,063,571	26,300,229							(236,658)	(236,658)	92,996	24,553
31418C-S3-9	FNMA POOL MA3237 3.000% 01/01/48		06/08/2018	Credit Suisse Securities USA	07/01/2018	Paydown	121,998	118,899	121,998	118,899							3,099	3,099	305	114
31418C-S4-7	FNMA POOL MA3238 3.500% 01/01/48		04/05/2018	Various	05/23/2018	Various	4,563,307	4,557,736	4,544,304	4,557,736							(13,432)	(13,432)	18,730	5,070
31418C-S4-7	FNMA POOL MA3238 3.500% 01/01/48		04/05/2018	Various	05/01/2018	Paydown	19,215	19,190	19,215	19,190							25	25	56	21
31418C-S6-2	FNMA POOL MA3240 4.500% 01/01/48		11/06/2018	Various	11/19/2018	Various	5,688,310	5,917,949	5,890,295	5,917,949							(27,654)	(27,654)	78,859	7,946
31418C-S6-2	FNMA POOL MA3240 4.500% 01/01/48		03/01/2018	JPMorgan Securities Inc	08/01/2018	Paydown	311,595	325,549	311,595	325,549							(13,954)	(13,954)	2,926	428
31418C-T9-5	FNMA POOL MA3275 3.000% 02/01/48		06/08/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	1,994,212	1,919,157	1,933,140	1,919,157							13,983	13,983	6,814	1,994
31418C-T9-5	FNMA POOL MA3275 3.000% 02/01/48		06/08/2018	Credit Suisse Securities USA	07/01/2018	Paydown	5,787	5,569	5,787	5,569							218	218	14	6
31418C-UA-0	FNMA POOL MA3276 3.500% 02/01/48		10/02/2018	Bank of America Securities	12/07/2018	Salomon Brothers	1,975,026	1,944,937	1,951,572	1,944,937							6,635	6,635	13,825	1,920
31418C-UA-0	FNMA POOL MA3276 3.500% 02/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	24,776	24,399	24,776	24,399							377	377	109	24
31418C-UB-8	FNMA POOL MA3277 4.000% 02/01/48		05/09/2018	Various	09/21/2018	Various	45,115,363	45,906,508	45,815,127	45,906,508							(91,381)	(91,381)	258,139	56,835
31418C-UB-8	FNMA POOL MA3277 4.000% 02/01/48		05/09/2018	Various	09/01/2018	Paydown	431,396	439,769	431,396	439,768							(8,372)	(8,372)	2,336	469
31418C-UC-6	FNMA POOL MA3278 4.500% 02/01/48		11/06/2018	Bank of America Securities	11/15/2018	Various	4,761,797	4,861,667	4,876,609	4,861,667							14,942	14,942	7,149	7,149
31418C-UM-4	FNMA POOL MA3287 3.500% 02/01/48		03/06/2018	Wachovia Securities, LLC	10/02/2018	Barclays Capital LE	59,260,001	58,769,254	57,986,837	58,769,254							(782,417)	(782,417)	1,227,176	69,137
31418C-UM-4	FNMA POOL MA3287 3.500% 02/01/48		03/06/2018	Wachovia Securities, LLC	10/01/2018	Paydown	2,220,128	2,201,743	2,220,128	2,201,743							18,385	18,385	27,769	2,590
31418C-U3-6	FNMA POOL MA3301 5.000% 02/01/48		11/07/2018	JPMorgan Securities Inc	12/11/2018	Bank of America Securities	958,710	997,058	1,002,826	997,059							5,767	5,767	1,598	1,598
31418C-U7-7	FNMA POOL MA3305 3.500% 03/01/48		06/11/2018	Various	08/02/2018	Various	15,411,294	15,383,394	15,395,242	15,383,394							11,848	11,848	68,878	17,980
31418C-U7-7	FNMA POOL MA3305 3.500% 03/01/48		06/11/2018	Various	08/01/2018	Paydown	87,811	87,498	87,811	87,498							313	313	298	102
31418C-U9-3	FNMA POOL MA3307 4.500% 03/01/48		09/11/2018	Various	09/11/2018	Various	3,672,499	3,813,968	3,815,483	3,813,968							1,515	1,515	5,843	5,843
31418C-VE-1	FNMA POOL MA3312 3.000% 03/01/33		09/14/2018	Goldman Sachs	11/09/2018	Goldman Sachs	232,484	229,842	227,762	229,842							(2,080)	(2,080)	852	291
31418C-VE-1	FNMA POOL MA3312 3.000% 03/01/33		09/14/2018	Goldman Sachs	11/01/2018	Paydown	2,265	2,239	2,265	2,239							26	26	6	3
31418C-VS-0	FNMA POOL MA3324 5.000% 02/01/48		06/06/2018	JPMorgan Securities Inc	09/10/2018	Barclays Capital Inc	184,972	195,304	195,087	195,304							(217)	(217)	1,850	283
31418C-VS-0	FNMA POOL MA3324 5.000% 02/01/48		06/06/2018	JPMorgan Securities Inc	09/01/2018	Paydown	14,328	15,128	14,328	15,128							(800)	(800)	88	22
31418C-VZ-4	FNMA POOL MA3331 3.000% 04/01/48		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	10,085,594	9,705,908	9,776,723	9,705,908							70,815	70,815	34,459	10,086
31418C-VZ-4	FNMA POOL MA3331 3.000% 04/01/48		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	25,000	24,059	25,000	24,059							941	941	62	25
31418C-V2-7	FNMA POOL MA3332 3.500% 04/01/48		10/02/2018	Various	12/07/2018	Various	6,736,736	6,637,652	6,657,109	6,637,652							19,457	19,457	47,157	6,704
31418C-V2-7	FNMA POOL MA3332 3.500% 04/01/48		10/02/2018	Various	12/01/2018	Paydown	62,664	61,742	62,664	61,741							923	923	279	62
31418C-V4-3	FNMA POOL MA3334 4.500% 04/01/48		09/11/2018	Various	09/11/2018	Various	9,835,580	10,178,897	10,204,428	10,178,898							25,530	25,530	77,178	14,753
31418C-V4-3	FNMA POOL MA3334 4.500% 04/01/48		05/17/2018	RBC Capital Markets	08/01/2018	Paydown	164,329	170,071	164,329	170,071							(5,742)	(5,742)	950	247
31418C-V9-2	FNMA POOL MA3339 3.000% 04/01/33		10/12/2018	Goldman Sachs	12/13/2018	Goldman Sachs	23,129	22,725	22,912	22,725							187	187	91	27
31418C-V9-2	FNMA POOL MA3339 3.000% 04/01/33		10/12/2018	Goldman Sachs	12/01/2018	Paydown	252	248	252	248							4	4	1	
31418C-WU-4	FNMA POOL MA3358 4.500% 04/01/48		11/06/2018	Bank of America Securities	12/07/2018	Credit Suisse Securities USA	1,999,900	2,042,242	2,054,820	2,042,242							12,578	12,578	3,000	3,000
31418C-XF-6	FNMA POOL MA3377 3.000% 05/01/48		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	696,622	668,553	675,288	668,553							6,735	6,735	2,380	697
31418C-XF-6	FNMA POOL MA3377 3.000% 05/01/48		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	1,638	1,572	1,638	1,572							66	66	4	2
31418C-XM-1	FNMA POOL MA3383 3.500% 06/01/48		12/07/2018	Various	12/11/2018	Various	38,987,573	38,521,266	37,752,798	38,521,265							(768,467)	(768,467)	51,268	45,293
31418C-XM-1	FNMA POOL MA3383 3.500% 06/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	8,533	8,403	8,533	8,403							130	130	36	8
31418C-XN-9	FNMA POOL MA3384 4.000% 06/01/48		08/31/2018	Barclays Capital Inc	09/20/2018	Goldman Sachs	3,612,695	3,682,127	3,639,508	3,682,127							(42,619)	(42,619)	9,232	1,204
31418C-XN-9	FNMA POOL MA3384 4.000% 06/01/48		05/25/2018	Credit Suisse Securities USA	12/01/2018	Paydown	18,262	18,613	18,262	18,612							(350)	(350)	248	59
31418C-XP-4	FNMA POOL MA3385 4.500% 06/01/48		11/06/2018	Various	12/07/2018	Various	14,843,102	15,235,043	15,238,169	15,235,043							3,126	3,126	93,703	22,265
31418C-XP-4	FNMA POOL MA3385 4.500% 06/01/48		05/08/2018	JPMorgan Securities Inc	10/01/2018	Paydown	156,704	162,727	156,704	162,727							(6,023)	(6,023)	1,527	235
31418C-XQ-2	FNMA POOL MA3386 5.000% 06/01/48		08/02/2018	JPMorgan Securities Inc	09/10/2018	Various	1,763,233	1,863,241	1,863,319	1,863,241							78	78	6,532	2,939
31418C-XQ-2	FNMA POOL MA3386 5.000% 06/01/48		08/02/2018	JPMorgan Securities Inc	09/01/2018	Paydown	11,361	12,005	11,361	12,005							(644)	(644)	47	19
31418C-X7-4	FNMA POOL MA3401 3.000% 06/01/48		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	4,965,354	4,765,285	4,813,290	4,765,285							48,005	48,005	16,965	4,965
31418C-X7-4	FNMA POOL MA3401 3.000% 06/01/48		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	34,647	33,251	34,647	33,251							1,396	1,396	87	35

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418C-YK-4	FNMA POOL MA3413 4.000% 07/01/38		06/29/2018	JPMorgan Securities Inc	12/01/2018	Paydown	16,588	17,062	16,588	17,062							(474)	(474)	168	20
31418C-YL-2	FNMA POOL MA3414 3.500% 07/01/48		12/07/2018	Bank of America Securities	12/11/2018	Various	4,985,553	4,920,207	4,874,318	4,920,206							(45,888)	(45,888)	17,399	5,430
31418C-YL-2	FNMA POOL MA3414 3.500% 07/01/48		10/02/2018	Bank of America Securities	12/01/2018	Paydown	14,245	14,028	14,245	14,028							217	217	61	14
31418C-YU-2	FNMA POOL MA3422 5.000% 07/01/48		11/19/2018	Various	12/06/2018	Various	8,689,413	9,110,924	9,103,047	9,110,924							(7,877)	(7,877)	38,268	14,482
31418C-YU-2	FNMA POOL MA3422 5.000% 07/01/48		09/06/2018	Credit Suisse Securities USA	12/01/2018	Paydown	65,933	69,734	65,933	69,734							(3,801)	(3,801)	613	110
31418C-YX-6	FNMA POOL MA3425 3.000% 06/01/48		06/11/2018	Credit Suisse Securities USA	07/09/2018	Salomon Brothers	1,296,273	1,244,043	1,256,575	1,244,043							12,532	12,532	4,429	1,296
31418C-YX-6	FNMA POOL MA3425 3.000% 06/01/48		06/11/2018	Credit Suisse Securities USA	07/01/2018	Paydown	7,582	7,276	7,582	7,277							305	305	19	8
31418C-ZG-2	FNMA POOL MA3442 3.500% 08/01/48		07/20/2018	Morgan Stanley CO Incorporated	08/02/2018	Morgan Stanley CO Incorporated	10,262,747	10,214,640	10,160,119	10,214,640							(54,521)	(54,521)	41,906	21,951
31418C-ZG-2	FNMA POOL MA3442 3.500% 08/01/48		07/20/2018	Morgan Stanley CO Incorporated	08/01/2018	Paydown	47,253	47,032	47,253	47,031							222	222	138	101
31418C-ZH-0	FNMA POOL MA3443 4.000% 08/01/48		11/30/2018	Barclays Capital Inc	12/11/2018	JPMorgan Securities Inc	7,000,002	7,041,565	6,994,534	7,041,565							(47,031)	(47,031)	9,333	9,333
31418C-ZJ-6	FNMA POOL MA3444 4.500% 08/01/48		10/31/2018	Various	11/19/2018	Various	8,145,913	8,448,589	8,339,514	8,448,589							(109,075)	(109,075)	91,857	11,451
31418C-ZJ-6	FNMA POOL MA3444 4.500% 08/01/48		07/06/2018	Credit Suisse Securities USA	11/01/2018	Paydown	130,888	136,369	130,888	136,369							(5,481)	(5,481)	1,190	180
31418C-ZN-7	FNMA POOL MA3448 5.000% 08/01/48		11/13/2018	BNP Paribas Securities Bond	12/11/2018	Bank of America Securities	5,000,003	5,203,910	5,229,300	5,203,909							25,391	25,391	8,333	8,333
31418C-Z3-1	FNMA POOL MA3461 3.000% 09/01/33		10/12/2018	Goldman Sachs	12/13/2018	Goldman Sachs	923,341	907,349	914,685	907,348							7,337	7,337	3,616	1,077
31418C-Z3-1	FNMA POOL MA3461 3.000% 09/01/33		10/12/2018	Goldman Sachs	12/01/2018	Paydown	9,060	8,903	9,060	8,903							157	157	23	11
31418C-Z7-2	FNMA POOL MA3465 4.000% 09/01/38		09/07/2018	Credit Suisse Securities USA	12/01/2018	Paydown	9,020	9,237	9,020	9,237							(217)	(217)	60	12
31418C-Z8-0	FNMA POOL MA3466 3.500% 09/01/48		10/05/2018	Credit Suisse Securities USA	12/07/2018	Salomon Brothers	6,948,222	6,823,876	6,865,712	6,823,875							41,837	41,837	48,638	6,755
31418C-Z8-0	FNMA POOL MA3466 3.500% 09/01/48		10/05/2018	Credit Suisse Securities USA	12/01/2018	Paydown	51,783	50,856	51,783	50,856							927	927	237	50
31418C-Z9-8	FNMA POOL MA3467 4.000% 09/01/48		12/06/2018	Credit Suisse Securities USA	12/11/2018	Various	31,000,017	31,324,549	31,002,009	31,324,548							(322,539)	(322,539)	41,333	41,333
31418C-3C-6	FNMA POOL MA3494 3.500% 10/01/48		10/05/2018	Various	12/07/2018	Salomon Brothers	30,765,993	30,148,191	30,400,647	30,148,192							252,455	252,455	215,362	29,912
31418C-3C-6	FNMA POOL MA3494 3.500% 10/01/48		10/05/2018	Various	12/01/2018	Paydown	233,899	229,202	233,899	229,202							4,697	4,697	930	227
31418C-3D-4	FNMA POOL MA3495 4.000% 10/01/48		10/31/2018	Various	12/01/2018	Paydown	74,102	74,546	74,102	74,546							(444)	(444)	332	48
31418C-3K-8	FNMA POOL MA3501 5.000% 10/01/48		09/06/2018	Credit Suisse Securities USA	12/06/2018	Salomon Brothers	1,959,170	2,072,587	2,052,881	2,072,588							(19,707)	(19,707)	27,755	3,265
31418C-3K-8	FNMA POOL MA3501 5.000% 10/01/48		09/06/2018	Credit Suisse Securities USA	12/01/2018	Paydown	40,830	43,194	40,830	43,194							(2,364)	(2,364)	354	68
31418C-5H-3	FNMA POOL MA3547 3.000% 12/01/33		10/12/2018	Goldman Sachs	12/13/2018	Goldman Sachs	2,967,302	2,915,490	2,939,483	2,915,490							23,993	23,993	11,622	3,462
31418C-5H-3	FNMA POOL MA3547 3.000% 12/01/33		10/12/2018	Goldman Sachs	12/01/2018	Paydown	32,398	31,833	32,398	31,832							566	566	81	38
31394E-VZ-8	FNMA SERIES 2005-71 CLASS F 2.706% 08/25/25		03/23/2018	Transfer in Kind	12/25/2018	Paydown	105,796	105,459	105,796	105,459							337	337	932	6
3136B1-FH-2	FNMA SERIES 2018-11 CLASS QD 3.000% 01/25/48		04/16/2018	Mitsubishi Sec, USA	12/01/2018	Paydown	37,179	36,442	37,179	36,441							738	738	449	56
3136B1-P3-2	FNMA SERIES 2018-28 CLASS CA 3.000% 05/25/48		04/17/2018	Salomon Brothers	12/01/2018	Paydown	16,302	15,752	16,302	15,752							550	550	214	39
35563P-FG-9	FREDDIE MAC SCRT SERIES 2018-2 CLASS MA 3.500% 11/25/57		06/07/2018	Salomon Brothers	12/01/2018	Paydown	42,684	42,487	42,684	42,487							197	197	466	174
35563P-GG-8	FREDDIE MAC SCRT SERIES 2018-3 CLASS MA 3.500% 08/25/57		08/09/2018	JPMorgan Securities Inc	12/01/2018	Paydown	36,119	35,924	36,119	35,923							196	196	284	155
3137F5-7D-5	FREDDIE MAC SERIES 4788 CLASS GH 3.500% 07/15/42		04/06/2018	PNC SECURITIES CORP	05/17/2018	PNC SECURITIES CORP	1,290,979	1,300,106	1,289,365	1,300,106							(10,741)	(10,741)	6,401	3,640
3137F5-7D-5	FREDDIE MAC SERIES 4788 CLASS GH 3.500% 07/15/42		04/06/2018	PNC SECURITIES CORP	05/01/2018	Paydown	9,021	9,085	9,021	9,085							(64)	(64)	26	25
3137F5-JE-0	FREDDIE MAC SERIES 4799 CLASS MA 4.000% 03/15/42		06/14/2018	Wachovia Securities, LLC	09/18/2018	Suntrust	15,568,438	15,893,794	15,808,046	15,893,794							(85,748)	(85,748)	190,281	31,137
3137F5-JE-0	FREDDIE MAC SERIES 4799 CLASS MA 4.000% 03/15/42		06/14/2018	Wachovia Securities, LLC	12/01/2018	Paydown	1,151,215	1,175,274	1,151,215	1,175,274							(24,059)	(24,059)	11,159	2,302
3137F5-ZB-8	FREDDIE MAC SERIES 4800 CLASS PA 3.500% 07/15/43		06/14/2018	Wachovia Capital Markets	12/01/2018	Paydown	64,285	64,707	64,285	64,707							(422)	(422)	692	112
3137FG-2A-2	FREDDIE MAC SERIES 4802 CLASS EA 4.000% 05/15/42		05/15/2018	Goldman Sachs International	09/18/2018	Suntrust	10,503,607	10,700,550	10,665,265	10,700,551							(35,286)	(35,286)	163,389	35,012
3137FG-2A-2	FREDDIE MAC SERIES 4802 CLASS EA 4.000% 05/15/42		05/15/2018	Goldman Sachs International	12/01/2018	Paydown	1,159,892	1,181,640	1,159,892	1,181,640							(21,748)	(21,748)	13,553	3,866
3137FH-RY-1	FREDDIE MAC SERIES 4832 CLASS FW 2.805% 04/15/38		09/13/2018	Janney Montgomery Scott Inc	12/01/2018	Paydown	35,488	35,438	35,488	35,438							50	50	147	67
3137FJ-GT-0	FREDDIE MAC SERIES 4839 CLASS A 4.000% 04/15/51		11/02/2018	JPMorgan Securities Inc	12/01/2018	Paydown	11,710	11,741	11,710	11,741							(31)	(31)	39	8
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57		09/28/2018	Wells Fargo Securities	12/18/2018	Wells Fargo Securities	230,000	272,838	240,684	272,838							(32,154)	(32,154)	3,350	42

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
658262-GE-4	NORTH CAROLINA STATE EDUCATION SERIES 1 2.891% 07/25/39		04/13/2018	Chase Sec	10/31/2018	Transfer in Kind	1,342,375	1,351,395	1,354,980	1,351,394							3,586	3,586	23,180	2,192
658262-GE-4	NORTH CAROLINA STATE EDUCATION SERIES 1 2.891% 07/25/39		04/13/2018	Chase Sec	10/25/2018	Redemption 100.0000	172,780	173,941	172,780	173,941							(1,161)	(1,161)	1,582	282
3199999. Subtotal - Bonds - U.S. Special Revenues							2,019,418,972	2,029,396,755	2,004,040,224	2,032,108,649							(28,068,425)	(28,068,425)	24,713,570	2,445,357
04546K-AA-6	AASET 2018 2 TRUST SERIES 2018 2A CLASS A 144A 4.454% 11/16/38		11/01/2018	Goldman Sachs	12/16/2018	Paydown	164,358	164,353	164,358	164,353							5	5	773	
002824-BD-1	ABBOTT LABORATORIES 2.900% 11/30/21		03/23/2018	Transfer in Kind	11/01/2018	Barclays Capital Inc	1,450,000	1,430,583	1,425,234	1,430,583							(5,349)	(5,349)	39,130	13,549
002824-BL-3	ABBOTT LABORATORIES 3.250% 04/15/23		06/26/2018	Barclays Capital Inc	10/28/2018	Call 100.2966	4,145,000	4,085,934	4,157,294	4,085,935							59,066	59,066	84,515	27,317
00432C-CH-2	ACCESS GROUP INC SERIES 2005-1A CLASS B 3.394% 09/22/37		03/01/2018	Bank of America Securities	12/24/2018	Paydown	1,018,461	977,723	1,018,461	977,723							40,738	40,738	16,458	4,601
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 2018-1 CLASS A 144A 4.810% 11/15/48		10/19/2018	DEPOSITORY TRUST COMP	12/15/2018	Paydown	17,144	17,143	17,144	17,143							1	1	82	
00101J-AK-2	ADT CORP SERIES WI 6.250% 10/15/21		05/23/2018	Various	10/10/2018	MARKETAXESS CORP	373,000	391,476	385,216	391,477							(6,261)	(6,261)	18,431	6,176
007589-AA-2	ADVOCATE HEALTH CORP 3.829% 08/15/28		08/07/2018	Chase Sec	10/16/2018	Raymond James & Assoc	865,000	865,000	867,614	865,000							2,614	2,614	3,793	
00774M-AD-7	AERCAP IRELAND CAP GLOBA 3.300% 01/23/23	D	01/16/2018	Barclays Capital LE	10/09/2018	Credit Suisse	290,000	289,246	279,026	289,246							(10,220)	(10,220)	6,859	
00774M-AE-5	AERCAP IRELAND CAP GLOBA 3.875% 01/23/28	D	01/16/2018	Barclays Capital LE	11/14/2018	Various	870,000	867,068	793,549	867,069							(73,520)	(73,520)	25,191	
00912X-AY-0	AIR LEASE CORP 3.625% 12/01/27		03/23/2018	Transfer in Kind	10/05/2018	Various	1,035,000	981,420	948,205	981,420							(33,215)	(33,215)	26,375	13,132
010392-FS-2	ALABAMA POWER CO SERIES A 4.300% 07/15/48		06/21/2018	Morgan Stanley CO Incorporated	09/28/2018	Pershing LLC	700,000	694,729	702,849	694,729							8,120	8,120	7,859	
01609W-AC-6	ALIBABA GROUP HOLDING LTD SERIES WI 2.500% 11/28/19	D	03/23/2018	Transfer in Kind	09/05/2018	HSBC Securities Inc	710,000	704,808	705,882	704,808							1,074	1,074	13,756	5,818
01882Y-AB-2	ALLIANT ENERGY FINANCE SERIES 144A 4.250% 06/15/28		06/06/2018	Bank of America Securities	11/28/2018	Goldman Sachs	840,000	838,370	822,242	838,370							(16,128)	(16,128)	16,660	
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST SERIES 2018-2 CLASS A3 2.920% 11/15/22		04/24/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,130,000	1,129,795	1,108,285	1,129,795							(21,510)	(21,510)	16,590	
02007J-AC-1	ALLY AUTO RECEIVABLES TRUST SERIES 2018-3 CLASS A3 3.000% 01/17/23		06/19/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,410,000	1,409,904	1,402,463	1,409,903							(7,440)	(7,440)	14,570	
02005N-BE-9	ALLY FINANCIAL INC 3.250% 11/05/18		04/03/2018	Goldman Sachs	11/05/2018	Maturity	165,000	165,734	165,000	165,734							(734)	(734)	5,363	2,234
023135-BN-5	AMAZON COM INC 5.200% 12/03/25		03/23/2018	Transfer in Kind	05/03/2018	Goldman Sachs	600,000	667,044	662,622	667,044							(4,422)	(4,422)	13,347	9,793
023135-BD-7	AMAZON COM INC SERIES 144A 3.875% 08/22/37		02/15/2018	Bank of America Securities	06/06/2018	Tax Free Exchange	375,000	374,899	374,899	374,899									11,464	7,185
023135-BG-0	AMAZON COM INC SERIES 144A 4.050% 08/22/47		01/25/2018	Barclays Capital LE	06/06/2018	Tax Free Exchange	150,000	157,922	157,922	157,922									4,793	2,649
023135-BF-2	AMAZON COM INC SERIES WI 3.875% 08/22/37		06/06/2018	Tax Free Exchange	08/03/2018	Wells Fargo Securities	250,000	251,788	247,210	251,788							(4,578)	(4,578)	4,440	2,799
023135-BJ-4	AMAZON COM INC SERIES WI 4.050% 08/22/47		07/31/2018	Bank of America Securities	12/11/2018	Credit Suisse Securities USA	25,000	24,957	24,275	24,957							(682)	(682)	818	450
023135-BJ-4	AMAZON COM INC SERIES WI 4.050% 08/22/47		06/06/2018	Tax Free Exchange	10/09/2018	JP Morgan Securities PLC	235,000	233,263	226,044	233,263							(7,219)	(7,219)	6,054	2,750
02343U-AB-1	AMCOR FINANCE USA INC SERIES 144A 4.500% 05/15/28		05/07/2018	Salomon Brothers	07/31/2018	DEUTSCHE BANK SECURITI	540,000	538,969	541,442	538,969							2,473	2,473	5,198	
03066H-AD-9	AMERI CREDIT AUTOMOBILE RECEI SERIES 2018-1 CLASS A3 3.070% 12/19/22		05/15/2018	BNP Paribas Securities Bond	10/09/2018	INTL FCSTONE FINANCIAL INC./BD	2,390,000	2,389,563	2,382,905	2,389,563							(6,658)	(6,658)	28,126	
02376R-AA-0	AMERICAN AIRLINES GROUP INC SERIES 144A 5.500% 10/01/19		02/21/2018	Various	10/17/2018	Morgan Stanley CO Incorporated	250,000	256,303	252,765	256,303							(3,538)	(3,538)	14,438	5,179
02529K-AA-1	AMERICAN CREDIT ACCEPTANCE R SERIES 2018-2 CLASS A 144A 2.940% 01/10/22		06/13/2018	Wells Fargo Securities	07/12/2018	Chase Sec	330,386	330,368	329,870	330,368							(498)	(498)	675	
02529K-AA-1	AMERICAN CREDIT ACCEPTANCE R SERIES 2018-2 CLASS A 144A 2.940% 01/10/22		06/13/2018	Wells Fargo Securities	12/10/2018	Paydown	771,601	771,558	771,601	771,557							44	44	6,509	
02529H-AC-4	AMERICAN CREDIT ACCEPTANCE SERIES 2018-1 CLASS B 144A 3.160% 11/10/21		03/14/2018	DEUTSCHE BANK SECURITI	06/12/2018	Various	4,880,000	4,879,332	4,868,039	4,879,332							(11,293)	(11,293)	30,271	
02530A-AA-0	AMERICAN CREDIT ACCEPTANCE SERIES 2018-3 CLASS A 144A 2.920% 08/12/21		09/11/2018	DEUTSCHE BANK SECURITI	12/12/2018	Paydown	110,948	110,948	110,948	110,948									523	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
025537-AJ-0	AMERICAN ELECTRIC POWER 3.200% 11/13/27		03/23/2018	Transfer in Kind	06/20/2018	ML PROFESSIONAL CLEARING CORP	575,000	545,275	533,744	545,276							(11,532)	(11,532)	11,193	6,798
025816-BP-3	AMERICAN EXPRESS CO 2.200% 10/30/20		03/23/2018	Transfer in Kind	03/27/2018	Goldman Sachs	355,000	346,489	346,356	346,489							(133)	(133)	3,232	3,167
025816-BU-2	AMERICAN EXPRESS CO 3.375% 05/17/21		05/14/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	930,000	929,842	927,707	929,842							(2,135)	(2,135)	14,299	
025816-BS-7	AMERICAN EXPRESS CO 3.400% 02/27/23		03/23/2018	Transfer in Kind	05/16/2018	Various	1,480,000	1,468,536	1,477,134	1,468,536							8,598	8,598	7,308	4,054
025816-CA-5	AMERICAN EXPRESS CO 4.200% 11/06/25		11/01/2018	RBC Capital Markets	12/06/2018	Various	625,000	623,613	626,714	623,612							3,102	3,102	1,377	
025816-BW-8	AMERICAN EXPRESS CO SERIES FIX 3.700% 08/03/23		07/31/2018	Bank of America Securities	12/10/2018	Various	1,455,000	1,453,487	1,440,404	1,453,487							(13,083)	(13,083)	15,720	
02582J-HQ-6	AMERICAN EXPRESS CREDIT ACCT SERIES 2018-1 CLASS A 2.670% 10/17/22		03/14/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,185,000	1,184,862	1,177,753	1,184,862							(7,109)	(7,109)	19,335	
02582J-HZ-6	AMERICAN EXPRESS CREDIT ACCT SERIES 2018-4 CLASS A 2.990% 12/15/23		05/14/2018	Various	08/01/2018	Bank of America Securities	2,000,000	1,999,702	1,994,609	1,999,701							(5,092)	(5,092)	11,960	
02582J-JF-8	AMERICAN EXPRESS CREDIT ACCT SERIES 2018-6 CLASS A 3.060% 02/15/24		07/16/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,295,000	1,294,804	1,290,905	1,294,803							(3,898)	(3,898)	10,787	
02666T-AA-5	AMERICAN HOMES 4 RENT 4.250% 02/15/28		03/23/2018	Transfer in Kind	09/20/2018	Various	535,000	522,607	513,879	522,607							(8,728)	(8,728)	9,987	3,095
02665W-CD-1	AMERICAN HONDA FINANCE SERIES GMTN 2.650% 02/12/21		02/12/2018	Mizuho Securities USA Inc	05/17/2018	Pershing LLC	370,000	369,482	367,306	369,482							(2,176)	(2,176)	2,615	
02665W-CH-2	AMERICAN HONDA FINANCE SERIES GMTN 3.000% 06/16/20		07/11/2018	SG Americas Securities LLC	10/31/2018	Transfer in Kind	470,000	469,366	468,484	469,365							(881)	(881)	4,113	
02665W-CJ-8	AMERICAN HONDA FINANCE SERIES GMTN 3.450% 07/14/23		07/11/2018	Barclays Capital Inc	09/04/2018	Barclays Capital Inc	1,460,000	1,457,474	1,466,117	1,457,474							8,643	8,643	6,996	
02665W-CQ-2	AMERICAN HONDA FINANCE SERIES MTN 3.625% 10/10/23		10/03/2018	Bank of America Securities	12/18/2018	Various	305,000	304,750	305,236	304,750							486	486	1,596	
026874-DK-0	AMERICAN INTERNATIONAL GROUP 4.200% 04/01/28		03/19/2018	Bank of America Securities	10/09/2018	Goldman Sachs	205,000	204,235	201,741	204,236							(2,495)	(2,495)	4,664	
026874-DL-8	AMERICAN INTERNATIONAL GROUP 4.750% 04/01/48		03/19/2018	Various	10/09/2018	Various	265,000	263,444	262,151	263,444							(1,293)	(1,293)	1,672	
03027X-AJ-9	AMERICAN TOWER CORP 4.400% 02/15/26		02/07/2018	Pershing LLC	10/18/2018	Barclays Capital Inc	500,000	517,275	494,520	517,275							(22,755)	(22,755)	26,094	10,633
03027W-AK-8	AMERICAN TOWER TRUST I SERIES 144A 3.652% 03/23/48		03/27/2018	Barclays Bank PLC	10/25/2018	Various	1,570,000	1,570,000	1,517,813	1,570,000							(52,187)	(52,187)	33,446	
03027W-AJ-1	AMERICAN TOWER TRUST SERIES 2013-1-2 CLASS 2A 144A 3.070% 03/15/48		06/11/2018	Barclays Capital Inc	10/25/2018	Various	1,850,000	1,801,345	1,800,938	1,801,345							(407)	(407)	25,873	4,417
03066D-AD-8	AMERICREDIT AUTOMOBILE REC SERIES 2016-2 CLASS A3 1.600% 11/09/20		03/23/2018	Transfer in Kind	12/08/2018	Paydown	235,366	234,523	235,366	234,523							843	843	1,488	188
03065D-AD-9	AMERICREDIT AUTOMOBILE REC SERIES 2016-3 CLASS A3 1.460% 05/10/21		03/23/2018	Transfer in Kind	12/08/2018	Paydown	38,620	38,356	38,620	38,355							265	265	236	28
03066L-AD-0	AMERICREDIT AUTOMOBILE RECEI SERIES 2018-2 CLASS A3 3.150% 03/20/23		08/08/2018	Deutsche Bank	10/31/2018	Transfer in Kind	1,705,000	1,704,716	1,699,907	1,704,716							(4,809)	(4,809)	11,338	
03065T-AD-4	AMERICREDIT AUTOMOBILE RECEIVA SERIES 2016-4 CLASS A3 1.530% 07/08/21		03/23/2018	Transfer in Kind	12/08/2018	Paydown	54,813	54,252	54,813	54,252							561	561	514	42
031162-CQ-1	AMGEN INC 3.200% 11/02/27		03/23/2018	Transfer in Kind	04/04/2018	Barclays Capital Inc	1,035,000	981,147	978,516	981,147							(2,631)	(2,631)	14,140	13,248
032511-BP-1	ANADARKO PETROLEUM CORP 6.600% 03/15/46		08/01/2018	Various	10/09/2018	Millennium Advisors Llc	22,000	26,958	25,598	26,957							(1,359)	(1,359)	831	557
032654-AQ-8	ANALOG DEVICES INC 2.850% 03/12/20		03/08/2018	Bank of America Securities	10/31/2018	Transfer in Kind	650,000	648,746	646,164	648,746							(2,582)	(2,582)	11,784	
03349M-AA-3	ANDEAVOR 3.800% 04/01/28		04/04/2018	Wachovia Capital Markets	04/20/2018	Barclays Capital Inc	100,000	96,542	95,458	96,542							(1,084)	(1,084)	243	53
035242-AP-1	ANHEUSER BUSCH INBEV FIN 3.650% 02/01/26		03/23/2018	Transfer in Kind	11/08/2018	Taxable Exchange	2,500,000	2,457,788	2,356,508	2,457,788							(101,280)	(101,280)	72,712	13,941
035242-AN-6	ANHEUSER BUSCH INBEV FIN 4.900% 02/01/46		10/03/2018	Various	11/08/2018	Taxable Exchange	5,975,000	6,052,151	5,688,320	6,052,151							(363,831)	(363,831)	102,403	44,781
035240-AP-5	ANHEUSER BUSCH INBEV WOR 4.750% 04/15/58		04/17/2018	Morgan Stanley CO Incorporated	10/11/2018	Barclays Capital Inc	200,000	205,246	186,646	205,246							(18,600)	(18,600)	5,040	396
03523T-BP-2	ANHEUSER BUSCH INBEV WORLDWIDE 2.500% 07/15/22		03/23/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	300,000	289,824	286,424	289,824							(3,400)	(3,400)	5,958	1,500
035240-AM-2	ANHEUSER-BUSCH INBEV WOR 4.375% 04/15/38		03/20/2018	Bank of America Securities	03/21/2018	Various	100,000	98,555	99,477	98,555							922	922		
035240-AN-0	ANHEUSER-BUSCH INBEV WOR 4.600% 04/15/48		03/20/2018	Bank of America Securities	08/03/2018	Various	525,000	522,029	529,683	522,028							7,655	7,655	5,491	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03666H-AA-9	ANTARES HOLDINGS SERIES 144A 6.000% 08/15/23		07/19/2018	Various	10/24/2018	Various	4,435,000	4,434,778	4,346,023	4,434,779							(88,756)	(88,756)	54,525	
03674P-AL-7	ANTERO RESOURCES FINANCE CORP SERIES WI 5.375% 11/01/21		02/23/2018	Various	10/10/2018	JP Morgan Securities PLC	44,000	44,990	44,142	44,990							(848)	(848)	2,240	759
036752-AG-8	ANTHEM INC 4.101% 03/01/28		03/23/2018	Transfer in Kind	05/30/2018	RBC Capital Markets	1,480,000	1,466,126	1,457,696	1,466,126							(8,430)	(8,430)	15,005	4,046
037735-CU-9	APPALACHIAN POWER CO 3.400% 06/01/25		07/13/2018	DEUTSCHE BANK SECURITI	10/16/2018	DEUTSCHE BANK SECURITI	40,000	39,432	38,758	39,432							(674)	(674)	518	174
037833-BX-7	APPLE INC 4.650% 02/23/46		08/21/2018	Morgan Stanley CO Incorporated	11/29/2018	JPMorgan Securities Inc	175,000	192,852	178,488	192,852							(14,364)	(14,364)	2,260	
038522-AQ-1	ARAMARK SERVICES INC SERIES 144A 5.000% 02/01/28		04/17/2018	RBC Capital Markets	06/01/2018	RBC Capital Markets	3,839,000	3,800,610	3,695,038	3,800,611							(105,573)	(105,573)	73,048	48,521
04010L-AP-8	ARES CAPITAL CORP 3.875% 01/15/20		01/10/2018	Wells Fargo Securities	10/16/2018	Various	650,000	661,167	653,623	661,167							(7,544)	(7,544)	27,503	12,384
00213R-AA-1	ARL FIRST LLC SERIES 2012-1A CLASS A1 144A 4.205% 12/15/42		04/03/2018	Bank of America Securities	06/15/2018	Paydown	107,682	107,682	107,682	107,682									977	210
042735-BD-1	ARROW ELECTRONICS INC 3.500% 04/01/22		01/29/2018	Pershing LLC	06/27/2018	Chase Sec	150,000	151,581	148,025	151,582							(3,557)	(3,557)	3,908	1,750
045054-AH-6	ASHTEAD CAPITAL INC SERIES 144A 5.250% 08/01/26		07/23/2018	Chase Sec	09/04/2018	Bank of America Securities	330,000	330,000	338,663	330,000							8,663	8,663	1,925	
046353-AT-5	ASTRAZENECA PLC 4.000% 01/17/29	D	08/14/2018	Goldman Sachs	09/18/2018	Wachovia Capital Markets	1,020,000	1,015,818	1,006,832	1,015,818							(8,986)	(8,986)	3,740	
00206R-EL-2	AT&T INC 3.400% 08/14/24		01/25/2018	Salomon Brothers	02/14/2018	Wells Fargo Securities	150,000	150,540	149,130	150,540							(1,410)	(1,410)	2,678	2,437
00206R-GD-8	AT&T INC 3.956% 06/12/24		08/16/2018	Morgan Stanley CO Incorporated	10/31/2018	Various	1,045,000	1,045,000	1,050,029	1,045,000							5,029	5,029	5,702	
00206R-CQ-3	AT&T INC 4.750% 05/15/46		08/07/2018	Various	10/09/2018	Various	180,000	163,792	161,216	163,793							(2,577)	(2,577)	3,424	1,771
00206R-DR-0	AT&T INC 5.250% 03/01/37		03/01/2018	JPMorgan Securities Inc	05/22/2018	Wells Fargo Securities	125,000	129,074	124,883	129,074							(4,191)	(4,191)	1,513	73
00206R-DS-8	AT&T INC 5.450% 03/01/47		03/05/2018	Various	07/18/2018	Various	650,000	684,652	652,909	684,652							(31,743)	(31,743)	24,763	10,204
00206R-ES-7	AT&T INC SERIES 144A 4.300% 02/15/30		09/12/2018	Various	11/23/2018	Tax Free Exchange	925,000	893,545	893,545	893,545									17,815	3,282
00206R-FV-9	AT&T INC SERIES 144A 4.900% 08/15/37		04/05/2018	Tax Free Exchange	11/30/2018	Tax Free Exchange	250,000	249,998	249,998	249,998									9,732	1,906
00206R-FT-4	AT&T INC SERIES 144A 5.150% 02/15/50		04/05/2018	Tax Free Exchange	08/28/2018	Wells Fargo Securities	50,000	50,078	47,360	50,078							(2,718)	(2,718)	1,402	401
00206R-FT-4	AT&T INC SERIES 144A 5.150% 02/15/50		04/05/2018	Tax Free Exchange	11/30/2018	Tax Free Exchange	375,000	375,581	375,581	375,581									15,343	3,004
04685A-2E-0	ATHENE GLOBAL FUNDING SERIES 144A 3.000% 07/01/22		03/23/2018	Transfer in Kind	06/18/2018	Jefferies & Company Inc	545,000	529,452	527,081	529,452							(2,371)	(2,371)	7,562	3,770
04686J-AA-9	ATHENE HOLDING LTD 4.125% 01/12/28	D	07/02/2018	Various	10/12/2018	Various	985,000	950,582	913,740	950,582							(36,842)	(36,842)	30,417	6,942
05329W-AL-6	AUTONATION INC 3.350% 01/15/21		07/09/2018	MARKETAXESS CORP	12/03/2018	US Bancorp Investments Inc	50,000	49,981	49,330	49,981							(651)	(651)	1,489	819
05329W-AN-2	AUTONATION INC 3.500% 11/15/24		03/23/2018	Transfer in Kind	11/28/2018	Various	185,000	177,565	172,504	177,565							(5,061)	(5,061)	6,742	2,446
05352P-AA-5	AVANT LOANS FUNDING TRUST SERIES 2018-A CLASS A 144A 3.090% 06/15/21		05/22/2018	JPMorgan Securities Inc	12/15/2018	Paydown	770,813	770,794	770,813	770,794							19	19	7,705	
05353T-AA-6	AVANT LOANS FUNDING TRUST SERIES 2018-B CLASS A 144A 3.420% 01/18/22		10/10/2018	Credit Suisse Securities USA	12/15/2018	Paydown	197,064	197,055	197,064	197,056							8	8	917	
05359A-AA-1	AVENTURA MALL TRUST SERIES 2018-AVM CLASS A 144A 4.112% 07/05/40		06/19/2018	Various	10/22/2018	Salomon Brothers	4,990,000	5,141,906	5,084,164	5,141,905							(57,741)	(57,741)	73,254	15,960
05367A-AJ-2	AVIATION CAPITAL GROUP CORP SERIES 144A 2.875% 01/20/22		01/16/2018	Oppenheimer & Co, Inc	08/22/2018	Salomon Brothers	2,500,000	2,488,100	2,431,250	2,488,100							(56,850)	(56,850)	78,663	35,538
05369A-AC-5	AVIATION CAPITAL GROUP SERIES 144A 3.875% 05/01/23		04/24/2018	DEUTSCHE BANK SECURITI	06/01/2018	DEUTSCHE BANK SECURITI	960,000	956,246	956,025	956,247							(222)	(222)	2,364	
054561-AK-1	AXA EQUITABLE HOLDINGS I SERIES 144A 5.000% 04/20/48		04/18/2018	Various	05/18/2018	Wells Fargo Securities	475,000	471,688	448,430	471,688							(23,258)	(23,258)	2,056	
05464H-AC-4	AXIS SPECIALTY FINANCE PLC 4.000% 12/06/27	D	04/19/2018	Seaport Group Securities LLC	10/09/2018	Goldman Sachs	125,000	119,301	116,916	119,301							(2,385)	(2,385)	4,236	1,903
05723K-AC-4	BAKER HUGHES A GE CO LLC SERIES 144A 4.080% 12/15/47		01/10/2018	Salomon Brothers	01/31/2018	Tax Free Exchange	275,000	273,936	273,936	273,936									1,558	966
05723K-AF-7	BAKER HUGHES LLC CO OBL SERIES WI 4.080% 12/15/47		01/31/2018	Tax Free Exchange	06/13/2018	Various	575,000	580,553	524,306	580,553							(56,247)	(56,247)	9,330	3,258

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018-PARK CLASS A 144A 4.091% 08/10/38		08/23/2018	Bank of America Securities	09/20/2018	Bank of America Securities	570,000	589,248	580,598	589,248							(8,650)	(8,650)	1,490	712
05964H-AJ-4	BANCO SANTANDER SA 4.379% 04/12/28	D	04/09/2018	Salomon Brothers	05/11/2018	Barclays Capital Inc	800,000	800,000	791,608	800,000							(8,392)	(8,392)	3,211	
06051G-FW-4	BANK OF AMERICA CORP 2.625% 04/19/21		01/16/2018	Cantor Fitzgerald & Co	10/31/2018	Transfer in Kind	1,200,000	1,198,896	1,177,274	1,198,896							(21,622)	(21,622)	32,550	7,788
06051G-HF-9	BANK OF AMERICA CORP 3.550% 03/05/24		03/23/2018	Transfer in Kind	05/04/2018	Salomon Brothers	1,480,000	1,473,862	1,468,471	1,473,863							(5,392)	(5,392)	9,195	2,998
06051G-FH-7	BANK OF AMERICA CORP MTN 4.200% 08/26/24		05/16/2018	Bank of America Securities	10/31/2018	Various	1,630,000	1,632,396	1,621,971	1,632,396							(10,425)	(10,425)	44,911	15,594
06051G-GV-5	BANK OF AMERICA CORP SERIES 144A 3.004% 12/20/23		03/23/2018	Transfer in Kind	05/22/2018	Tax Free Exchange	2,496,000	2,427,315	2,427,315	2,427,315									31,658	19,775
06051G-GQ-6	BANK OF AMERICA CORP SERIES GMTN 2.816% 07/21/23		01/09/2018	Barclays Capital LE	02/26/2018	US Bancorp Investments Inc	500,000	498,100	489,800	498,100							(8,300)	(8,300)	8,487	6,649
06051G-HC-6	BANK OF AMERICA CORP SERIES WI 3.004% 12/20/23		05/22/2018	Tax Free Exchange	10/31/2018	Various	4,061,000	4,311,936	3,914,810	4,311,936							(397,126)	(397,126)	102,646	51,508
05522R-CZ-9	BANK OF AMERICA CREDIT CARD SERIES 2018-A2 CLASS A2 3.000% 09/15/23		05/10/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,300,000	1,299,736	1,293,373	1,299,736							(6,363)	(6,363)	17,767	
06279J-AA-7	BANK OF IRELAND GROUP SERIES 144A 4.500% 11/25/23	D	09/18/2018	Bank of America Securities	11/15/2018	Various	400,000	399,428	394,462	399,428							(4,966)	(4,966)	2,550	
06367T-4W-7	BANK OF MONTREAL SERIES D 3.100% 04/13/21	A	04/10/2018	Various	10/31/2018	Various	1,490,000	1,488,257	1,482,286	1,488,256							(5,970)	(5,970)	11,253	
06367T-7H-7	BANK OF MONTREAL SERIES MTN 3.100% 07/13/20	A	07/10/2018	BMO Capital Markets Corp Bonds	08/22/2018	BMO Capital Markets Corp Bonds	470,000	469,441	471,134	469,441							1,693	1,693	1,647	
06406H-CW-7	BANK OF NEW YORK MELLON SERIES MTN 2.300% 09/11/19		03/23/2018	Transfer in Kind	04/20/2018	Chase Sec	2,750,000	2,729,944	2,735,260	2,729,944							5,316	5,316	7,555	2,635
064159-LG-9	BANK OF NOVA SCOTIA SERIES BKNT 3.125% 04/20/21	A	04/17/2018	Scotia Capital	10/31/2018	Transfer in Kind	700,000	698,670	694,786	698,670							(3,884)	(3,884)	11,606	
066836-AA-5	BAPTIST HLTH SO FLOR INC 4.590% 08/15/21		04/03/2018	National Financial Services Co	10/31/2018	Transfer in Kind	700,000	731,206	719,944	731,206							(11,262)	(11,262)	22,848	4,463
05491V-AE-6	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS B 144A 4.267% 08/05/38		07/26/2018	Barclays Bank PLC	10/22/2018	Barclays Bank PLC	320,000	321,516	317,079	321,516							(4,437)	(4,437)	2,848	314
05491V-AG-1	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS C 144A 4.267% 08/05/38		08/14/2018	Various	10/22/2018	Various	350,000	346,645	341,677	346,645							(4,968)	(4,968)	2,989	411
05491V-AJ-5	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018-CHRS CLASS D 144A 4.267% 08/05/38		07/26/2018	Barclays Bank PLC	10/22/2018	Barclays Bank PLC	170,000	164,812	162,704	164,813							(2,109)	(2,109)	1,490	167
06738E-BC-8	BARCLAYS PLC 4.009% 05/16/24	D	05/09/2018	Barclays Bank PLC	10/11/2018	Morgan Stanley CO Incorporated	270,000	270,000	267,778	270,000							(2,222)	(2,222)	4,223	
06738E-AC-9	BARCLAYS PLC 4.375% 09/11/24	D	08/22/2018	Credit Agricole Securities (US	10/09/2018	Pershing LLC	200,000	195,078	190,720	195,078							(4,358)	(4,358)	5,104	3,962
05526D-BD-6	BAT CAPITAL CORP SERIES WI 4.390% 08/15/37		11/20/2018	Tax Free Exchange	12/20/2018	Various	75,000	75,000	63,404	75,000							(11,596)	(11,596)	1,073	869
07274N-BF-9	BAYER US FINANCE II LLC 4.400% 07/15/44		06/25/2018	Taxable Exchange	10/18/2018	Chase Sec	85,000	78,262	74,295	78,262							(3,967)	(3,967)	2,878	1,662
07274N-AG-8	BAYER US FINANCE II LLC SERIES 144A 3.345% 12/15/23		06/18/2018	JP Morgan Securities PLC	08/28/2018	Barclays Capital Inc	200,000	200,000	201,153	200,000							1,153	1,153	1,227	
07274N-AA-1	BAYER US FINANCE II LLC SERIES 144A 3.500% 06/25/21		06/18/2018	Chase Sec	10/31/2018	Transfer in Kind	760,000	759,552	755,170	759,551							(4,381)	(4,381)	9,310	
07274N-AJ-2	BAYER US FINANCE II LLC SERIES 144A 4.250% 12/15/25		06/18/2018	Various	10/31/2018	Various	9,775,000	9,756,525	9,844,331	9,756,525							87,806	87,806	53,303	
07274N-AN-3	BAYER US FINANCE II LLC SERIES 144A 4.625% 06/25/38		06/19/2018	National Financial Services Co	12/12/2018	Bank of America Securities	375,000	371,475	344,258	371,476							(27,218)	(27,218)	8,142	
05531F-BD-4	BB&T CORPORATION SERIES MTN 3.200% 09/03/21		05/31/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	190,000	189,774	189,227	189,774							(547)	(547)	2,466	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05531F-BE-2	BB&T CORPORATION SERIES MTN 3.700% 06/05/25		05/31/2018	Morgan Stanley CO Incorporated	06/04/2018	Pershing LLC	1,030,000	1,027,919	1,021,039	1,027,919							(6,880)	(6,880)	106	
055377-AA-3	BCC FUNDING CORP SERIES 2018-1A CLASS A1 144A 2.200% 02/20/19		02/14/2018	Credit Suisse Securities USA	08/10/2018	Wachovia Capital Markets	5,611,975	5,611,975	5,609,344	5,611,975							(2,631)	(2,631)	58,302	
055377-AA-3	BCC FUNDING CORP SERIES 2018-1A CLASS A1 144A 2.200% 02/20/19		02/14/2018	Credit Suisse Securities USA	12/20/2018	Paydown	8,998,025	8,998,025	8,998,025	8,998,025									60,162	
055377-AB-1	BCC FUNDING CORP SERIES 2018-1A CLASS A2 144A 2.960% 06/20/23		02/14/2018	Credit Suisse Securities USA	07/12/2018	Credit Suisse Securities USA	3,430,000	3,429,400	3,414,190	3,429,400							(15,210)	(15,210)	40,893	
055377-AB-1	BCC FUNDING CORP SERIES 2018-1A CLASS A2 144A 2.960% 06/20/23		02/14/2018	Credit Suisse Securities USA	12/20/2018	Paydown	28,759	28,754	28,759	28,754							5	5	707	
055377-AC-9	BCC FUNDING CORP SERIES 2018-1A CLASS B 144A 3.390% 08/21/23		02/14/2018	Credit Suisse Securities USA	10/16/2018	Credit Suisse Securities USA	2,390,000	2,389,549	2,374,283	2,389,550							(15,267)	(15,267)	33,360	
075887-CF-4	BECTON DICKINSON 3.300% 12/29/20		02/27/2018	Barclays Bank PLC	10/31/2018	Various	2,935,000	2,935,000	2,938,724	2,935,000							3,724	3,724	57,954	
075887-BV-0	BECTON DICKINSON 3.363% 06/06/24		06/13/2018	Various	07/25/2018	HSBC Securities Inc	1,200,000	1,153,644	1,160,136	1,153,644							6,492	6,492	9,080	4,110
075887-BW-8	BECTON DICKINSON 3.700% 06/06/27		02/07/2018	Credit Suisse Securities USA	09/20/2018	Credit Suisse Securities USA	150,000	147,230	142,857	147,230							(4,373)	(4,373)	4,440	971
0778FP-AA-7	BELL CANADA 4.464% 04/01/48	A	03/26/2018	RBC Capital Markets	04/04/2018	Wells Fargo Securities	50,000	50,000	50,551	50,000							551	551	43	
084659-AN-1	BERKSHIRE HATHWAY ENERGY SERIES 144A 3.800% 07/15/48		01/02/2018	Salomon Brothers	05/02/2018	Tax Free Exchange	200,000	198,354	198,354	198,354									2,470	
05549G-AG-6	BHMS MORTGAGE TRUST SERIES 2018-ATLS CLASS B 144A 3.955% 07/15/35		07/13/2018	Salomon Brothers	10/22/2018	JPMorgan Securities Inc	900,000	900,000	901,688	900,000							1,688	1,688	7,553	
05565E-AL-9	BMW US CAPITAL LLC SERIES 144A 1.850% 09/15/21		03/23/2018	Transfer in Kind	03/27/2018	Bank of America Securities	560,000	536,534	535,024	536,534							(1,510)	(1,510)	403	317
05565E-BA-2	BMW US CAPITAL LLC SERIES 144A 3.250% 08/14/20		08/07/2018	Goldman Sachs	10/05/2018	Barclays Capital Inc	320,000	320,000	320,288	320,000							288	288	1,618	
05565E-AY-1	BMW US CAPITAL LLC SERIES 144A 3.750% 04/12/28		04/05/2018	Salomon Brothers	05/03/2018	Wachovia Capital Markets	1,125,000	1,124,066	1,107,911	1,124,066							(16,155)	(16,155)	2,930	
09659W-2D-5	BNP PARIBAS SERIES 144A 3.375% 01/09/25	D	01/02/2018	BNP Paribas Securities Bond	01/19/2018	JPMorgan Securities Inc	225,000	224,597	223,013	224,597							(1,584)	(1,584)	295	
09659W-2F-0	BNP PARIBAS SERIES 144A 4.400% 08/14/28	D	08/07/2018	BNP Paribas Securities Corp	09/20/2018	Various	1,205,000	1,198,541	1,189,461	1,198,542							(9,081)	(9,081)	4,913	
05568Y-AA-6	BNSF RAILWAY CO 2007 1 P 5.996% 04/01/24		03/23/2018	Transfer in Kind	10/01/2018	Redemption 100.0000	70,634	74,956	70,634	74,956							(4,322)	(4,322)	2,128	2,059
10112R-BA-1	BOSTON PROPERTIES INC 4.500% 12/01/28		11/13/2018	Bank of America Securities	12/20/2018	Bank of America Securities	340,000	338,779	346,042	338,780							7,262	7,262	1,105	
10373Q-AC-4	BP CAP MARKETS AMERICA 3.937% 09/21/28		09/18/2018	Salomon Brothers	10/02/2018	Bank of America Securities	375,000	375,000	377,629	375,000							2,629	2,629	533	
10373Q-AE-0	BP CAP MARKETS AMERICA 4.234% 11/06/28		11/01/2018	Morgan Stanley CO Incorporated	11/13/2018	MITSUBISHI UFJ SECURITIES	1,025,000	1,025,000	1,024,242	1,025,001							(759)	(759)	1,085	
05565Q-CX-4	BP CAPITAL MARKETS PLC 2.315% 02/13/20	D	02/09/2018	SG Americas Securities LLC	09/18/2018	Pershing LLC	468,000	465,660	463,638	465,660							(2,022)	(2,022)	6,531	
05565Q-CD-8	BP CAPITAL MARKETS PLC 2.750% 05/10/23	D	03/23/2018	Goldman Sachs	10/31/2018	Transfer in Kind	170,000	164,472	163,700	164,472							(772)	(772)	4,558	1,779
05565Q-DN-5	BP CAPITAL MARKETS PLC 3.279% 09/19/27	D	03/23/2018	Transfer in Kind	03/27/2018	Millennium Advisors Llc	1,040,000	1,006,158	1,005,035	1,006,158							(1,123)	(1,123)	947	663
05565Q-BP-2	BP CAPITAL MARKETS PLC 4.500% 10/01/20	C	02/20/2018	Chase Sec	10/31/2018	Transfer in Kind	630,000	655,049	644,010	655,049							(11,039)	(11,039)	30,713	11,104
05583J-AC-6	BPCE SA SERIES 144A 3.500% 10/23/27	D	01/25/2018	Bank of America Securities	05/01/2018	BNP Paribas Securities Bond	300,000	294,471	279,177	294,471							(15,294)	(15,294)	5,542	2,800
10510K-AC-1	BRAMBLES USA INC SERIES 144A 4.125% 10/23/25		04/16/2018	Salomon Brothers	05/21/2018	DEUTSCHE BANK SECURITI	502,000	507,045	496,578	507,045							(10,467)	(10,467)	12,079	10,066
07330N-AQ-8	BRANCH BANKING & TRUST SERIES 5YR 2.625% 01/15/22		05/31/2018	Barclays Capital Inc	09/18/2018	Goldman Sachs	250,000	244,483	245,160	244,482							678	678	4,466	2,534
10620N-CD-8	BRAZOS HIGHER EDUCATION SERIES 2010-A CLASS A1 3.577% 05/25/29		03/28/2018	RBC Capital Markets	10/31/2018	Transfer in Kind	1,435,965	1,449,203	1,447,827	1,449,204							(1,377)	(1,377)	30,547	3,970
10620N-CD-8	BRAZOS HIGHER EDUCATION SERIES 2010-A CLASS A1 3.577% 05/25/29		03/28/2018	RBC Capital Markets	08/27/2018	Paydown	237,698	239,890	237,698	239,889							(2,191)	(2,191)	2,692	657

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
10922N-AA-1	BRIGHTHOUSE FINANCIAL IN SERIES 144A 3.700% 06/22/27		03/23/2018	Transfer in Kind	04/25/2018	Tax Free Exchange	505,000	465,394	465,394	465,394									6,384	4,879
11134L-AD-1	BROADCOM CRP CAYMN FI SERIES WI 3.000% 01/15/22		02/14/2018	Tax Free Exchange	06/22/2018	Morgan Stanley CO Incorporated	700,000	697,144	679,959	697,144							(17,185)	(17,185)	9,392	1,692
11134L-AP-4	BROADCOM CRP CAYMN FI SERIES WI 3.125% 01/15/25		02/14/2018	Tax Free Exchange	02/15/2018	RBC Capital Markets	375,000	374,895	348,780	374,895							(26,115)	(26,115)	4,004	3,809
11271R-AA-7	BROOKFIELD FINANCE LLC 4.000% 04/01/24		04/16/2018	MARKETAXESS CORP	05/10/2018	DEUTSCHE BANK SECURITI	65,000	65,225	64,393	65,225							(832)	(832)	311	123
120111-BM-0	BUILDING MATLS CORP AMER SERIES 144A 5.375% 11/15/24		04/03/2018	Wachovia Capital Markets	05/01/2018	Wachovia Capital Markets	10,000	10,150	10,100	10,150							(50)	(50)	251	209
120568-AX-8	BUNGE LIMITED FINANCE CO 3.250% 08/15/26		08/24/2018	Various	10/18/2018	Millennium Advisors Llc	102,000	93,992	91,042	93,991							(2,949)	(2,949)	617	75
120568-AT-7	BUNGE LIMITED FINANCE CO 8.500% 06/15/19		04/16/2018	Millennium Advisors Llc	08/20/2018	US Bancorp Investments Inc	125,000	132,631	130,376	132,631							(2,255)	(2,255)	7,290	3,630
120568-BA-7	BUNGE LTD FINANCE CORP 4.350% 03/15/24		09/04/2018	Various	11/28/2018	Various	770,000	769,061	760,851	769,061							(8,210)	(8,210)	3,288	
056059-AN-8	BX TRUST SERIES 2018-IND CLASS E 144A 4.155% 11/15/35		10/22/2018	Salomon Brothers	12/15/2018	Paydown	45,116	45,116	45,116	45,116									225	
12805P-AJ-5	CAL FUNDING LTD SERIES 2018-2A CLASS A 144A 4.340% 09/25/43		09/12/2018	Bank of America Securities	12/25/2018	Paydown	200,750	200,727	200,750	200,727							23	23	1,597	
134429-BE-8	CAMPBELL SOUP 3.650% 03/15/23		03/23/2018	Transfer in Kind	04/05/2018	Various	1,485,000	1,476,547	1,485,244	1,476,547							8,697	8,697	3,207	1,506
136069-XY-2	CANADIAN IMPERIAL BANK 2.700% 02/02/21	A	03/23/2018	Transfer in Kind	09/20/2018	HSBC Securities Inc	1,175,000	1,161,143	1,156,083	1,161,144							(5,061)	(5,061)	20,445	4,759
13607R-AD-2	CANADIAN IMPERIAL BANK SERIES BKNT 3.500% 09/13/23	A	09/06/2018	Bank of America Securities	11/15/2018	Various	1,220,000	1,217,889	1,205,240	1,217,889							(12,649)	(12,649)	5,531	
13975N-AC-7	CAPITAL AUTO RECEIVABLES ASSET SERIES 2016-1 CLASS A3 1.730% 04/20/20		03/23/2018	Transfer in Kind	12/20/2018	Paydown	222,896	222,316	222,896	222,316							580	580	1,404	64
14040H-BY-0	CAPITAL ONE FINANCIAL CORP 3.450% 04/30/21		04/26/2018	Morgan Stanley CO Incorporated	12/04/2018	Various	8,280,000	8,272,714	8,228,082	8,272,714							(44,632)	(44,632)	152,680	
14041N-FR-7	CAPITAL ONE MULTI ASSET EXECUT SERIES 2018-A1 CLASS A1 3.010% 02/15/24		05/09/2018	RBC Capital Markets	10/31/2018	Transfer in Kind	465,000	464,871	462,976	464,871							(1,895)	(1,895)	6,415	
141781-BH-6	CARGILL INC SERIES 144A 3.050% 04/19/21		04/17/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,230,000	1,228,426	1,218,374	1,228,425							(10,051)	(10,051)	20,008	
141781-BG-8	CARGILL INC SERIES 144A 3.250% 03/01/23		03/23/2018	Transfer in Kind	03/27/2018	Mitsubishi Sec, USA	635,000	634,088	633,444	634,087							(643)	(643)	1,605	1,433
141781-AZ-7	CARGILL INC SERIES 144A 3.250% 11/15/21		03/15/2018	Chase Sec	10/31/2018	Transfer in Kind	600,000	602,718	595,998	602,718							(6,720)	(6,720)	18,742	6,717
14313W-AC-6	CARMAX AUTO OWNER TRUST SERIES 2015-1 CLASS A3 1.380% 11/15/19		03/23/2018	Transfer in Kind	08/15/2018	Paydown	286,009	285,447	286,009	285,447							562	562	934	121
143127-AC-2	CARMAX AUTO OWNER TRUST SERIES 2015-2 CLASS A3 1.370% 03/16/20		03/05/2018	Pershing LLC	12/15/2018	Paydown	447,624	446,121	447,624	446,120							1,504	1,504	2,505	375
14313Y-AC-2	CARMAX AUTO OWNER TRUST SERIES 2016-1 CLASS A3 1.610% 11/16/20		03/20/2018	Goldman Sachs	07/30/2018	Bank of America Securities	201,711	200,395	200,632	200,396							236	236	1,227	63
14313Y-AC-2	CARMAX AUTO OWNER TRUST SERIES 2016-1 CLASS A3 1.610% 11/16/20		03/20/2018	Goldman Sachs	07/15/2018	Paydown	74,655	74,168	74,655	74,168							487	487	247	23
14314R-AH-5	CARMAX AUTO OWNER TRUST SERIES 2017- 4 CLASS A2A 1.800% 04/15/21		06/06/2018	Goldman Sachs	06/12/2018	Barclays Capital Inc	1,649,000	1,640,240	1,640,111	1,640,240							(129)	(129)	2,309	1,896
14314X-AB-5	CARMAX AUTO OWNER TRUST SERIES 2018-2 CLASS A2 2.730% 08/16/21		04/18/2018	Wells Fargo Securities	07/27/2018	Barclays Capital Inc	2,960,000	2,959,843	2,956,531	2,959,843							(3,312)	(3,312)	21,549	
14314X-AC-3	CARMAX AUTO OWNER TRUST SERIES 2018-2 CLASS A3 2.980% 01/17/23		04/18/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,250,000	1,249,768	1,243,541	1,249,768							(6,227)	(6,227)	19,246	
14856C-AA-7	CASTLELAKE AIRCRAFT SECURITIZA SERIES 2018-1 CLASS A 144A 4.125% 06/15/43		06/07/2018	Salomon Brothers	12/15/2018	Paydown	465,528	465,177	465,528	465,177							351	351	5,594	
14913Q-2A-6	CATERPILLAR FINL SERVICE SERIES GMTN 1.850% 09/04/20		02/28/2018	Pershing LLC	10/31/2018	Transfer in Kind	700,000	684,131	684,504	684,131							373	373	14,893	6,295
124857-AU-7	CBS CORP SERIES 144A 2.900% 06/01/23		03/23/2018	Transfer in Kind	12/12/2018	Tax Free Exchange	690,000	665,679	665,679	665,679									21,455	7,226

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1248EP-BT-9	CCO HOLDINGS LLC SERIES 144A 5.125% 05/01/27		04/13/2018	Various	10/22/2018	MARKETAXESS CORP	150,000	146,447	141,252	146,447							(5,195)	(5,195)	7,538	1,991
151020-AQ-7	CELGENE CORP 2.875% 08/15/20		05/17/2018	Goldman Sachs	06/12/2018	Various	670,000	664,881	664,484	664,881							(397)	(397)	5,768	5,137
151020-AY-0	CELGENE CORP 3.450% 11/15/27		07/26/2018	Morgan Stanley CO Incorporated	10/09/2018	Credit Suisse Securities USA	100,000	93,797	91,788	93,797							(2,009)	(2,009)	1,399	719
15135U-AF-6	CENOVUS ENERGY 6.750% 11/15/39	C	02/21/2018	Goldman Sachs	10/09/2018	MARKETAXESS CORP	75,000	86,064	83,641	86,064							(2,423)	(2,423)	4,584	1,378
15189X-AP-3	CENTERPOINT ENERGY 1.850% 06/01/21		06/27/2018	Various	10/31/2018	Transfer in Kind	2,130,000	2,055,415	2,052,056	2,055,415							(3,359)	(3,359)	24,466	4,899
15189X-AS-7	CENTERPOINT ENERGY 3.950% 03/01/48		02/26/2018	Mizuho Securities USA/Fixed I	03/08/2018	Morgan Stanley CO Incorporated	175,000	174,237	175,271	174,237							1,034	1,034	230	
12541W-AA-8	CH ROBINSON WORLDWIDE INC 4.200% 04/15/28		04/09/2018	Chase Sec	10/02/2018	Various	475,000	472,160	470,067	472,159							(2,092)	(2,092)	5,392	
161175-BQ-6	CHARTER COMM OPT LLC CAP SERIES USD 4.500% 02/01/24		06/28/2018	Morgan Stanley CO Incorporated	08/14/2018	Various	975,000	973,957	983,020	973,957							9,063	9,063	3,907	
161175-AX-2	CHARTER COMM OPT LLC CAP SERIES WI 3.579% 07/23/20		04/03/2018	Chase Sec	09/17/2018	Various	250,000	251,120	250,341	251,120							(779)	(779)	4,825	1,790
161175-BB-9	CHARTER COMM OPT LLC CAP SERIES WI 4.464% 07/23/22		03/16/2018	Pershing LLC	07/26/2018	Various	75,000	76,461	76,163	76,461							(298)	(298)	1,732	530
16151U-AG-1	CHASE EDUCATION LOAN TRUST SERIES 2007-A CLASS B 3.033% 06/28/40		01/18/2018	Credit Suisse Securities USA	12/28/2018	Paydown	35,226	33,235	35,226	33,236							1,990	1,990	494	48
165183-BG-8	CHESAPEAKE FUNDING II LLC SERIES 2018-1A CLASS A1 144A 3.040% 04/15/30		04/11/2018	Bank of America Securities	10/31/2018	Transfer in Kind	945,000	944,970	941,210	944,970							(3,760)	(3,760)	15,481	
165183-BH-6	CHESAPEAKE FUNDING II LLC SERIES 2018-1A CLASS A2 144A 2.905% 04/15/30		04/11/2018	Bank of America Securities	06/28/2018	Bank of America Securities	1,350,000	1,350,000	1,348,313	1,350,001							(1,688)	(1,688)	6,826	
165183-BH-6	CHESAPEAKE FUNDING II LLC SERIES 2018-1A CLASS A2 144A 2.905% 04/15/30		04/11/2018	Bank of America Securities	12/17/2018	Paydown	14,859	14,859	14,859	14,859									257	
166764-AR-1	CHEVRON CORP 1.961% 03/03/20		03/23/2018	Transfer in Kind	07/10/2018	US Bancorp Investments Inc	3,000,000	2,955,834	2,959,890	2,955,834							4,056	4,056	21,081	3,759
17119B-AC-1	CHRYSLER CAPITAL AUTO RECEIVAB SERIES 2016-BA CLASS A3 144A 1.640% 07/15/21		03/23/2018	Transfer in Kind	12/15/2018	Paydown	272,552	270,587	272,552	270,587							1,965	1,965	2,263	137
17275R-AX-0	CISCO SYSTEMS INC 2.450% 06/15/20		02/13/2018	Chase Sec	06/28/2018	Pershing LLC	1,123,000	1,119,945	1,116,666	1,119,945							(3,279)	(3,279)	15,056	4,586
125581-GY-8	CIT GROUP INC 4.750% 02/16/24		08/14/2018	Barclays Bank PLC	10/18/2018	Chase Sec	275,000	275,000	273,284	275,000							(1,716)	(1,716)	2,359	
17305E-GE-9	CITIBANK CREDIT CARD ISSUANCE SERIES 2017-A6 CLASS A6 3.077% 05/14/29		08/24/2018	Chase Sec	10/25/2018	BANK OF MONTREAL	450,000	453,516	452,953	453,516							(563)	(563)	2,758	496
17325F-AQ-1	CITIBANK NA 3.400% 07/23/21		07/16/2018	Salomon Brothers	10/31/2018	Transfer in Kind	1,320,000	1,318,548	1,314,351	1,318,548							(4,197)	(4,197)	12,217	
17325F-AN-8	CITIBANK NA SERIES BKNT 3.050% 05/01/20		04/23/2018	Salomon Brothers	08/01/2018	BMO Capital Markets Corp Bonds	500,000	499,770	499,040	499,770							(730)	(730)	3,897	
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018-B2 CLASS A4 4.009% 03/10/51		03/08/2018	Salomon Brothers	10/02/2018	Salomon Brothers	1,310,000	1,349,265	1,329,189	1,349,265							(20,076)	(20,076)	31,073	2,772
172967-KV-2	CITIGROUP INC 2.350% 08/02/21		01/30/2018	BNP Paribas Securities Corp	02/27/2018	Various	3,650,000	3,581,891	3,555,893	3,581,891							(25,998)	(25,998)	49,099	42,649
172967-LQ-2	CITIGROUP INC 2.700% 10/27/22		08/01/2018	BMO Capital Markets Corp Bonds	10/31/2018	Transfer in Kind	320,000	306,925	306,306	306,924							(618)	(618)	4,416	2,304
172967-LC-3	CITIGROUP INC 2.900% 12/08/21		03/23/2018	Transfer in Kind	11/28/2018	Salomon Brothers	375,000	368,941	365,520	368,941							(3,421)	(3,421)	10,633	3,263
172967-LV-1	CITIGROUP INC 3.142% 01/24/23		02/15/2018	Salomon Brothers	04/03/2018	DEUTSCHE BANK SECURITI	250,000	248,460	247,138	248,461							(1,323)	(1,323)	1,549	567
172967-LZ-2	CITIGROUP INC 4.044% 06/01/24		05/15/2018	Salomon Brothers	09/19/2018	Various	1,400,000	1,400,000	1,405,610	1,400,000							5,610	5,610	8,747	
172967-LW-9	CITIGROUP INC 4.075% 04/23/29		04/16/2018	Salomon Brothers	10/31/2018	Various	4,355,000	4,355,000	4,196,151	4,355,000							(158,849)	(158,849)	88,979	
172967-MD-0	CITIGROUP INC 4.650% 07/23/48		07/16/2018	Salomon Brothers	07/17/2018	Various	400,000	399,808	404,497	399,808							4,689	4,689		
189054-AS-8	CLOROX CO 3.800% 11/15/21		08/08/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	660,000	671,194	666,919	671,194							(4,275)	(4,275)	11,565	5,922
189054-AW-9	CLOROX CO 3.900% 05/15/28		05/07/2018	Salomon Brothers	06/14/2018	Salomon Brothers	1,195,000	1,192,837	1,186,802	1,192,837							(6,035)	(6,035)	5,049	
125720-AJ-4	CME GROUP INC 3.750% 06/15/28		06/14/2018	Barclays Capital Inc	08/01/2018	Salomon Brothers	420,000	419,933	422,398	419,933							2,465	2,465	1,838	
Y1670Y-AL-9	CNAC HK FINBRIDGE CO LTD 5.125% 03/14/28	D	04/25/2018	Citigroup Global Markets Inc	07/09/2018	JP Morgan Securities PLC	280,000	276,584	279,600	276,584							3,016	3,016	4,636	1,687
12592W-AD-0	CNH EQUIPMENT TRUST SERIES 2015-A CLASS A4 1.850% 04/15/21		02/27/2018	Salomon Brothers	07/25/2018	Wells Fargo Securities	725,000	721,375	722,111	721,375							736	736	6,036	596
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC SERIES WI 3.375% 07/15/19		04/04/2018	Various	06/12/2018	Stifel, Nicolaus & Co, Inc	150,000	150,330	150,000	150,330							(330)	(330)	2,095	1,130
12594K-AA-0	CNH INDUSTRIAL NV 4.500% 08/15/23	D	02/22/2018	Barclays Capital Inc	10/10/2018	Bank of America Securities	13,810,000	14,143,926	13,964,258	14,143,926							(179,668)	(179,668)	409,121	18,989

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	COLLEGE AVE STUDENT LOANS SERIES 2018-A																			
19423D-AA-8	CLASS A1 144A 3.706% 12/26/47		06/12/2018	Barclays Bank PLC	12/26/2018	Paydown	38,519	38,519	38,519	38,519									478	
20030N-BF-7	COMCAST CORP 2.850% 01/15/23		03/23/2018	Goldman Sachs	10/31/2018	Transfer in Kind	260,000	253,505	251,761	253,505							(1,744)	(1,744)	5,887	1,482
20030N-CP-4	COMCAST CORP 3.300% 10/01/20		10/02/2018	Bank of America Securities	10/31/2018	Transfer in Kind	150,000	149,958	149,938	149,958							(20)	(20)	358	
20030N-CQ-2	COMCAST CORP 3.450% 10/01/21		10/02/2018	Bank of America Securities	10/31/2018	Transfer in Kind	150,000	149,849	149,929	149,849							80	80	374	
200340-AS-6	COMERICA INC 3.700% 07/31/23		07/26/2018	Chase Sec	12/13/2018	Pershing LLC	50,000	49,996	49,555	49,996							(441)	(441)	704	
	COMM MORTGAGE TRUST SERIES 2013-CR10																			
12626B-AE-4	CLASS ASB 3.795% 08/10/46		08/02/2018	Wells Fargo Securities	12/01/2018	Paydown	66,475	67,496	66,475	67,496							(1,021)	(1,021)	525	35
	COMM MORTGAGE TRUST SERIES 2014-CR17																			
12631D-BB-8	CLASS A5 3.977% 05/10/47		04/10/2018	DEUTSCHE BANK SECURITI	11/14/2018	DEUTSCHE BANK SECURITI	100,000	103,074	101,594	103,074							(1,480)	(1,480)	2,486	122
	COMM MTG TR SERIES 2015-DC1 CLASS A-2																			
12629N-AB-1	2.870% 02/10/48		03/23/2018	Transfer in Kind	12/01/2018	Paydown	5,595	5,584	5,595	5,584							11	11	114	11
	COMMONWEALTH BANK AUST SERIES 144A																			
2027A0-JZ-3	3.900% 03/16/28	D	03/23/2018	Transfer in Kind	04/24/2018	Various	1,040,000	1,035,804	1,027,347	1,035,803							(8,456)	(8,456)	4,468	1,127
205887-CB-6	CONAGRA BRANDS INC 4.600% 11/01/25		10/15/2018	Goldman Sachs	11/19/2018	Salomon Brothers	510,000	508,541	509,704	508,541							1,163	1,163	1,694	
	CONCHO RESOURCES INC 3.750% 10/01/27					Bank of America														
20605P-AH-4			03/23/2018	Transfer in Kind	05/15/2018	Securities	170,000	163,829	162,223	163,829							(1,606)	(1,606)	4,091	3,188
	CONOCOPHILLIPS COMPANY 3.350%																			
20826F-AD-8	11/15/24		03/23/2018	Transfer in Kind	06/06/2018	Various	4,250,000	4,203,828	4,231,398	4,203,828							27,570	27,570	76,752	51,809
	CONSOLIDATED EDISON CO 0 SERIES B																			
209111-FJ-7	2.900% 12/01/26		03/23/2018	Transfer in Kind	06/20/2018	Pershing LLC	185,000	175,586	170,664	175,585							(4,921)	(4,921)	2,995	1,714
	CONTINENTAL RESOURCES 4.500% 04/15/23																			
212015-AL-5			03/08/2018	Various	07/10/2018	Various	12,175,000	12,356,153	12,398,533	12,356,152							42,381	42,381	406,341	206,871
	CONTINENTAL RESOURCES SERIES 144A																			
212015-AR-2	4.375% 01/15/28		02/20/2018	Various	05/23/2018	Tax Free Exchange	3,000,000	2,968,594	2,968,594	2,968,594									60,156	26,842
	CONTINENTAL RESOURCES SERIES WI																			
212015-AS-0	4.375% 01/15/28		05/23/2018	Tax Free Exchange	12/03/2018	Various	3,199,000	3,167,594	3,047,246	3,167,594							(120,348)	(120,348)	137,774	64,147
	COOPERAT RABOBANK UA NY 2.750%																			
21688A-AL-6	01/10/23	D	03/23/2018	Transfer in Kind	04/27/2018	Various	720,000	699,088	697,576	699,089							(1,513)	(1,513)	5,913	4,180
	COOPERAT RABOBANK UA NY 3.125%																			
21688A-AN-2	04/26/21	D	04/19/2018	Chase Sec	10/09/2018	Various	975,000	972,017	969,585	972,017							(2,432)	(2,432)	7,546	
	COUNTRYWIDE HOME LOANS SERIES 2003-42																			
12669E-H3-3	CLASS 1A1 3.991% 09/25/33		02/15/2018	Transfer in Kind	12/01/2018	Paydown	582	544	582	543							39	39	8	4
	COX COMMUNICATIONS INC SERIES 144A																			
224044-CH-8	3.150% 08/15/24		03/23/2018	Transfer in Kind	05/07/2018	Chase Sec	510,000	486,638	484,225	486,639							(2,414)	(2,414)	3,749	1,830
	CPS AUTO TRUST SERIES 2018-A CLASS A					Credit Suisse Securities														
12595M-AA-5	144A 2.160% 05/17/21		01/09/2018	Citibank N.A.	11/08/2018	USA	661,365	661,354	658,161	661,353							(3,192)	(3,192)	11,825	
	CPS AUTO TRUST SERIES 2018-A CLASS A																			
12595M-AA-5	144A 2.160% 05/17/21		01/09/2018	Citibank N.A.	12/15/2018	Paydown	823,765	823,751	823,765	823,751							14	14	8,164	
	CPS AUTO TRUST SERIES 2018-C CLASS A					Credit Suisse Securities														
12655C-AA-4	144A 2.870% 09/15/21		07/11/2018	Salomon Brothers	09/17/2018	USA	297,835	297,834	297,777	297,834							(57)	(57)	1,496	
	CPS AUTO TRUST SERIES 2018-C CLASS A																			
12655C-AA-4	144A 2.870% 09/15/21		07/11/2018	Salomon Brothers	09/15/2018	Paydown	32,165	32,164	32,165	32,165									120	
	CPS AUTO TRUST SERIES 2018-C CLASS B																			
12655C-AB-2	144A 3.430% 07/15/22		07/11/2018	Citibank N.A.	11/05/2018	Salomon Brothers	240,000	239,974	239,034	239,973							(939)	(939)	2,538	
	CRED SUIS GP FUN LTD SERIES WI 4.875%																			
225433-AF-8	05/15/45	D	08/02/2018	Barclays Capital Inc	11/16/2018	JPMorgan Securities Inc	300,000	309,270	291,888	309,270							(17,382)	(17,382)	7,516	3,291
	CREDIT SUISSE SERIES 144A 4.016%																			
225401-AH-1	06/12/24	D	06/06/2018	Credit Suisse Securities USA	09/13/2018	Various	1,470,000	1,470,000	1,475,484	1,470,000							5,484	5,484	9,743	
	CREDIT SUISSE SERIES 144A 4.207%																			
225401-AG-3	06/12/24	D	06/06/2018	Credit Suisse	09/05/2018	Various	15,865,000	15,865,000	15,917,489	15,865,000							52,489	52,489	149,402	
	CREDIT SUISSE SERIES 144A 6.500%																			
22546D-AA-4	08/08/23	D	10/29/2018	Credit Suisse	11/07/2018	Various	1,575,000	1,672,594	1,670,586	1,672,594							(2,008)	(2,008)	24,885	20,276
	CRH AMERICA FINANCE INC SERIES 144A																			
12636Y-AC-6	3.950% 04/04/28		03/27/2018	Various	10/16/2018	Various	1,715,000	1,704,213	1,674,293	1,704,213							(29,920)	(29,920)	10,852	
	CROWN CASTLE INTL CORP 3.200%																			
22822V-AG-6	09/01/24		09/05/2018	Various	09/11/2018	Barclays Capital Inc	500,000	475,872	475,345	475,872							(527)	(527)	6,133	2,924

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22822V-AK-7	CROWN CASTLE INTL CORP 3.800% 02/15/28		01/09/2018	Salomon Brothers	01/30/2018	Various	575,000	572,786	565,510	572,787							(7,277)	(7,277)	699	
22822R-BH-2	CROWN CASTLE TOWERS LLC SERIES 144A 4.241% 07/15/28		06/26/2018	Morgan Stanley CO Incorporated	10/25/2018	Barclays Bank PLC	370,000	370,000	369,112	370,000							(888)	(888)	4,708	
12595X-AQ-6	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018-CX12 CLASS A1 3.220% 08/15/51		08/08/2018	Credit Suisse Securities USA	12/01/2018	Paydown	122,887	122,886	122,887	122,887									838	231
126408-HK-2	CSX CORP 4.300% 03/01/48		02/15/2018	UBS Securities LLC	02/21/2018	JPMorgan Securities Inc	200,000	199,328	198,990	199,328							(338)	(338)	72	
126650-CN-8	CVS CAREMARK CORP 5.125% 07/20/45		03/06/2018	Various	08/03/2018	Various	1,150,000	1,187,931	1,185,122	1,187,932							(2,810)	(2,810)	28,280	7,773
126650-DA-5	CVS HEALTH CORP 3.125% 03/09/20		03/06/2018	JP Morgan Securities PLC	04/03/2018	Various	14,670,000	14,662,958	14,697,395	14,662,959							34,436	34,436	25,355	
126650-DC-1	CVS HEALTH CORP 3.350% 03/09/21		03/06/2018	Chase Sec	10/31/2018	Transfer in Kind	350,000	349,822	348,326	349,822							(1,496)	(1,496)	7,556	
126650-CV-0	CVS HEALTH CORP 3.700% 03/09/23		03/06/2018	Goldman Sachs	10/31/2018	Various	18,595,000	18,428,389	18,500,534	18,428,389							72,145	72,145	79,791	
126650-CX-6	CVS HEALTH CORP 4.300% 03/25/28		03/23/2018	Various	11/28/2018	Various	15,712,000	15,502,671	15,543,299	15,502,670							40,629	40,629	123,229	3,970
126650-CZ-1	CVS HEALTH CORP 5.050% 03/25/48		03/06/2018	Various	10/09/2018	Various	460,000	460,455	468,852	460,456							8,396	8,396	7,522	
233851-DF-8	DAIMLER FINANCE NA LLC SERIES 144A 3.750% 02/22/28		04/30/2018	Goldman Sachs	09/20/2018	Various	1,470,000	1,440,497	1,432,914	1,440,497							(7,583)	(7,583)	19,881	11,025
233864-AC-1	DAIMLER TRUCKS RETAIL TRUST SERIES 2018-1 CLASS A3 144A 2.850% 07/15/21		03/20/2018	Bank of America Securities	10/31/2018	Transfer in Kind	630,000	629,958	628,135	629,958							(1,823)	(1,823)	10,623	
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A 3.980% 02/20/45		09/12/2018	Various	11/14/2018	Various	434,250	434,657	433,611	434,657							(1,046)	(1,046)	3,857	1,152
233046-AD-3	DB MASTER FINANCE LLC SERIES 2015-1A CLASS A2II 144A 3.980% 02/20/45		09/12/2018	Various	11/20/2018	Paydown	18,125	18,142	18,125	18,142							(17)	(17)	180	48
233046-AE-1	DB MASTER FINANCE LLC SERIES 2017-1A CLASS A2I 144A 3.629% 11/20/47		08/01/2018	Chase Sec	11/20/2018	Paydown	7,500	7,305	7,500	7,305							195	195	102	55
24023M-AA-2	DBS GROUP HOLDINGS LTD SERIES 144A 4.520% 12/11/28	D	06/04/2018	Citibank N.A.	08/24/2018	DEPOSITORY TRUST COMP	6,710,000	6,710,000	6,827,425	6,710,000							117,425	117,425	64,871	
23317H-AC-6	DDR CORP 3.500% 01/15/21		01/18/2018	Barclays Capital LE	02/12/2018	Corporate Action	580,000	589,802	595,503	589,802							5,701	5,701	1,748	395
24381K-AC-8	DEEPHAVEN RESIDENTIAL MORTGA SERIES 2018-3A CLASS A3 144A 3.963% 08/25/58		10/31/2018	Various	12/01/2018	Paydown	73,806	73,785	73,806	73,785							21	21	469	181
24380P-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A1 144A 2.976% 12/25/57		01/26/2018	Credit Suisse Securities USA	10/17/2018	JPMorgan Securities Inc	593,148	593,142	585,045	593,142							(8,097)	(8,097)	13,745	1,471
24380P-AA-2	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A1 144A 2.976% 12/25/57		01/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	5,323,316	5,323,268	5,323,316	5,323,268							48	48	88,068	13,202
24380P-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A2 144A 3.027% 12/25/57		01/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	578,404	578,396	578,404	578,395							9	9	9,814	1,459
24380P-AC-8	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-1A CLASS A3 144A 3.202% 12/25/57		01/26/2018	Credit Suisse Securities USA	12/01/2018	Paydown	1,002,568	1,002,563	1,002,568	1,002,564							4	4	17,994	2,675
24381H-AC-5	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-2A CLASS A3 144A 3.684% 04/25/58		05/23/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	489,453	489,448	489,453	489,448							5	5	6,349	1,503
24381L-AA-0	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A1 144A 4.080% 10/25/58		11/21/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	154,011	154,008	154,011	154,009							2	2	524	454
24381L-AC-6	DEEPHAVEN RESIDENTIAL MORTGAGE SERIES 2018-4A CLASS A3 144A 4.285% 10/25/58		11/21/2018	Nomura Securities/Fixed Income	12/01/2018	Paydown	39,722	39,722	39,722	39,722									142	123
24422E-UM-9	DEERE JOHN CAPITAL CORP SERIES 5YR 3.650% 10/12/23		10/09/2018	Bank of America Securities	11/01/2018	Barclays Capital Inc	395,000	394,929	396,232	394,928							1,304	1,304	921	
24422E-TZ-2	DEERE JOHN CAPITAL CORP SERIES MTN 2.350% 01/08/21		01/03/2018	HSBC Securities Inc	10/31/2018	Transfer in Kind	440,000	439,771	432,556	439,771							(7,215)	(7,215)	8,416	
24422E-SY-6	DEERE JOHN CAPITAL CORP SERIES MTN 2.375% 07/14/20		02/28/2018	Pershing LLC	10/31/2018	Transfer in Kind	610,000	604,467	603,432	604,468							(1,036)	(1,036)	11,550	1,932
24422E-UD-9	DEERE JOHN CAPITAL CORP SERIES MTN 2.875% 03/12/21		03/08/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	320,000	319,782	317,162	319,782							(2,620)	(2,620)	5,827	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25152R-2Y-8	DEUTSCHE BANK AG LONDON 4.100% 01/13/26	D	03/23/2018	Transfer in Kind	05/30/2018	Taxable Exchange	805,000	776,198	758,349	776,198							(17,849)	(17,849)	12,560	6,693
251526-BP-3	DEUTSCHE BANK NY 3.150% 01/22/21	D	04/03/2018	Deutsche Bank	10/12/2018	Goldman Sachs	225,000	221,913	219,724	221,913							(2,189)	(2,189)	5,198	1,437
251526-BR-9	DEUTSCHE BANK NY 3.950% 02/27/23	D	03/23/2018	Transfer in Kind	03/27/2018	Credit USA	995,000	990,135	989,707	990,136							(429)	(429)	3,494	3,166
251526-BZ-1	DEUTSCHE BANK NY 4.100% 01/13/26	D	05/30/2018	Taxable Exchange	09/17/2018	Various	385,000	362,303	366,588	362,304							4,284	4,284	9,998	6,007
25156P-BB-8	DEUTSCHE TELEKOM INT FIN SERIES 144A 4.375% 06/21/28	D	06/14/2018	RBC Capital Markets	09/07/2018	Chase Sec	1,285,000	1,279,243	1,289,947	1,279,243							10,704	10,704	12,493	
25243Y-AX-7	DIAGEO CAPITAL PLC 3.000% 05/18/20	D	05/15/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	410,000	409,787	408,898	409,787							(889)	(889)	5,569	
25272K-AA-1	DIAMOND 1 FIN DIAMOND 2 SERIES 144A 3.480% 06/01/19		02/07/2018	Morgan Stanley CO Incorporated	05/22/2018	Morgan Stanley CO Incorporated	300,000	303,183	301,257	303,183							(1,926)	(1,926)	5,017	1,972
252724-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2018-1 CLASS A 144A 3.700% 01/21/31		08/14/2018	Credit Suisse Securities USA	10/18/2018	DEPOSITORY TRUST COMP	1,468,884	1,468,868	1,469,626	1,468,868							758	758	692	
252724-AA-7	DIAMOND RESORTS OWNER TRUST SERIES 2018-1 CLASS A 144A 3.700% 01/21/31		08/14/2018	Credit Suisse Securities USA	12/20/2018	Paydown	2,695,463	2,695,435	2,695,463	2,695,435							28	28	26,416	
25466A-AK-7	DISCOVER BANK 3.350% 02/06/23		01/31/2018	Salomon Brothers	10/17/2018	Goldman Sachs	2,595,000	2,594,766	2,504,642	2,594,766							(90,124)	(90,124)	61,094	
25466A-AN-1	DISCOVER BANK SERIES BKNT 4.682% 08/09/28		08/06/2018	Salomon Brothers	10/16/2018	Various	2,490,000	2,490,000	2,462,294	2,490,000							(27,706)	(27,706)	22,067	
254683-CG-8	DISCOVER CARD EXE TR SERIES 2018-A4 CLASS A4 3.110% 01/16/24		07/24/2018	RBC Capital Markets	10/31/2018	Transfer in Kind	2,015,000	2,014,453	2,009,841	2,014,453							(4,612)	(4,612)	15,841	
25470D-AR-0	DISCOVERY COMMUNICATIONS 3.950% 03/20/28		03/23/2018	Various	10/17/2018	Salomon Brothers	390,000	372,392	367,548	372,392							(4,844)	(4,844)	10,370	3,691
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.900% 03/11/26		06/15/2018	Salomon Brothers	06/25/2018	Chase Sec	190,000	194,824	193,956	194,824							(868)	(868)	2,741	2,534
256746-AF-5	DOLLAR TREE INC 3.700% 05/15/23		04/05/2018	Bank of America Securities	05/23/2018	Bank of America Securities	495,000	494,079	490,293	494,080							(3,787)	(3,787)	1,832	
256746-AH-1	DOLLAR TREE INC 4.200% 05/15/28		04/05/2018	Various	10/11/2018	Various	370,000	369,023	358,267	369,024							(10,757)	(10,757)	6,725	
25746U-CY-3	DOMINION ENERGY INC 4.250% 06/01/28		05/30/2018	Scotia Capital	07/16/2018	DEUTSCHE BANK SECURITI	275,000	275,000	275,668	275,000							668	668	1,396	
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		04/18/2018	Guggenheim Capital Markets	10/25/2018	JPMorgan Securities Inc	248,750	248,750	243,668	248,750							(5,082)	(5,082)	2,702	
25755T-AJ-9	DOMINOS PIZZA MASTER ISSUER SERIES 2018-1A CLASS A2I 144A 4.116% 07/25/48		04/18/2018	Guggenheim Capital Markets	10/25/2018	Paydown	73,250	73,250	73,250	73,250									3,699	
260543-CM-3	DOW CHEMICAL CO THE SERIES 144A 4.550% 11/30/25		11/28/2018	Morgan Stanley CO Incorporated	12/17/2018	Bank of America Securities	125,000	124,874	126,493	124,874							1,619	1,619	300	
260543-CG-6	DOW CHEMICAL CORPORATION 4.375% 11/15/42		01/11/2018	Pershing LLC	07/10/2018	UBS Securities LLC	1,450,000	1,514,177	1,383,634	1,514,178							(130,544)	(130,544)	41,411	10,749
26078J-AC-4	DOWDUPONT INC 4.493% 11/15/25		12/11/2018	Various	12/19/2018	Various	22,445,000	22,469,638	22,934,736	22,469,637							465,099	465,099	64,041	2,340
23330J-AB-7	DP WORLD LTD SERIES 144A 5.625% 09/25/48	D	09/18/2018	Salomon Brothers	10/04/2018	J.P. Morgan Clearing Corp	280,000	276,998	273,000	276,998							(3,998)	(3,998)	613	
23340L-AB-0	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A2 144A 3.170% 07/25/31		04/04/2018	Goldman Sachs	06/28/2018	Bank of America Securities	790,027	790,768	787,558	790,767							(3,209)	(3,209)	6,748	765
23340L-AB-0	DRB PRIME STUDENT LOAN TRUST SERIES 2015-B CLASS A2 144A 3.170% 07/25/31		04/04/2018	Goldman Sachs	06/25/2018	Paydown	92,007	92,093	92,007	92,093							(86)	(86)	451	89
26208C-AJ-7	DRIVE AUTO RECEIVABLE TRUST SERIES 2017-AA CLASS B 144A 2.510% 01/15/21		03/23/2018	Transfer in Kind	12/15/2018	Paydown	425,000	424,813	425,000	424,813							187	187	4,095	326
26208G-AD-1	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-1 CLASS A3 2.420% 01/15/21		02/14/2018	Wells Fargo Securities	12/15/2018	Paydown	1,166,364	1,166,311	1,166,364	1,166,311							53	53	22,484	
26208J-AE-3	DRIVE AUTO RECEIVABLES TRUST SERIES 2018-2 CLASS B 3.220% 04/15/22		05/16/2018	SG Americas Securities LLC	10/15/2018	Credit Suisse Securities USA	930,000	929,877	929,055	929,876							(821)	(821)	11,812	
23342L-AA-0	DT AUTO OWNER TRUST SERIES 2017-4A CLASS A 144A 1.850% 08/17/20		04/03/2018	Barclays Bank PLC London Br	05/16/2018	DEUTSCHE BANK SECURITI	1,315,851	1,311,328	1,310,814	1,311,328							(514)	(514)	4,260	1,352
23342L-AA-0	DT AUTO OWNER TRUST SERIES 2017-4A CLASS A 144A 1.850% 08/17/20		04/03/2018	Barclays Bank PLC London Br	05/15/2018	Paydown	449,338	447,793	449,338	447,793							1,545	1,545	990	462
23342W-AA-6	DT AUTO OWNER TRUST SERIES 2018-1A CLASS A 144A 2.590% 05/17/21		03/06/2018	Wells Fargo Securities	05/11/2018	Various	9,117,887	9,117,724	9,104,668	9,117,724							(13,056)	(13,056)	17,240	
23342W-AA-6	DT AUTO OWNER TRUST SERIES 2018-1A CLASS A 144A 2.590% 05/17/21		03/06/2018	Wells Fargo Securities	12/15/2018	Paydown	1,822,099	1,822,067	1,822,099	1,822,066							33	33	21,385	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
23342W-AC-2	DT AUTO OWNER TRUST SERIES 2018-1A CLASS B 144A 3.040% 01/18/22		03/06/2018	Wells Fargo Securities	04/20/2018	Various	2,690,000	2,689,770	2,683,590	2,689,770							(6,180)	(6,180)	8,859	
23343D-AA-7	DT AUTO OWNER TRUST SERIES 2018-2 CLASS A 144A 2.840% 09/15/21		06/05/2018	DEUTSCHE BANK SECURITI	07/12/2018	DEUTSCHE BANK SECURITI	334,601	334,591	334,288	334,591							(303)	(303)	26	
23343D-AA-7	DT AUTO OWNER TRUST SERIES 2018-2 CLASS A 144A 2.840% 09/15/21		06/05/2018	DEUTSCHE BANK SECURITI	07/15/2018	Paydown	25,399	25,398	25,399	25,398							1	1	880	
23343C-AA-9	DT AUTO OWNER TRUST SERIES 2018-3A CLASS A 144A 3.020% 02/15/22		10/10/2018	Citibank N.A.	12/15/2018	Paydown	348,116	348,097	348,116	348,097							19	19	1,322	
26444H-AE-1	DUKE ENERGY FLORIDA LLC 3.800% 07/15/28		06/18/2018	Barclays Capital Inc	08/08/2018	Various	1,395,000	1,392,419	1,403,228	1,392,419							10,809	10,809	4,598	
144141-DA-3	DUKE ENERGY PROGRESS INC 3.000% 09/15/21		03/21/2018	Various	10/31/2018	Transfer in Kind	1,030,000	1,029,772	1,020,207	1,029,772							(9,565)	(9,565)	19,398	287
23355L-AF-3	DXC TECHNOLOGY CO SERIES WI 7.450% 10/15/29		02/05/2018	Taxable Exchange	08/16/2018	Pershing LLC	550,000	661,128	662,871	661,127							1,744	1,744	34,715	12,520
26828H-AA-5	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-1A CLASS A 144A 3.065% 02/27/68		03/01/2018	JPMorgan Securities Inc	10/11/2018	JPMorgan Securities Inc	3,480,731	3,480,731	3,475,836	3,480,731							(4,895)	(4,895)	58,400	
26828H-AA-5	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-1A CLASS A 144A 3.065% 02/27/68		03/01/2018	JPMorgan Securities Inc	12/26/2018	Paydown	1,016,372	1,016,372	1,016,372	1,016,372									13,186	
26829G-AA-6	ECMC GROUP STUDENT LOAN TRUST SERIES 2018-2A CLASS A 144A 3.306% 09/25/68		10/04/2018	Various	12/26/2018	Paydown	897,243	896,091	897,243	896,091							1,152	1,152	3,924	
278865-BA-7	ECOLAB INC SERIES WI 3.950% 12/01/47		04/17/2018	Tax Free Exchange	09/11/2018	Bank of America Securities	250,000	249,265	238,783	249,265							(10,482)	(10,482)	7,467	3,840
28140D-AC-7	EDUCATION LOAN ASSET-BACKED TR SERIES 2013-1 CLASS B1 144A 3.506% 11/25/33		03/16/2018	Bank of America Securities	12/26/2018	Paydown	16,345	15,854	16,345	15,855							490	490	222	26
28176E-AD-0	EDWARDS LIFESCIENCES COR 4.300% 06/15/28		06/06/2018	Bank of America Securities	09/11/2018	Chase Sec	485,000	483,870	485,199	483,870							1,329	1,329	5,098	
268317-AT-1	ELECTRICITE DE FRANCE SERIES 144A 5.000% 09/21/48	D	09/18/2018	HSBC Securities USA Inc FI	09/20/2018	Morgan Stanley CO Incorporated	300,000	291,156	295,548	291,156							4,392	4,392	125	
268571-AA-4	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A1 144A 3.256% 08/25/42		04/11/2018	Salomon Brothers	10/26/2018	Various	1,941,230	1,941,230	1,939,068	1,941,230							(2,162)	(2,162)	28,590	
268571-AA-4	ELFI GRADUATE LOAN PROGRAM SERIES 2018-A CLASS A1 144A 3.256% 08/25/42		04/11/2018	Salomon Brothers	12/26/2018	Paydown	5,550,044	5,550,044	5,550,044	5,550,044									45,181	
29248Q-AL-4	ENABLE MIDSTREAM PARTNERS LP 4.950% 05/15/28		05/07/2018	Bank of America Securities	07/20/2018	Barclays Capital Inc	355,000	352,149	352,220	352,149							71	71	3,612	
29273V-AD-2	ENERGY TRANSFER LP 5.875% 01/15/24		07/16/2018	Various	10/19/2018	RBC Capital Markets	150,000	155,028	158,775	155,027							3,748	3,748	4,925	2,090
29273V-AC-4	ENERGY TRANSFER LP 7.500% 10/15/20		07/09/2018	Various	10/19/2018	Barclays Capital Inc	150,000	160,782	160,283	160,783							(500)	(500)	5,875	1,293
29273R-BF-5	ENERGY TRANSFER PARTNERS 5.150% 03/15/45		05/22/2018	Chase Sec	07/10/2018	US Bancorp Investments Inc	1,625,000	1,454,733	1,488,744	1,454,733							34,011	34,011	26,734	16,040
29278N-AE-3	ENERGY TRANSFER PARTNERS SERIES 30Y 6.000% 06/15/48		07/05/2018	Morgan Stanley CO Incorporated	10/15/2018	Various	55,000	56,482	57,436	56,482							954	954	1,074	284
29336U-AE-7	ENLINK MIDSTREAM PARTNER 4.150% 06/01/25		05/02/2018	Chase Sec	10/15/2018	Various	1,775,000	1,709,716	1,646,175	1,709,716							(63,541)	(63,541)	48,137	31,307
29359U-AA-7	ENSTAR GROUP LTD 4.500% 03/10/22	D	07/24/2018	Jefferies & Company Inc	10/17/2018	Various	675,000	672,894	676,955	672,894							4,061	4,061	16,919	11,475
29365T-AF-1	ENTERGY TEXAS INC 3.450% 12/01/27		03/23/2018	Transfer in Kind	08/03/2018	Mitsubishi Sec, USA	75,000	73,281	71,651	73,281							(1,630)	(1,630)	1,869	927
29379V-BP-7	ENTERPRISE PRODUCTS 2.800% 02/15/21		02/01/2018	Chase Sec	10/31/2018	Transfer in Kind	520,000	519,719	512,330	519,719							(7,389)	(7,389)	10,354	
29379V-BH-5	ENTERPRISE PRODUCTS 3.700% 02/15/26		03/12/2018	Citibank N.A.	10/16/2018	Bank of America Securities	300,000	297,816	292,554	297,816							(5,262)	(5,262)	7,493	894
29379V-BT-9	ENTERPRISE PRODUCTS 4.150% 10/16/28		10/03/2018	Salomon Brothers	11/13/2018	Salomon Brothers	1,020,000	1,017,593	992,990	1,017,592							(24,602)	(24,602)	3,998	
268787-AH-1	EP ENER/EVEREST ACQ FIN SERIES 144A 9.375% 05/01/24		11/30/2018	Taxable Exchange	11/29/2018	Various	166,000	143,798	91,670	143,798							(52,128)	(52,128)	14,194	
268787-AH-1	EP ENER/EVEREST ACQ FIN SERIES 144A 9.375% 05/01/24		11/30/2018	Tax Free Exchange	11/29/2018	Various	274,000	177,415	151,310	177,415							(26,105)	(26,105)	23,428	4,424
26884U-AE-9	EPR PROPERTIES 4.950% 04/15/28		04/09/2018	Salomon Brothers	09/20/2018	Various	990,000	978,942	968,900	978,942							(10,042)	(10,042)	15,100	
26884L-AF-6	EQT CORP 3.900% 10/01/27		01/24/2018	Credit Suisse Securities USA	10/16/2018	HSBC Securities Inc	125,000	123,310	116,404	123,310							(6,906)	(6,906)	5,065	1,517

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
26885B-AC-4	EQT MIDSTREAM PARTNERS L SERIES 10Y 5.500% 07/15/28		06/20/2018	Bank of America Securities	07/24/2018	Bank of America Securities	1,455,000	1,448,278	1,480,395	1,448,278							32,117	32,117	6,749	
26885B-AD-2	EQT MIDSTREAM PARTNERS L SERIES 5Y 4.750% 07/15/23		06/20/2018	Deutsche Bank AG	10/02/2018	Bank of America Securities	16,005,000	15,966,748	16,277,245	15,966,748							310,497	310,497	209,065	
294429-AN-5	EQUIFAX INC SERIES 5Y 3.950% 06/15/23		05/23/2018	Chase Sec	09/04/2018	Morgan Stanley CO Incorporated	545,000	539,376	545,311	539,376							5,935	5,935	6,040	
294429-AM-7	EQUIFAX INC SERIES FXD 3.600% 08/15/21		05/23/2018	Chase Sec	10/31/2018	Transfer in Kind	290,000	288,956	287,598	288,956							(1,358)	(1,358)	4,524	
26884A-AY-9	ERP OPERATING LP 4.750% 07/15/20		03/23/2018	Transfer in Kind	04/20/2018	BNY/SUNTRUST CAP MKT	675,000	699,567	696,897	699,567							(2,670)	(2,670)	11,489	8,995
30167B-AA-9	EXETER AUTOMOBILE REC TR SERIES 2018-2 CLASS A 144A 2.790% 07/15/21		04/17/2018	Barclays Capital Inc	12/15/2018	Paydown	193,351	193,341	193,351	193,341							10	10	1,919	
30166E-AA-4	EXETER AUTOMOBILE RECEIVABLE SERIES 2018-4A CLASS A 144A 3.050% 12/15/21		10/23/2018	Citibank N.A.	12/15/2018	Paydown	99,985	99,984	99,985	99,984							1	1	248	
301656-AA-2	EXETER AUTOMOBILE RECEIVABLES SERIES 2018-1A CLASS A 144A 2.210% 05/17/21		01/23/2018	Citibank N.A.	05/11/2018	Citibank, NA	237,648	237,634	236,776	237,634							(858)	(858)	1,094	
301656-AA-2	EXETER AUTOMOBILE RECEIVABLES SERIES 2018-1A CLASS A 144A 2.210% 05/17/21		01/23/2018	Citibank N.A.	05/15/2018	Paydown	92,352	92,346	92,352	92,346							6	6	792	
30212P-AH-8	EXPEDIA GROUP INC 5.950% 08/15/20		06/28/2018	Various	08/22/2018	William Blair & Company	1,150,000	1,215,966	1,206,316	1,215,967							(9,651)	(9,651)	35,923	16,579
303901-BA-9	FAIRFAX FINL HLDGS LTD SERIES 144A 4.850% 04/17/28	A	04/12/2018	Bank of America Securities	09/12/2018	Barclays Capital Inc	725,000	723,296	716,539	723,296							(6,757)	(6,757)	14,358	
31572U-AG-1	FIBRIA OVERSEAS FINANCE 4.000% 01/14/25	D	09/11/2018	Various	10/22/2018	HSBC Securities Inc	175,000	161,483	164,938	161,483							3,455	3,455	1,944	1,147
31620M-AZ-9	FIDELITY NATIONAL INFORMATION SERIES 30Y 4.750% 05/15/48		05/14/2018	Bank of America Securities	06/05/2018	Morgan Stanley CO Incorporated	225,000	220,417	218,209	220,417							(2,208)	(2,208)	607	
31677Q-BN-8	FIFTH THIRD BANK SERIES BKNT 3.350% 07/26/21		07/23/2018	Various	10/31/2018	Transfer in Kind	920,000	920,207	915,614	920,206							(4,592)	(4,592)	8,133	
31677Q-BM-0	FIFTH THIRD BANK SERIES BKNT 3.950% 07/28/25		07/23/2018	Morgan Stanley CO Incorporated	09/05/2018	Pershing LLC	670,000	670,000	672,291	670,000							2,291	2,291	3,014	
32059R-AC-7	FIRST INVESTORS AUTO OWNER TR SERIES 2018-1A CLASS A2 144A 3.220% 01/17/23		05/08/2018	Wachovia Capital Markets	10/04/2018	Credit Suisse Securities USA	1,440,000	1,439,869	1,438,545	1,439,869							(1,324)	(1,324)	17,672	
337738-AQ-1	FISERV INC 3.800% 10/01/23		09/20/2018	Wachovia Capital Markets	11/01/2018	Various	785,000	784,639	785,009	784,639							370	370	3,105	
33844M-AA-0	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-1 CLASS A 144A 2.590% 06/15/22		02/14/2018	JPMorgan Securities Inc	10/04/2018	BNP Paribas Securities Bond	1,745,497	1,745,462	1,736,770	1,745,462							(8,692)	(8,692)	28,506	
33844M-AA-0	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-1 CLASS A 144A 2.590% 06/15/22		02/14/2018	JPMorgan Securities Inc	09/15/2018	Paydown	654,503	654,489	654,503	654,490							13	13	5,435	
33844N-AA-8	FLAGSHIP CREDIT AUTO TRUST SERIES 2018-2 CLASS A 144A 2.970% 10/17/22		05/16/2018	Wachovia Capital Markets	12/15/2018	Paydown	808,764	808,760	808,764	808,760							4	4	7,714	
34531J-AD-7	FORD CREDIT AUTO LEASE TRUST SERIES 2018-A CLASS A3 2.930% 06/15/21		04/17/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,290,000	1,289,952	1,284,430	1,289,952							(5,522)	(5,522)	19,633	
34530Y-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2015-C CLASS A3 1.410% 02/15/20		03/14/2018	JPMorgan Securities Inc	07/31/2018	Bank of America Securities	366,115	364,914	365,529	364,914							615	615	1,965	14
34530Y-AD-5	FORD CREDIT AUTO OWNER TRUST SERIES 2015-C CLASS A3 1.410% 02/15/20		03/14/2018	JPMorgan Securities Inc	07/15/2018	Paydown	411,770	410,419	411,770	410,419							1,351	1,351	1,172	16
34532E-AD-7	FORD CREDIT AUTO OWNER TRUST SERIES 2016-B CLASS A3 1.330% 10/15/20		03/23/2018	Transfer in Kind	12/15/2018	Paydown	192,166	190,657	192,166	190,657							1,509	1,509	1,028	78
34531E-AD-8	FORD CREDIT AUTO OWNER TRUST SERIES 2017-A CLASS A3 1.670% 06/15/21		03/08/2018	Toronto Dominion Securities	12/15/2018	Paydown	178,491	176,288	178,491	176,288							2,203	2,203	2,441	199
34531H-AB-5	FORD CREDIT AUTO OWNER TRUST SERIES 2017-B CLASS A2A 1.490% 05/15/20		03/02/2018	Barclays Capital Inc	07/31/2018	Salomon Brothers	207,639	206,852	206,852	206,852									1,435	180
34531H-AB-5	FORD CREDIT AUTO OWNER TRUST SERIES 2017-B CLASS A2A 1.490% 05/15/20		03/02/2018	Barclays Capital Inc	07/15/2018	Paydown	135,907	135,392	135,907	135,392							515	515	494	118
34528H-AA-2	FORD CREDIT AUTO OWNER TRUST SERIES 2018-2 CLASS A 144A 3.470% 01/15/30		07/17/2018	Salomon Brothers	10/31/2018	Transfer in Kind	1,400,000	1,399,950	1,391,452	1,399,950							(8,498)	(8,498)	13,090	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34528F-AD-0	FORD CREDIT AUTO OWNER TRUST SERIES 2018-A CLASS A3 3.030% 11/15/22		05/15/2018	Various	10/31/2018	Various	3,345,000	3,344,459	3,340,148	3,344,459							(4,311)	(4,311)	29,317	
345370-CS-7	FORD MOTOR COMPANY 5.291% 12/08/46		01/11/2018	Deutsche Bank AG	07/10/2018	Mitsubishi Sec, USA	1,000,000	1,069,290	939,250	1,069,290							(130,040)	(130,040)	31,158	5,585
345397-XF-5	FORD MOTOR CREDIT CO LLC 2.459% 03/27/20		03/23/2018	Transfer in Kind	10/26/2018	Goldman Sachs	720,000	708,694	703,879	708,694							(4,815)	(4,815)	19,328	8,803
345397-YZ-0	FORD MOTOR CREDIT CO LLC 3.470% 04/05/21		05/11/2018	Various	06/12/2018	Various	12,520,000	12,517,715	12,457,667	12,517,715							(60,048)	(60,048)	118,760	1,518
345397-ZB-2	FORD MOTOR CREDIT CO LLC 4.140% 02/15/23		04/30/2018	Amherst Sec Group Inc	10/17/2018	BNP Paribas Securities Bond	355,000	355,000	344,048	355,000							(10,952)	(10,952)	6,777	
345397-ZH-9	FORD MOTOR CREDIT CO LLC SERIES FXD 3.813% 10/12/21		08/06/2018	Goldman Sachs	10/31/2018	Various	3,975,000	3,975,000	3,915,868	3,975,000							(59,132)	(59,132)	29,257	
34959J-AF-5	FORTIVE CORPORATION SERIES 144A 2.350% 06/15/21		02/13/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	360,000	352,051	348,113	352,051							(3,938)	(3,938)	7,426	1,410
302635-AA-5	FS INVESTMENT CORP 4.000% 07/15/19		02/06/2018	Stifel, Nicolaus & Co, Inc	10/22/2018	SUMRIDGE PARTNERS LLC	100,000	100,820	100,212	100,820							(608)	(608)	3,100	256
361448-BC-6	GATX CORP 4.550% 11/07/28		05/03/2018	Salomon Brothers	12/20/2018	Various	5,070,000	5,070,000	5,053,904	5,070,000							(16,096)	(16,096)	87,534	
369550-BA-5	GENERAL DYNAMICS CORPORATION 2.875% 05/11/20		05/08/2018	Bank of America Securities	09/19/2018	Bony/Toronto Dominion Sec	390,000	388,619	389,021	388,619							402	402	4,049	
369550-BE-7	GENERAL DYNAMICS CORPORATION 3.000% 05/11/21		05/08/2018	Various	10/05/2018	Various	1,410,000	1,400,201	1,401,072	1,400,200							872	872	10,321	
369550-BC-1	GENERAL DYNAMICS CORPORATION 3.750% 05/15/28		05/08/2018	Bank of America Securities	05/21/2018	Various	325,000	323,174	323,523	323,174							349	349	263	
36962G-7M-0	GENERAL ELEC CAP CORP SERIES MTN 2.200% 01/09/20		03/23/2018	Transfer in Kind	06/25/2018	Bank of America Securities	275,000	271,271	271,420	271,271							149	149	2,823	1,294
369604-BF-9	GENERAL ELECTRIC CO 4.125% 10/09/42		04/23/2018	Goldman Sachs	10/12/2018	Wachovia Capital Markets	145,000	132,402	125,708	132,403							(6,695)	(6,695)	3,107	266
370334-CD-4	GENERAL GROWTH PPTYS INC 3.200% 04/16/21		04/03/2018	Goldman Sachs	10/31/2018	Transfer in Kind	440,000	439,938	436,829	439,938							(3,109)	(3,109)	7,588	
370334-CE-2	GENERAL GROWTH PPTYS INC 3.700% 10/17/23		04/03/2018	Goldman Sachs	04/24/2018	DEUTSCHE BANK SECURITI	435,000	434,056	433,160	434,056							(896)	(896)	402	
37045V-AS-9	GENERAL MOTORS CO 5.000% 10/01/28		09/05/2018	Barclays Capital Inc	10/09/2018	Goldman Sachs	155,000	154,946	150,136	154,946							(4,810)	(4,810)	667	
37045X-CF-1	GENERAL MOTORS FINANCIAL 3.250% 01/05/23		02/21/2018	BNP Paribas Securities Corp	04/03/2018	Salomon Brothers	400,000	392,108	390,660	392,108							(1,448)	(1,448)	3,250	1,733
37045X-CD-6	GENERAL MOTORS FINANCIAL 3.500% 11/07/24		03/23/2018	Various	10/12/2018	Various	1,190,000	1,141,187	1,126,595	1,141,186							(14,591)	(14,591)	25,291	15,984
37045X-CL-8	GENERAL MOTORS FINANCIAL 4.150% 06/19/23		06/14/2018	Barclays Capital Inc	10/19/2018	Various	2,480,000	2,476,330	2,422,270	2,476,329							(54,059)	(54,059)	35,089	
37045X-CJ-3	GENERAL MOTORS FINL CO 3.550% 04/09/21		04/13/2018	Various	06/12/2018	Various	11,370,000	11,366,739	11,355,136	11,366,739							(11,603)	(11,603)	71,757	224
37045X-CK-0	GENERAL MOTORS FINL CO 4.350% 04/09/25		04/05/2018	Chase Sec	09/11/2018	Various	935,000	934,495	921,964	934,495							(12,531)	(12,531)	12,710	
37254B-AA-8	GENPACT LUXEMBOURG SARL SERIES 144A 3.700% 04/01/22	D	03/23/2018	Transfer in Kind	07/23/2018	Tax Free Exchange	720,000	703,938	703,938	703,938									21,608	12,950
37254B-AB-6	GENPACT LUXEMBOURG SARL SERIES WI 3.700% 04/01/22	D	07/23/2018	Tax Free Exchange	10/19/2018	Pershing LLC	310,000	309,929	300,418	309,929							(9,511)	(9,511)	6,498	3,568
375558-BB-8	GILEAD SCIENCES INC 2.550% 09/01/20		02/13/2018	Morgan Stanley CO Incorporated	09/19/2018	Pershing LLC	1,400,000	1,393,490	1,385,636	1,393,490							(7,854)	(7,854)	37,683	16,263
377373-AE-5	GLAXOSMITHKLINE CAPITAL 3.125% 05/14/21	D	05/10/2018	Chase Sec	10/04/2018	Pershing LLC	1,020,000	1,017,256	1,017,532	1,017,257							275	275	12,750	
36255X-AA-1	GLS AUTO RECEIVABLES TRUST SERIES 2018-3A CLASS A 144A 3.350% 08/15/22		10/02/2018	Chase Sec	12/15/2018	Paydown	67,718	67,716	67,718	67,716							2	2	324	
36255K-AD-3	GM FINANCIAL AUTOMOBILE LEASI SERIES 2018-2 CLASS A3 3.060% 06/21/21		06/19/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	990,000	989,943	988,060	989,943							(1,883)	(1,883)	10,435	
38014B-AD-1	GM FINANCIAL AUTOMOBILE LEASIN SERIES 2018-1 CLASS A3 2.610% 01/20/21		02/13/2018	Deutsche Bank	10/31/2018	Transfer in Kind	1,515,000	1,514,979	1,506,211	1,514,979							(8,768)	(8,768)	27,350	
36255P-AB-6	GM FINANCIAL SECURITIZED TERM SERIES 2018-1 CLASS A2A 2.080% 01/19/21		01/09/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,789,908	1,789,775	1,783,235	1,789,775							(6,540)	(6,540)	29,267	
36255P-AB-6	GM FINANCIAL SECURITIZED TERM SERIES 2018-1 CLASS A2A 2.080% 01/19/21		01/09/2018	Barclays Capital Inc	10/16/2018	Paydown	410,092	410,062	410,092	410,061							31	31	5,723	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38013R-AD-7	GM FINANCIAL SECURITIZED TERM SERIES 2018-2 CLASS A3 2.810% 12/16/22		04/11/2018	Deutsche Bank	10/31/2018	Transfer in Kind	1,265,000	1,264,836	1,254,478	1,264,837							(10,359)	(10,359)	18,958	
36255J-AD-6	GM FINANCIAL SECURITIZED TERM SERIES 2018-3 CLASS A3 3.020% 05/16/23		07/11/2018	Chase Sec	10/09/2018	BMO Capital Markets Corp Bonds	2,020,000	2,019,529	2,009,900	2,019,529							(9,629)	(9,629)	14,065	
38148Y-AC-2	GOLDMAN SACHS GROUP INC 2.876% 10/31/22		03/23/2018	Transfer in Kind	12/13/2018	Various	1,455,000	1,420,397	1,409,026	1,420,397							(11,371)	(11,371)	42,457	16,877
38141G-WV-2	GOLDMAN SACHS GROUP INC 3.814% 04/23/29		01/18/2018	Goldman Sachs	10/09/2018	Nomura Securities Intl Inc	190,000	190,000	178,224	190,000							(11,776)	(11,776)	5,193	
38141G-WZ-3	GOLDMAN SACHS GROUP INC 4.223% 05/01/29		04/18/2018	Goldman Sachs	05/03/2018	Morgan Stanley CO Incorporated	1,470,000	1,470,000	1,450,523	1,470,001							(19,478)	(19,478)	2,414	
38141G-GS-7	GOLDMAN SACHS GROUP INC 5.750% 01/24/22		08/03/2018	Various	10/31/2018	Various	1,440,000	1,545,067	1,522,891	1,545,067							(22,176)	(22,176)	32,532	7,373
38141G-FD-1	GOLDMAN SACHS GROUP INC 6.750% 10/01/37		06/27/2018	Various	10/09/2018	Morgan Stanley CO Incorporated	50,000	59,371	59,188	59,371							(183)	(183)	1,781	823
38218G-AA-0	GOODGREEN TRUST SERIES 2018-1A CLASS A 144A 3.930% 10/15/53		04/20/2018	Nomura Securities/Fixed Income	10/17/2018	DEPOSITORY TRUST COMP	615,638	615,574	601,401	615,574							(14,173)	(14,173)	12,519	
38218G-AA-0	GOODGREEN TRUST SERIES 2018-1A CLASS A 144A 3.930% 10/15/53		04/20/2018	Various	12/15/2018	Paydown	2,662,572	2,662,297	2,662,572	2,662,297							275	275	10,710	
40049J-AV-9	GRUPO TELEVISA SA-SPONS 6.625% 03/18/25	D	05/17/2018	Various	10/22/2018	Various	5,103,000	5,693,629	5,700,639	5,693,629							7,010	7,010	201,938	59,163
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB 3.813% 11/10/46		08/01/2018	Credit Suisse Securities USA	12/01/2018	Paydown	36,534	37,085	36,534	37,085							(551)	(551)	464	8
36250P-AD-7	GS MORTGAGE SECURITIES TRUST SERIES 2015-GC32 CLASS A4 3.764% 07/10/48		04/10/2018	Goldman Sachs	11/16/2018	Various	500,000	508,711	499,037	508,711							(9,674)	(9,674)	11,945	575
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018-GS9 CLASS A4 3.992% 03/10/51		03/15/2018	Goldman Sachs	10/02/2018	Cantor Fitzgerald & Co	1,000,000	1,029,974	1,013,242	1,029,974							(16,732)	(16,732)	23,619	3,105
36252W-AV-0	GS MTG SECS TR SERIES 2014-GC20 CLASS A3 3.680% 04/10/47		03/23/2018	Transfer in Kind	11/01/2018	Paydown	299,533	302,390	299,533	302,390							(2,857)	(2,857)	21,334	765
36252R-AF-6	GS MTG SECS TRUST SERIES 2014-GC18 CLASS A2 2.924% 01/10/47		03/23/2018	Transfer in Kind	12/10/2018	Paydown	158,941	159,108	158,941	159,109							(168)	(168)	2,282	323
40573L-AG-1	HALFMOON PARENT INC SERIES 144A 3.400% 09/17/21		09/06/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	400,000	400,000	397,056	400,000							(2,944)	(2,944)	1,662	
40573L-AL-0	HALFMOON PARENT INC SERIES 144A 3.750% 07/15/23		09/06/2018	Morgan Stanley CO Incorporated	10/30/2018	BNP Paribas Securities Corp	440,000	439,767	437,078	439,766							(2,688)	(2,688)	2,017	
40573L-AU-0	HALFMOON PARENT INC SERIES 144A 4.800% 08/15/38		09/07/2018	Various	10/02/2018	Various	525,000	523,355	524,342	523,354							988	988	1,190	
40573L-AW-6	HALFMOON PARENT INC SERIES 144A 4.900% 12/15/48		09/07/2018	Morgan Stanley CO Incorporated	10/02/2018	JPMorgan Securities Inc	100,000	99,682	99,631	99,682							(51)	(51)	231	
413875-AW-5	HARRIS CORP 4.400% 06/15/28		05/23/2018	Morgan Stanley CO Incorporated	06/14/2018	Various	1,030,000	1,029,897	1,033,489	1,029,897							3,592	3,592	1,546	
404119-BM-0	HCA INC 3.750% 03/15/19		06/28/2018	Various	09/10/2018	Call 100.4861	700,000	703,580	703,403	703,580							(3,580)	(3,580)	16,163	3,521
42772G-AB-8	HERO FUNDING TRUST SERIES 2018-1A CLASS A2 144A 4.670% 09/20/48		05/15/2018	Barclays Capital Inc	10/17/2018	Barclays Capital Inc	105,905	108,552	107,328	108,552							(1,224)	(1,224)	811	
42772G-AB-8	HERO FUNDING TRUST SERIES 2018-1A CLASS A2 144A 4.670% 09/20/48		05/15/2018	Barclays Capital Inc	12/20/2018	Paydown	846,192	867,339	846,192	867,339							(21,147)	(21,147)	11,838	
42806D-BQ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-1A CLASS A 144A 3.290% 02/25/24		04/17/2018	Bank of America Securities	10/18/2018	Various	6,010,000	5,986,489	5,833,227	5,986,489							(153,262)	(153,262)	134,178	2,983
42806D-BZ-1	HERTZ VEHICLE FINANCING LLC SERIES 2018-3A CLASS A 144A 4.030% 07/25/24		06/21/2018	Barclays Capital Inc	10/18/2018	Various	1,360,000	1,359,877	1,358,328	1,359,877							(1,549)	(1,549)	13,559	
42809H-AG-2	HESS CORP 4.300% 04/01/27		01/03/2018	JP Morgan Chase	04/24/2018	Barclays Capital Inc	11,360,000	11,365,339	11,017,845	11,365,339							(347,494)	(347,494)	277,837	127,548
428236-BM-4	HEWLETT-PACKARD CO 4.300% 06/01/21		03/23/2018	Transfer in Kind	04/03/2018	Transfer in Kind	870,000	897,124	905,992	897,124							8,868	8,868	11,950	11,950
43283A-AB-1	HILTON GRAND VACATIONS TRUST SERIES 2017-AA CLASS B 144A 2.960% 12/26/28		03/22/2018	Barclays Bank PLC	12/25/2018	Paydown	45,570	44,623	45,570	44,623							947	947	529	4
43284B-AA-0	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS A 144A 3.540% 02/25/32		09/11/2018	Bank of America Securities	12/25/2018	Paydown	86,097	86,095	86,097	86,095							2	2	525	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	HILTON GRAND VACATIONS TRUST SERIES 2018-AA CLASS C 144A 4.000% 02/25/32																			
43284B-AC-6			09/11/2018	Bank of America Securities	12/25/2018	Paydown	174,087	174,070	174,087	174,070							17	17	1,200	
437076-BW-1	HOME DEPOT 3.900% 12/06/28		11/27/2018	Chase Sec	12/14/2018	RBC Capital Markets	675,000	670,363	685,503	670,363							15,140	15,140	878	
	HONDA AUTO RECEIVABLES OWNE SERIES 2018-2 CLASS A3 3.010% 05/18/22																			
43814U-AG-4			05/22/2018	Barclays Capital Inc	10/09/2018	Various	3,267,000	3,266,929	3,259,589	3,266,929							(7,340)	(7,340)	26,934	
	HONDA AUTO RECEIVABLES OWNER SERIES 2017-3 CLASS A2 1.570% 01/21/20																			
43814P-AB-6			03/02/2018	JPMorgan Securities Inc	07/23/2018	Various	1,222,409	1,217,204	1,217,026	1,217,205							(179)	(179)	4,967	960
	HONDA AUTO RECEIVABLES OWNER SERIES 2017-3 CLASS A2 1.570% 01/21/20																			
43814P-AB-6			03/02/2018	JPMorgan Securities Inc	07/18/2018	Paydown	302,591	301,302	302,591	301,303							1,288	1,288	2,201	238
	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-3 CLASS A3 1.270% 04/18/19																			
43814M-AC-1			03/05/2018	JPMorgan Securities Inc	06/18/2018	Paydown	533,261	532,553	533,261	532,553							708	708	1,358	339
	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-4 CLASS A3 1.230% 09/23/19																			
43814L-AC-3			03/14/2018	Various	07/31/2018	Various	1,099,953	1,095,355	1,095,582	1,095,355							227	227	3,123	644
	HONDA AUTO RECEIVABLES OWNER T SERIES 2015-4 CLASS A3 1.230% 09/23/19																			
43814L-AC-3			03/14/2018	Various	07/21/2018	Paydown	396,860	395,201	396,860	395,201							1,659	1,659	996	213
	HONDA AUTO RECEIVABLES OWNER T SERIES 2016-4 CLASS A3 1.210% 12/18/20					Credit Suisse Securities														
43814R-AC-0			03/15/2018	JPMorgan Securities Inc	04/18/2018	USA	850,000	838,744	838,811	838,745							66	66	886	29
404280-BS-7	HSBC HOLDING PLC 3.950% 05/18/24	D	05/10/2018	Various	10/31/2018	Various	3,385,000	3,385,000	3,347,418	3,385,000							(37,582)	(37,582)	54,640	
404280-AP-4	HSBC HOLDING PLC 4.250% 03/14/24	D	03/09/2018	Various	10/09/2018	Salomon Brothers	200,000	201,864	198,094	201,864							(3,770)	(3,770)	9,138	4,214
404280-BX-6	HSBC HOLDING PLC 4.292% 09/12/26	D	09/05/2018	HSBC Securities Inc	11/07/2018	Various	725,000	725,000	714,899	725,000							(10,101)	(10,101)	4,569	
404280-BT-5	HSBC HOLDING PLC 4.583% 06/19/29	D	06/12/2018	Various	09/11/2018	Various	1,885,000	1,885,000	1,895,250	1,885,000							10,250	10,250	9,293	
	HUMANA INC 3.950% 03/15/27					Credit Suisse Securities														
444859-BF-8			06/13/2018	Various	12/20/2018	USA	176,000	175,391	171,060	175,392							(4,332)	(4,332)	5,388	1,102
	HUNTINGTON BANCSHARES 4.000% 05/15/25					Bank of America														
446150-AM-6			05/08/2018	Morgan Stanley CO Incorporated	09/25/2018	Securities	860,000	857,300	856,161	857,300							(1,139)	(1,139)	12,596	
448579-AG-7	HYATT HOTELS CORP 4.375% 09/15/28		08/07/2018	Chase Sec	10/17/2018	Salomon Brothers	415,000	414,444	402,118	414,444							(12,326)	(12,326)	3,149	
	HYUNDAI AUTO LEASE SECURITIZA SERIES 2018-B CLASS A3 144A 3.040% 10/15/21																			
44935Q-AD-2			06/05/2018	Salomon Brothers	10/31/2018	Transfer in Kind	1,000,000	999,848	996,528	999,847							(3,319)	(3,319)	11,653	
	HYUNDAI AUTO LEASE SECURITIZAT SERIES 2017-A CLASS A3 144A 1.880% 08/17/20																			
44891F-AD-8			03/23/2018	Transfer in Kind	12/15/2018	Paydown	117,022	116,370	117,022	116,370							652	652	1,515	67
	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-A CLASS A4 1.370% 07/15/20																			
44890W-AD-2			06/06/2018	BNP Paribas Securities Bond	12/15/2018	Paydown	1,672,793	1,668,807	1,672,793	1,668,807							3,986	3,986	6,433	1,464
	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-C CLASS A3 1.460% 02/18/20					Bank of America														
44918L-AD-4			03/15/2018	Various	07/23/2018	Securities	797,998	794,952	796,159	794,952							1,207	1,207	4,207	47
	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2015-C CLASS A3 1.460% 02/18/20																			
44918L-AD-4			03/15/2018	Various	07/15/2018	Paydown	697,897	695,233	697,897	695,233							2,664	2,664	2,073	41
	HYUNDAI AUTO RECEIVABLES TRUST SERIES 2018-A CLASS A3 2.790% 07/15/22																			
44891K-AD-7			04/10/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	485,000	484,927	481,077	484,927							(3,850)	(3,850)	7,254	
	HYUNDAI AUTO RECIEVABLES TRUST SERIES 2016-A CLASS A3 1.560% 09/15/20																			
44930U-AD-8			03/15/2018	JPMorgan Securities Inc	08/02/2018	Goldman Sachs	739,496	734,875	735,828	734,875							953	953	4,518	128
	HYUNDAI AUTO RECIEVABLES TRUST SERIES 2016-A CLASS A3 1.560% 09/15/20																			
44930U-AD-8			03/15/2018	JPMorgan Securities Inc	07/15/2018	Paydown	260,504	258,875	260,504	258,876							1,628	1,628	936	45
459200-JN-2	IBM CORP 1.900% 01/27/20		02/06/2018	Pershing LLC	08/28/2018	Cantor Fitzgerald & Co	410,000	405,322	405,314	405,322							(8)	(8)	4,609	238
	INDONESIA ASAHAN ALUMINI SERIES 144A					J.P. Morgan Clearing Corp														
74445P-AB-8	5.710% 11/15/23	D	11/07/2018	Salomon Brothers	12/03/2018		200,000	197,526	203,700	197,526							6,174	6,174	666	
458140-AV-2	INTEL CORP 4.100% 05/19/46		01/11/2018	Credit Suisse Securities USA	03/19/2018	Barclays Capital Inc	1,450,000	1,541,843	1,469,662	1,541,843							(72,181)	(72,181)	20,147	9,413
	INTEL CORP SERIES 144A 3.734%																			
458140-BF-6	12/08/47		04/11/2018	Wachovia Capital Markets	06/08/2018	Tax Free Exchange	1,500,000	1,455,120	1,455,120	1,455,120									56,010	19,448
	INTEL CORP SERIES WI 3.734% 12/08/47																			
458140-BG-4			06/08/2018	Tax Free Exchange	10/05/2018	Various	525,000	496,501	478,088	496,501							(18,413)	(18,413)	6,610	
46115H-BD-8	INTESA SANPAOLA SPA 3.875% 01/12/28	D	04/17/2018	JPMorgan Securities Inc	10/17/2018	JPMorgan Securities Inc	275,000	261,484	227,428	261,484							(34,056)	(34,056)	8,199	2,871
	IPALCO ENTERPRISES INC SERIES WI																			
462613-AM-2	3.700% 09/01/24		01/04/2018	Tax Free Exchange	10/19/2018	BNY/SUNTRUST CAP MKT	135,000	134,866	130,108	134,867							(4,759)	(4,759)	5,841	1,832
	ISRAEL ELECTRIC CORP LTD SERIES GMTN																			
465077-AL-9	4.250% 08/14/28	D	04/20/2018	Various	10/26/2018	Various	1,925,000	1,901,487	1,819,582	1,901,487							(81,905)	(81,905)	56,392	2,763

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46590U-AA-0	J G WENTWORTH XLII LLC SERIES 2018-2A CLASS A 144A 3.960% 10/15/75		10/02/2018	Barclays Capital Inc	12/17/2018	Paydown	472	472	472	472									3	
47233J-BH-0	JEFFERIES GRP LLC CAP 4.150% 01/23/30		01/18/2018	J.P. Morgan Clearing Corp	07/19/2018	Various	475,000	470,089	442,302	470,089							(27,787)	(27,787)	4,277	
47788C-AC-6	JOHN DEERE OWNER TRUST SERIES 2018-A CLASS A3 2.660% 04/18/22		02/21/2018	RBC Capital Markets	10/31/2018	Transfer in Kind	1,345,000	1,344,903	1,333,448	1,344,904							(11,456)	(11,456)	23,951	
46625H-JJ-0	JP MORGAN CHASE & CO 3.375% 05/01/23		03/23/2018	Transfer in Kind	08/16/2018	Goldman Sachs	1,500,000	1,475,501	1,475,040	1,475,501							(461)	(461)	40,641	20,391
46625H-JY-7	JP MORGAN CHASE & CO 3.875% 09/10/24		03/23/2018	Transfer in Kind	08/16/2018	US Bancorp Investments Inc	725,000	721,668	721,353	721,668							(315)	(315)	12,486	1,249
48125L-RK-0	JP MORGAN CHASE BANK NA 2.604% 02/01/21		01/29/2018	Chase Sec	10/31/2018	Transfer in Kind	1,660,000	1,660,000	1,644,814	1,660,000							(15,186)	(15,186)	32,420	
46645C-AA-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-SGP CLASS A 144A 3.773% 07/15/36		03/23/2018	Transfer in Kind	08/15/2018	Paydown	1,205,942	1,202,105	1,205,942	1,202,105							3,837	3,837	15,042	1,281
46648R-AE-1	JP MORGAN MORTGAGE TRUST SERIES 2018-1 CLASS A5 144A 3.500% 06/25/48		10/24/2018	Various	12/01/2018	Paydown	828,781	834,688	828,781	834,688							(5,907)	(5,907)	11,684	2,400
46649T-AE-6	JP MORGAN MORTGAGE TRUST SERIES 2018-3 CLASS A5 144A 3.500% 09/25/48		03/23/2018	JPMorgan Securities Inc	12/01/2018	Paydown	829,796	827,203	829,796	827,203							2,593	2,593	11,374	2,259
46649C-AQ-6	JP MORGAN MORTGAGE TRUST SERIES 2018-4 CLASS A15 144A 3.500% 10/25/48		04/25/2018	Chase Sec	10/02/2018	Pershing LLC	1,747,031	1,738,399	1,734,474	1,738,399							(3,925)	(3,925)	31,083	4,926
46649C-AQ-6	JP MORGAN MORTGAGE TRUST SERIES 2018-4 CLASS A15 144A 3.500% 10/25/48		04/25/2018	Various	12/01/2018	Paydown	746,564	742,876	746,564	742,875							3,689	3,689	9,804	2,105
46640U-AE-2	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C17 CLASS ASB 3.705% 01/15/47		08/01/2018	Cantor Fitzgerald & Co	12/01/2018	Paydown	62,833	63,584	62,833	63,584							(751)	(751)	681	13
46647P-AC-0	JPMORGAN CHASE & CO 3.317% 03/09/21		03/23/2018	Transfer in Kind	09/05/2018	Mizuho Securities USA/Fixed I	1,465,000	1,469,719	1,469,335	1,469,719							(384)	(384)	20,277	1,804
46647P-AS-5	JPMORGAN CHASE & CO 3.514% 06/18/22		06/11/2018	Chase Sec	10/31/2018	Transfer in Kind	210,000	210,000	209,642	210,000							(358)	(358)	2,726	
46647P-AN-6	JPMORGAN CHASE & CO 3.897% 01/23/49		01/16/2018	JPMorgan Securities Inc	01/30/2018	JPMorgan Securities Inc	550,000	550,000	543,945	550,001							(6,056)	(6,056)	238	
46647P-AR-7	JPMORGAN CHASE & CO 4.005% 04/23/29		04/16/2018	Chase Sec	10/31/2018	Various	5,385,000	5,385,000	5,218,524	5,385,000							(166,476)	(166,476)	87,079	
485134-BR-0	KANSAS CITY POWER & LIGHT 4.200% 03/15/48		02/26/2018	Mitsubishi Sec, USA	02/27/2018	Various	175,000	174,848	175,969	174,847							1,122	1,122		
487836-BV-9	KELLOGG COMPANY 3.250% 05/14/21		05/07/2018	Salomon Brothers	10/31/2018	Transfer in Kind	380,000	379,666	377,321	379,666							(2,345)	(2,345)	5,729	
49326E-EH-2	KEYCORP SERIES MTN 4.150% 10/29/25		10/22/2018	Pershing LLC	11/28/2018	Goldman Sachs	475,000	474,687	475,665	474,686							979	979	1,697	
493268-BV-7	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 1A2 2.749% 10/27/42		01/02/2018	KeyBanc Capital Markets Inc	09/18/2018	Goldman Sachs	106,611	99,415	103,875	99,415							4,460	4,460	2,093	330
493268-BV-7	KEYCORP STUDENT LOAN TRUST SERIES 2004-A CLASS 1A2 2.749% 10/27/42		01/02/2018	KeyBanc Capital Markets Inc	07/27/2018	Paydown	10,049	9,371	10,049	9,371							678	678	98	31
494368-BY-8	KIMBERLY CLARK CORP 3.950% 11/01/28		10/24/2018	Chase Sec	11/09/2018	Credit Suisse Securities USA	515,000	514,197	514,820	514,197							623	623	848	
49456B-AP-6	KINDER MORGAN INC 4.300% 03/01/28		03/23/2018	Various	12/03/2018	Various	8,850,000	8,801,063	8,604,568	8,801,064							(196,496)	(196,496)	241,211	3,106
496902-AJ-6	KINROSS GOLD CORP 5.125% 09/01/21	A	04/20/2018	Various	10/15/2018	Pershing LLC	175,000	180,736	179,419	180,737							(1,318)	(1,318)	5,630	1,220
496902-AQ-0	KINROSS GOLD CORP SERIES WI 4.500% 07/15/27	A	07/10/2018	Tax Free Exchange	10/15/2018	Merrill Lynch Pierce Fenner Sm	127,000	126,983	114,471	126,983							(12,512)	(12,512)	4,318	2,778
50077L-AP-1	KRAFT HEINZ FOODS CO 3.185% 02/10/21		03/23/2018	Transfer in Kind	09/07/2018	Wachovia Capital Markets	295,000	294,189	295,195	294,189							1,006	1,006	4,664	858
50077L-AR-7	KRAFT HEINZ FOODS CO 3.375% 06/15/21		06/04/2018	Chase Sec	10/31/2018	Transfer in Kind	340,000	339,742	338,954	339,742							(788)	(788)	4,335	
50077L-AS-5	KRAFT HEINZ FOODS CO 4.000% 06/15/23		06/04/2018	Barclays Capital Inc	11/16/2018	Various	560,000	558,897	559,004	558,897							107	107	7,766	
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI 3.000% 06/01/26		01/25/2018	Goldman Sachs	08/06/2018	Various	150,000	141,746	137,064	141,745							(4,681)	(4,681)	3,077	725
502413-AY-3	L-3 COMMUNICATIONS CORP 5.200% 10/15/19		04/09/2018	Various	06/05/2018	Corporate Action	400,000	413,123	413,128	413,123							5	5	13,347	10,146
502413-BG-1	L3 TECHNOLOGIES INC 4.400% 06/15/28		05/30/2018	Bank of America Securities	07/18/2018	Various	1,030,000	1,028,991	1,034,055	1,028,991							5,064	5,064	4,221	
518887-AB-0	LAUREL PRIME STUDENT LOAN TRU SERIES 2017-B CLASS A2FX 144A 2.770% 08/25/42		10/22/2018	Credit Suisse Securities USA	12/18/2018	Credit Suisse Securities USA	1,737,283	1,684,486	1,700,094	1,684,486							15,608	15,608	11,229	3,877

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
518887-AB-0	LAUREL PRIME STUDENT LOAN TRU SERIES 2017-B CLASS A2FX 144A 2.770% 08/25/42		10/22/2018	Credit Suisse Securities USA	12/25/2018	Paydown	92,981	90,155	92,981	90,155							2,826	2,826	385	207
518889-AA-8	LAUREL PRIME STUDENT LOAN TRUST SERIES 2017-C CLASS A1 144A 3.056% 11/25/42		01/17/2018	Bank of America Securities	07/12/2018	Bank of America Securities	254,615	255,858	254,615	255,858							(1,243)	(1,243)	3,867	828
518889-AA-8	LAUREL PRIME STUDENT LOAN TRUST SERIES 2017-C CLASS A1 144A 3.056% 11/25/42		01/17/2018	Bank of America Securities	06/25/2018	Paydown	45,385	45,607	45,369	45,606							(237)	(237)	424	148
52107Q-AF-2	LAZARD GROUP LLC 4.250% 11/14/20		04/03/2018	Various	10/10/2018	Various	1,711,000	1,773,056	1,747,784	1,773,056							(25,272)	(25,272)	63,674	17,230
52107Q-AJ-4	LAZARD GROUP LLC 4.500% 09/19/28		09/12/2018	Salomon Brothers	10/16/2018	Various	460,000	455,763	449,042	455,763							(6,721)	(6,721)	1,589	
52603V-AA-1	LENDMARK FUNDING TRUST SERIES 2018-1A CLASS A 144A 3.810% 12/21/26		05/08/2018	Barclays Bank PLC	11/13/2018	Salomon Brothers	730,000	729,960	723,553	729,960							(6,407)	(6,407)	13,441	
526057-BV-5	LENNAR CORP 4.750% 05/30/25		06/07/2018	Various	10/15/2018	SUMRIDGE PARTNERS LLC	150,000	146,323	143,580	146,323							(2,743)	(2,743)	2,711	138
526057-CB-8	LENNAR CORP SERIES 144A 4.750% 11/29/27		06/01/2018	Morgan Stanley CO Incorporated	06/11/2018	Tax Free Exchange	2,878,000	2,705,320	2,705,320	2,705,320									4,557	2,278
53117C-AP-7	LIBERTY PROPERTY LP 3.375% 06/15/23		05/10/2018	BNY/SUNTRUST CAP MKT	10/31/2018	Transfer in Kind	630,000	618,137	612,901	618,137							(5,236)	(5,236)	18,664	8,800
53944Y-AF-0	LLOYDS BANK PLC 4.450% 05/08/25	D	05/01/2018	Morgan Stanley CO Incorporated	06/06/2018	Jefferies & Company Inc	890,000	889,466	893,649	889,466							4,183	4,183	3,300	
539439-AR-0	LLOYDS BANKING GROUP PLC 4.375% 03/22/28	D	03/23/2018	Transfer in Kind	04/12/2018	Barclays Capital Inc	565,000	562,645	571,386	562,645							8,741	8,741	1,562	275
539439-AS-8	LLOYDS TSB GROUP PLC 4.050% 08/16/23	D	08/09/2018	Barclays Capital Inc	09/28/2018	HSBC Securities Inc	200,000	199,946	198,690	199,946							(1,256)	(1,256)	1,035	
55261F-AK-0	M&T BANK CORPORATION 3.188% 07/26/23		07/19/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	390,000	390,000	391,785	390,000							1,785	1,785	3,212	
55608J-AP-3	MACQUARIE GROUP LTD SERIES 144A 5.033% 01/15/30	D	10/04/2018	Bank of America Securities	11/15/2018	Various	290,000	290,000	288,342	290,000							(1,658)	(1,658)	1,209	
577778-CB-7	MACY DEPARTMENT STORES 6.650% 07/15/24		03/23/2018	Transfer in Kind	12/11/2018	Corporate Action	1,080,000	1,179,725	1,189,480	1,179,725							9,755	9,755	65,436	14,165
565122-AG-3	MAPLE ESCROW SUB SERIES 144A 5.085% 05/25/48		09/10/2018	Various	10/11/2018	Various	725,000	735,990	726,181	735,990							(9,809)	(9,809)	11,696	5,156
56585A-AS-1	MARATHON PETROLEUM CORP SERIES 144A 3.800% 04/01/28		09/12/2018	Tax Free Exchange	12/03/2018	Various	2,205,000	2,201,759	2,058,508	2,201,759							(143,251)	(143,251)	8,960	233
56585A-AT-9	MARATHON PETROLEUM CORP SERIES 144A 4.500% 04/01/48		09/12/2018	Tax Free Exchange	10/10/2018	Salomon Brothers	65,000	64,073	58,884	64,074							(5,190)	(5,190)	89	8
57109D-AA-9	MARLETTE FUNDING TRUST SERIES 2017-3A CLASS A 144A 2.360% 12/15/24		04/10/2018	Salomon Brothers	12/15/2018	Paydown	394,866	393,231	394,866	393,231							1,635	1,635	3,761	699
57109T-AA-4	MARLETTE FUNDING TRUST SERIES 2018-1A CLASS A 144A 2.610% 03/15/28		01/17/2018	Goldman Sachs	12/15/2018	Paydown	727,318	727,283	727,318	727,283							35	35	9,623	
57109E-AA-7	MARLETTE FUNDING TRUST SERIES 2018-2A CLASS A 144A 3.060% 07/17/28		05/08/2018	Goldman Sachs	12/15/2018	Paydown	259,361	259,360	259,361	259,361									2,699	
57109F-AA-4	MARLETTE FUNDING TRUST SERIES 2018-3A CLASS A 144A 3.200% 09/15/28		07/20/2018	Goldman Sachs	12/15/2018	Paydown	411,246	411,211	411,246	411,211							35	35	3,275	
571903-AY-9	MARRIOTT INTERNATIONAL SERIES X 4.000% 04/15/28		04/03/2018	DEUTSCHE BANK SECURITI	05/21/2018	Chase Sec	610,000	605,614	588,470	605,615							(17,145)	(17,145)	3,129	
57385L-AA-6	MARVELL TECHNOLOGY GROUP 4.200% 06/22/23	C	06/20/2018	Goldman Sachs	11/02/2018	Various	3,830,000	3,822,149	3,810,997	3,822,148							(11,151)	(11,151)	41,415	
58013M-FE-9	MCDONALDS CORP SERIES MTN 3.350% 04/01/23		03/23/2018	Transfer in Kind	06/20/2018	Millennium Advisors Llc	545,000	546,475	542,330	546,475							(4,145)	(4,145)	4,869	507
581557-BJ-3	MCKESSON CORP 3.950% 02/16/28		03/23/2018	Transfer in Kind	11/14/2018	Chase Sec	290,000	284,467	277,768	284,467							(6,699)	(6,699)	8,591	1,273
585055-BR-6	MEDTRONIC INC SERIES WI 3.150% 03/15/22		06/28/2018	Pershing LLC	10/31/2018	Transfer in Kind	760,000	754,695	751,566	754,695							(3,129)	(3,129)	15,029	7,116
58772R-AD-6	MERCEDES BENZ AUTO RECEIVA SERIES 2018-1 CLASS A3 3.030% 01/17/23		07/17/2018	BNP Paribas Securities Bond	10/31/2018	Transfer in Kind	1,215,000	1,214,953	1,212,115	1,214,953							(2,838)	(2,838)	9,817	
59022C-AJ-2	MERRILL LYNCH & CO 6.110% 01/29/37		03/27/2018	Various	10/09/2018	Bank of America Securities	260,000	309,678	293,511	309,678							(16,167)	(16,167)	11,120	2,629
59217G-CL-1	MET LIFE GLOBAL FUNDING SERIES 144A 2.400% 01/08/21		01/03/2018	Deutsche Bank	10/31/2018	Transfer in Kind	1,005,000	1,003,905	983,536	1,003,904							(20,368)	(20,368)	19,497	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59217G-CD-9	MET LIFE GLOBAL FUNDING SERIES 144A 2.650% 04/08/22		03/23/2018	Transfer in Kind	04/30/2018	Pershing LLC	1,465,000	1,434,371	1,426,368	1,434,371							(8,003)	(8,003)	21,999	18,117
552953-CA-7	MGM MIRAGE INC 6.625% 12/15/21		07/06/2018	Various	10/16/2018	MARKETAXESS CORP	147,000	155,085	154,945	155,085							(140)	(140)	3,327	676
595017-AJ-3	MICROCHIP TECHNOLOGY INC SERIES 144A 3.922% 06/01/21		05/23/2018	JP Morgan Securities PLC	10/11/2018	MARKETAXESS CORP	125,000	125,000	124,065	125,000							(935)	(935)	1,852	
606822-AU-8	MITSUBISHI UFJ FIN GRP 3.777% 03/02/25	D	03/23/2018	Transfer in Kind	03/27/2018	Mitsubishi Sec, USA	1,180,000	1,178,496	1,175,705	1,178,496							(2,791)	(2,791)	3,343	2,971
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP 2.665% 07/25/22	D	02/15/2018	Mitsubishi Sec, USA	04/03/2018	Salomon Brothers	450,000	438,579	436,406	438,580							(2,174)	(2,174)	2,332	833
606822-AW-4	MITSUBISHI UFJ FINANCIAL GROUP 3.535% 07/26/21	D	07/17/2018	Mitsubishi Sec, USA	10/31/2018	Transfer in Kind	720,000	720,000	720,802	720,000							802	802	6,717	
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP 3.761% 07/26/23	D	09/04/2018	Morgan Stanley CO Incorporated	12/13/2018	Various	85,000	85,133	84,818	85,132							(314)	(314)	1,076	400
606822-AV-6	MITSUBISHI UFJ FINANCIAL GROUP 3.961% 03/02/28	D	07/17/2018	Mitsubishi Sec, USA	10/03/2018	Various	1,460,000	1,449,021	1,444,665	1,449,021							(4,356)	(4,356)	28,966	23,132
60687Y-AR-0	MIZUHO FINANCIAL GROUP 4.018% 03/05/28	D	03/23/2018	Transfer in Kind	04/13/2018	Various	1,045,000	1,041,503	1,046,241	1,041,503							4,738	4,738	4,535	2,449
60687Y-AT-6	MIZUHO FINANCIAL GROUP 4.254% 09/11/29	D	09/05/2018	Mizuho Securities USA Inc	10/26/2018	Various	1,455,000	1,455,000	1,443,467	1,455,000							(11,533)	(11,533)	6,117	
60871R-AH-3	MOLSON COORS BREWING CO 4.200% 07/15/46		06/19/2018	Various	10/10/2018	Bank of America Securities	142,000	126,571	120,697	126,571							(5,874)	(5,874)	4,423	2,478
60871R-AD-2	MOLSON COORS BREWING CO 5.000% 05/01/42		06/13/2018	Salomon Brothers	10/09/2018	HSBC Securities Inc	45,000	45,279	43,399	45,279							(1,880)	(1,880)	1,000	275
609207-AM-7	MONDELEZ INTERNATIONAL-W/I 4.125% 05/07/28		05/03/2018	Credit Suisse Securities USA	06/06/2018	Chase Sec	1,465,000	1,450,672	1,453,272	1,450,672							2,600	2,600	5,138	
61166W-AQ-4	MONSANTO CO 4.700% 07/15/64		04/12/2018	Bank of America Securities	06/25/2018	Taxable Exchange	289,000	278,553	246,966	278,553							(31,587)	(31,587)	6,326	3,346
61762M-BU-4	MORGAN STANLEY BAML TRUST SERIES 2013-C10 CLASS ASB 3.912% 07/15/46		08/01/2018	SG Americas Securities LLC	12/01/2018	Paydown	161,498	164,085	161,498	164,084							(2,586)	(2,586)	1,327	35
61763M-AE-0	MORGAN STANLEY BAML TRUST SERIES 2014-C16 CLASS A4 3.600% 06/15/47		05/10/2018	Morgan Stanley CO Incorporated	11/28/2018	Morgan Stanley CO Incorporated	2,110,000	2,118,572	2,103,983	2,118,572							(14,589)	(14,589)	44,099	2,743
61763U-AZ-5	MORGAN STANLEY BAML TRUST SERIES 2014-C17 CLASS A5 3.741% 08/15/47		04/19/2018	Bank of America Securities	11/01/2018	Bank of America Securities	540,000	547,763	540,759	547,762							(7,003)	(7,003)	11,784	1,235
61767Y-AU-4	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS A1 3.176% 07/15/51		06/27/2018	Morgan Stanley Bank, NA	12/01/2018	Paydown	12,967	12,967	12,967	12,967									105	13
61767Y-BD-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2018-H3 CLASS B 4.620% 07/15/51		06/27/2018	Morgan Stanley Bank, NA	10/22/2018	DEUTSCHE BANK SECURITI	180,000	185,398	182,876	185,399							(2,523)	(2,523)	2,437	254
617446-7Y-9	MORGAN STANLEY MTN 4.350% 09/08/26		07/19/2018	Various	10/10/2018	Bank of America Securities	450,000	448,105	440,789	448,106							(7,317)	(7,317)	11,636	3,704
61945C-AG-8	MOSAIC CO 4.050% 11/15/27		05/17/2018	Various	10/16/2018	Various	85,000	80,384	81,570	80,384							1,186	1,186	1,511	120
61946F-AA-3	MOSAIC SOLAR LOANS LLC SERIES 2018-1A CLASS A 144A 4.010% 06/22/43		04/11/2018	Deutsche Bank	12/20/2018	Paydown	196,300	196,290	196,300	196,290							10	10	2,507	
61946L-AA-0	MOSAIC SOLAR LOANS LLC SERIES 2018-2GS CLASS A 144A 4.200% 02/22/44		06/25/2018	Goldman Sachs	12/20/2018	Paydown	655,029	654,923	655,029	654,923							106	106	7,069	
55336V-AR-1	MPLX LP 4.000% 03/15/28		03/23/2018	Transfer in Kind	03/27/2018	Pershing LLC	310,000	302,866	303,533	302,866							667	667	1,757	1,653
55336V-AM-2	MPLX LP 4.500% 04/15/38		02/06/2018	Various	10/09/2018	Various	320,000	316,727	303,417	316,727							(13,310)	(13,310)	5,148	
55336V-AS-9	MPLX LP 4.800% 02/15/29		11/07/2018	Wachovia Capital Markets	11/28/2018	Goldman Sachs	75,000	74,574	72,795	74,574							(1,779)	(1,779)	150	
55336V-AE-0	MPLX LP SERIES WI 4.500% 07/15/23		03/02/2018	Bony/Toronto Dominion Sec	04/03/2018	Wachovia Capital Markets	200,000	207,386	207,204	207,386							(182)	(182)	2,000	1,275
55336V-AJ-9	MPLX LP SERIES WI 4.875% 06/01/25		06/13/2018	Various	07/26/2018	Credit Suisse Securities USA	2,185,000	2,252,562	2,264,993	2,252,563							12,430	12,430	24,404	6,482
553894-AB-2	MVW OWNER TRUST SERIES 2016-1A CLASS B 144A 2.640% 12/20/33		05/01/2018	Credit Suisse Securities USA	12/20/2018	Paydown	217,490	213,166	217,490	213,166							4,324	4,324	1,923	207
62848B-AA-9	MVW OWNER TRUST SERIES 2018-1A CLASS A 144A 3.450% 01/21/36		06/19/2018	Credit Suisse Securities USA	12/20/2018	Paydown	151,860	151,826	151,860	151,826							34	34	1,563	
628530-BG-1	MYLAN INC SERIES 144A 4.550% 04/15/28		03/28/2018	DEUTSCHE BANK SECURITI	04/12/2018	Chase Sec	1,020,000	1,017,470	1,023,611	1,017,471							6,140	6,140	902	
62957H-AD-7	NABORS INDUSTRIES INC SERIES 144A 5.750% 02/01/25		01/16/2018	Goldman Sachs	09/27/2018	Tax Free Exchange	1,988,000	1,988,000	1,988,000	1,988,000									77,477	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
63940D-AB-8	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS A2 144A 2.856% 03/25/67		04/06/2018	Bank of America Securities	05/16/2018	Bank of America Securities	800,000	800,000	799,250	800,000							(750)	(750)	2,630	741
63940D-AC-6	NAVIENT STUDENT LOAN TRUST SERIES 2018-1A CLASS A3 144A 3.226% 03/25/67		01/23/2018	JPMorgan Securities Inc	09/20/2018	Various	10,380,000	10,380,000	10,413,233	10,380,000							33,233	33,233	113,309	
63941D-AB-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-2A CLASS A2 144A 2.886% 03/25/67		03/20/2018	RBC Capital Markets	07/12/2018	Bank of America Securities	1,480,000	1,480,000	1,478,613	1,480,000							(1,387)	(1,387)	10,641	
63941D-AC-5	NAVIENT STUDENT LOAN TRUST SERIES 2018-2A CLASS A3 144A 3.256% 03/25/67		03/20/2018	RBC Capital Markets	11/13/2018	Various	6,610,000	6,610,000	6,618,479	6,610,000							8,479	8,479	112,441	
63940T-AC-1	NAVIENT STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A 3.306% 03/25/67		06/20/2018	RBC Capital Markets	10/31/2018	Various	3,350,000	3,350,000	3,376,836	3,350,000							26,836	26,836	29,909	
63940Q-AC-7	NAVIENT STUDENT LOAN TRUST SERIES 2018-BA CLASS A2B 144A 3.175% 12/15/59		05/15/2018	Chase Sec	09/18/2018	Credit Suisse Securities USA	520,000	520,000	520,488	520,000							488	488	4,791	
64031Q-BE-0	NELNET STUDENT LOAN TR SERIES 2004-3 CLASS B 2.840% 10/25/40		06/21/2018	BNP Paribas Securities Bond	10/25/2018	Paydown	18,351	17,470	18,351	17,471							880	880	191	84
64031Q-BR-1	NELNET STUDENT LOAN TR SERIES 2005-1 CLASS A5 2.600% 10/25/33		07/10/2018	Bank of America Securities	10/25/2018	Paydown	531,423	528,184	531,423	528,185							3,238	3,238	4,940	2,843
64031Q-BX-8	NELNET STUDENT LOAN TR SERIES 2005-2 CLASS A5 2.924% 03/23/37		07/10/2018	Bank of America Securities	12/24/2018	Paydown	676,015	671,367	676,015	671,367							4,648	4,648	6,222	913
640315-AH-0	NELNET STUDENT LOAN TRUST SERIES 2006-2 CLASS B 2.690% 01/25/38		01/26/2018	RBC Capital Markets	10/25/2018	Paydown	408,358	383,346	408,358	383,346							25,012	25,012	4,727	110
64031K-AB-0	NELNET STUDENT LOAN TRUST SERIES 2018-1A CLASS A2 144A 3.266% 05/25/66		03/26/2018	BMO Capital Markets Corp Bonds	12/18/2018	Various	6,770,000	6,770,000	6,753,367	6,770,000							(16,633)	(16,633)	122,304	
64034A-AC-7	NELNET STUDENT LOAN TRUST SERIES 2018-3A CLASS A3 144A 3.256% 09/27/66		07/17/2018	RBC Capital Markets	10/10/2018	BNP Paribas Securities Bond	2,000,000	2,000,000	2,002,500	2,000,000							2,500	2,500	12,716	
641423-CB-2	NEVADA POWER CO SERIES BB 2.750% 04/15/20		04/09/2018	Chase Sec	09/10/2018	Pershing LLC	850,000	849,813	847,569	849,813							(2,244)	(2,244)	9,740	
65364U-AL-0	NIAGARA MOHAWK POWER SERIES 144A 4.278% 12/15/28		11/29/2018	Chase Sec	12/12/2018	Scotia Capital	340,000	339,997	345,923	339,997							5,926	5,926	404	
65473Q-BC-6	NISOURCE FINANCE CORPORATION 4.800% 02/15/44		02/07/2018	Morgan Stanley CO Incorporated	05/01/2018	Morgan Stanley CO Incorporated	30,000	32,951	31,123	32,952							(1,829)	(1,829)	1,032	696
65479G-AD-1	NISSAN AUTO RECEIAVBLES OWNE SERIES 2018-B CLASS A3 3.060% 03/15/23		07/17/2018	SG Americas Securities LLC	10/31/2018	Transfer in Kind	1,095,000	1,094,965	1,088,398	1,094,965							(6,567)	(6,567)	8,935	
65477U-AC-4	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-A CLASS A3 1.050% 10/15/19		03/23/2018	Transfer in Kind	09/15/2018	Paydown	222,490	221,896	222,490	221,896							594	594	570	71
65475W-AD-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-B CLASS A3 1.340% 03/16/20		03/13/2018	Goldman Sachs	07/23/2018	Bank of America Securities	372,599	370,925	371,493	370,925							568	568	1,803	
65475W-AD-0	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-B CLASS A3 1.340% 03/16/20		03/13/2018	Goldman Sachs	07/15/2018	Paydown	262,935	261,754	262,935	261,754							1,181	1,181	712	
65478A-AD-5	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-C CLASS A3 1.370% 05/15/20		03/13/2018	Goldman Sachs	07/23/2018	Credit Suisse Securities USA	235,361	233,880	234,285	233,880							405	405	1,164	
65478A-AD-5	NISSAN AUTO RECEIVABLES OWNER SERIES 2015-C CLASS A3 1.370% 05/15/20		03/13/2018	Goldman Sachs	07/15/2018	Paydown	119,143	118,393	119,143	118,394							749	749	332	
65478V-AD-9	NISSAN AUTO RECEIVABLES OWNER SERIES 2016-B CLASS A3 1.320% 01/15/21		03/02/2018	Various	07/25/2018	Credit Suisse Securities USA	2,137,038	2,118,425	2,118,506	2,118,425							81	81	12,694	1,646
65478V-AD-9	NISSAN AUTO RECEIVABLES OWNER SERIES 2016-B CLASS A3 1.320% 01/15/21		03/23/2018	Various	12/15/2018	Paydown	714,386	707,947	714,386	707,947							6,439	6,439	3,197	488
65478D-AD-9	NISSAN AUTO RECEIVABLES OWNER SERIES 2018-A CLASS A3 2.650% 05/16/22		02/21/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,195,000	1,194,863	1,181,915	1,194,864							(12,949)	(12,949)	21,376	
654740-BH-1	NISSAN MOTOR ACCEPTANCE SERIES 144A 3.450% 03/15/23		03/23/2018	Transfer in Kind	06/12/2018	Credit Suisse Securities USA	1,465,000	1,464,477	1,449,691	1,464,477							(14,786)	(14,786)	11,793	842
670346-AP-0	NUCOR CORP 3.950% 05/01/28		04/23/2018	Bank of America Securities	06/05/2018	Bank of America Securities	540,000	539,201	538,007	539,200							(1,193)	(1,193)	2,429	
670346-AQ-8	NUCOR CORP 4.400% 05/01/48		04/23/2018	Various	08/03/2018	Bank of America Securities	325,000	322,903	322,628	322,903							(275)	(275)	4,012	
67080L-AA-3	NUVEEN LLC SERIES 144A 4.000% 11/01/28		10/17/2018	Chase Sec	11/14/2018	Morgan Stanley CO Incorporated	430,000	427,433	431,372	427,433							3,939	3,939	1,147	
67103H-AG-2	O'REILLY AUTOMOTIVE INC 4.350% 06/01/28		05/10/2018	Chase Sec	12/20/2018	Various	3,495,000	3,485,633	3,459,757	3,485,633							(25,876)	(25,876)	69,650	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
678858-BT-7	OKLAHOMA G&E CO 3.800% 08/15/28		08/14/2018	Mizuho Securities USA/Fixed I	10/04/2018	Bank of America Securities	335,000	334,367	326,642	334,367							(7,725)	(7,725)	1,839	
682680-AU-7	ONEOK INC 4.550% 07/15/28		06/19/2018	Salomon Brothers	08/02/2018	Various	1,460,000	1,456,014	1,485,467	1,456,014							29,453	29,453	3,516	
68389X-BJ-3	ORACLE CORP 4.000% 07/15/46		02/26/2018	Baird, Robert, W & Co	03/12/2018	Morgan Stanley CO Incorporated	75,000	74,481	73,205	74,481							(1,276)	(1,276)	492	358
685218-AC-3	ORANGE SA 1.625% 11/03/19	D	03/23/2018	Transfer in Kind	11/28/2018	Morgan Stanley CO Incorporated	1,005,000	985,522	989,262	985,522							3,740	3,740	17,556	6,487
68784C-AB-8	OSCAR US FUNDING TRUST SERIES 2018-1A CLASS A2A 144A 2.910% 04/12/21		03/14/2018	MIZUHO INTERNATIONAL PLC	12/10/2018	Paydown	178,897	178,883	178,897	178,884							13	13	3,076	
69371R-P4-2	PACCAR FINANCIAL CORP 3.150% 08/09/21		08/06/2018	Salomon Brothers	10/31/2018	Transfer in Kind	450,000	449,861	448,469	449,861							(1,392)	(1,392)	3,229	
69371R-N9-3	PACCAR FINANCIAL CORP SERIES MTN 2.800% 03/01/21		02/22/2018	Chase Sec	10/31/2018	Transfer in Kind	310,000	309,848	306,074	309,848							(3,774)	(3,774)	5,883	
694308-HR-1	PACIFIC GAS & ELECTRIC 4.000% 12/01/46		06/27/2018	Morgan Stanley CO Incorporated	11/16/2018	JPMorgan Securities Inc	175,000	151,695	135,840	151,695							(15,855)	(15,855)	3,286	544
695156-AQ-2	PACKAGING CORP OF AMERICA 4.500% 11/01/23		03/09/2018	Bank of America Securities	10/31/2018	Transfer in Kind	620,000	647,119	636,013	647,119							(11,106)	(11,106)	41,850	10,230
70014L-AA-8	PARK AEROSPACE HOLDINGS SERIES 144A 5.250% 08/15/22	D	05/16/2018	Morgan Stanley CO Incorporated	10/15/2018	Chase Sec	295,000	292,788	294,979	292,787							2,192	2,192	10,411	4,001
703481-AA-9	PATTERSON-UTI ENERGY INC SERIES 144A 3.950% 02/01/28		01/10/2018	Goldman Sachs	04/23/2018	Scotia Capital	435,000	434,674	413,781	434,674							(20,893)	(20,893)	4,582	
703481-AA-9	PATTERSON-UTI ENERGY INC SERIES 144A 3.950% 02/01/28		08/21/2018	Various	09/07/2018	Tax Free Exchange	14,261,000	13,960,189	13,960,189	13,960,189									257,412	2,760
703481-AB-7	PATTERSON-UTI ENERGY INC SERIES WI 3.950% 02/01/28		09/07/2018	Tax Free Exchange	10/16/2018	DAIWA SBCM EUROPE	730,000	724,699	674,044	724,699							(50,655)	(50,655)	5,960	2,884
69327R-AJ-0	PDC ENERGY INC SERIES WI 5.750% 05/15/26		07/25/2018	Tax Free Exchange	09/06/2018	Credit Suisse Securities USA	3,096,000	3,096,000	3,003,120	3,096,000							(92,880)	(92,880)	56,868	34,615
69346K-AA-1	PENNSYLVANIA HIGHER EDUCATION SERIES 2018-1A CLASS A1 144A 2.806% 10/25/68		10/24/2018	BMO Capital Markets Corp Bonds	12/25/2018	Paydown	273,907	273,907	273,907	273,907									1,177	
709599-BB-9	PENSKE TRUCK LEASING PTL SERIES 144A 3.900% 02/01/24		05/07/2018	Barclays Capital LE	07/20/2018	Various	29,195,000	29,135,442	28,825,999	29,135,442							(309,443)	(309,443)	231,462	
709599-AZ-7	PENSKE TRUCK LEASING PTL SERIES 144A 3.950% 03/10/25		03/23/2018	Transfer in Kind	07/31/2018	Various	1,020,000	1,018,754	1,011,723	1,018,753							(7,030)	(7,030)	10,492	2,015
709599-BC-7	PENSKE TRUCK LEASING/PLT SERIES 144A 4.125% 08/01/23		06/26/2018	Wachovia Capital Markets	11/16/2018	Bank of America Securities	110,000	109,990	110,014	109,990							24	24	1,777	
71654Q-BG-6	PETROLEOS MEXICANOS 3.500% 01/30/23	D	08/28/2018	BANCO SANTANDER BRASI	11/02/2018	Pershing LLC	50,000	47,400	46,164	47,400							(1,236)	(1,236)	467	146
71654Q-CH-3	PETROLEOS MEXICANOS SERIES 144A 5.350% 02/12/28	D	02/01/2018	Bank Of America INTL NY US	10/11/2018	BANCO SANTANDER BRASI	140,000	140,000	130,291	140,000							(9,709)	(9,709)	5,056	
71654Q-CH-3	PETROLEOS MEXICANOS SERIES 144A 5.350% 02/12/28	D	10/04/2018	Various	12/18/2018	Tax Free Exchange	11,130,000	10,981,175	10,981,175	10,981,175									455,312	20,256
71654Q-CJ-9	PETROLEOS MEXICANOS SERIES 144A 6.350% 02/12/48	D	12/11/2018	Morgan Stanley CO Incorporated	12/18/2018	Tax Free Exchange	1,925,000	1,565,603	1,565,603	1,565,603									42,783	41,085
71654Q-CJ-9	PETROLEOS MEXICANOS SERIES 144A 6.350% 02/12/48	D	02/07/2018	Tax Free Exchange	02/07/2018	Corporate Action	1,523	1,434	1,523	1,435							88	88		
71654Q-CJ-9	PETROLEOS MEXICANOS SERIES 144A 6.350% 02/12/48	D	02/07/2018	Tax Free Exchange	12/18/2018	Tax Free Exchange	720,000	696,294	696,294	696,294									38,862	
71654Q-CG-5	PETROLEOS MEXICANOS SERIES WI 6.500% 03/13/27	D	03/23/2018	Tax Free Exchange	10/09/2018	Salomon Brothers	15,000	14,864	15,155	14,865							290	290	563	27
717081-ED-1	PFIZER INC 4.125% 12/15/46		01/11/2018	Deutsche Bank AG	01/31/2018	Goldman Sachs	850,000	916,207	903,712	916,207							(12,495)	(12,495)	4,578	3,019
718546-AS-3	PHILLIPS 66 3.277% 02/26/21		02/26/2018	Deutsche Bank	10/31/2018	Transfer in Kind	230,000	230,000	230,160	230,000							160	160	4,432	
72650R-BD-3	PLAINS ALL AMERICAN PIPELINE 3.850% 10/15/23		03/23/2018	Transfer in Kind	10/18/2018	DEUTSCHE BANK SECURITI	315,000	307,300	307,941	307,300							641	641	12,363	5,424
72703P-AB-9	PLANET FITNESS MASTER ISSUER SERIES 2018-1A CLASS A2II 144A 4.666% 09/05/48		07/19/2018	Guggenheim Capital Markets	12/05/2018	Paydown	46,000	46,000	46,000	46,000									739	
69353R-FH-6	PNC BANK NA 2.500% 01/22/21		01/17/2018	Chase Sec	10/31/2018	Transfer in Kind	590,000	588,578	578,712	588,578							(9,866)	(9,866)	11,431	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69353R-FG-8	PNC BANK NA SERIES BKNT 3.100% 10/25/27		03/23/2018	Transfer in Kind	04/24/2018	BB&T Securities LLC	505,000	478,023	474,109	478,023							(3,914)	(3,914)	7,958	6,653
69349L-AR-9	PNC BANK NA SERIES BKNT 4.050% 07/26/28		09/11/2018	Salomon Brothers	10/04/2018	Various	680,000	678,490	676,289	678,490							(2,201)	(2,201)	5,265	3,672
693506-BP-1	PPG INDUSTRIES INC 3.750% 03/15/28		03/23/2018	Transfer in Kind	05/03/2018	Various	1,040,000	1,036,927	1,028,552	1,036,927							(8,375)	(8,375)	6,883	3,142
74114N-AA-5	PRESTIGE AUTO RECEIVABLES TRUS SERIES 2018-1A CLASS A1 144A 2.528% 10/15/19		09/18/2018	Wells Fargo Securities	12/17/2018	Paydown	574,077	574,077	574,077	574,077									2,088	
744320-CD-5	PRUDENTIAL FINANCIAL INC SERIES MTN 4.418% 03/27/48		03/22/2018	JPMorgan Securities Inc	06/01/2018	Various	350,000	350,000	346,682	350,000							(3,318)	(3,318)	2,602	
744320-AY-8	PRUDENTIAL FINANCIAL INC SERIES WI 3.905% 12/07/47		05/18/2018	Various	08/03/2018	Morgan Stanley CO Incorporated	75,000	67,680	68,928	67,680							1,248	1,248	1,953	1,342
693680-AA-8	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A1 144A 3.500% 06/25/48		05/18/2018	Credit Suisse Securities USA	10/17/2018	Wachovia Securities, LLC	3,022,409	2,937,640	2,925,273	2,937,640							(12,367)	(12,367)	45,570	6,171
693680-AA-8	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A1 144A 3.500% 06/25/48		05/18/2018	Credit Suisse Securities USA	12/01/2018	Paydown	815,758	792,879	815,758	792,879							22,879	22,879	9,272	1,665
693680-AC-4	PSMC 2018 1 TRUST SERIES 2018-2 CLASS A3 144A 3.500% 06/25/48		05/18/2018	Credit Suisse Securities USA	12/01/2018	Paydown	361,641	355,708	361,641	355,708							5,933	5,933	4,189	738
69371V-AC-1	PSMC TRUST SERIES 2018-1A CLASS A3 144A 3.500% 02/25/48		03/08/2018	Credit Suisse Securities USA	10/17/2018	Suntrust	1,995,925	1,993,430	1,967,811	1,993,430							(25,619)	(25,619)	41,763	2,911
69371V-AC-1	PSMC TRUST SERIES 2018-1A CLASS A3 144A 3.500% 02/25/48		03/08/2018	Credit Suisse Securities USA	12/01/2018	Paydown	828,147	827,111	828,147	827,112							1,035	1,035	9,656	1,208
69363P-AA-8	PUBLIC SERVICE NEW HAMPSHIR SERIES 2018-1 CLASS A1 0.000% 02/01/26		05/01/2018	Goldman Sachs	10/31/2018	Transfer in Kind	975,000	974,979	970,174	974,978							(4,804)	(4,804)		
745310-AH-5	PUGET ENERGY INC SERIES WI 3.650% 05/15/25		02/02/2018	Various	10/16/2018	Various	1,364,000	1,374,865	1,316,416	1,374,865							(58,449)	(58,449)	43,131	10,600
745332-CH-7	PUGET SOUND ENERGY INC 4.223% 06/15/48		06/04/2018	JPMorgan Securities Inc	10/29/2018	Salomon Brothers	150,000	150,000	147,030	150,000							(2,970)	(2,970)	2,411	
74733V-AA-8	QEP RESOURCES INC 6.875% 03/01/21		04/03/2018	MARKETAXESS CORP	05/11/2018	Chase Sec	125,000	131,861	134,688	131,862							2,826	2,826	1,767	812
74834L-AW-0	QUEST DIAGNOSTICS INC 2.500% 03/30/20		03/23/2018	Transfer in Kind	11/28/2018	Millennium Advisors Llc	800,000	793,581	787,120	793,581							(6,461)	(6,461)	23,333	9,778
74834L-AP-5	QUEST DIAGNOSTICS INC 4.750% 01/30/20		03/23/2018	Transfer in Kind	11/28/2018	Barclays Capital Inc	475,000	491,056	482,990	491,056							(8,066)	(8,066)	18,802	3,510
756109-AV-6	REALTY INCOME CORP 3.875% 04/15/25		03/27/2018	Salomon Brothers	09/25/2018	Wachovia Capital Markets	515,000	512,425	509,407	512,425							(3,018)	(3,018)	9,590	
759187-CB-1	REGIONS BANK 2.750% 04/01/21		01/23/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	640,000	639,936	628,327	639,936							(11,609)	(11,609)	13,444	
759187-CD-7	REGIONS BANK SERIES BKNT 3.374% 08/13/21		08/08/2018	RBC Capital Markets	10/09/2018	Bony/Toronto Dominion Sec	440,000	440,000	438,218	440,000							(1,782)	(1,782)	2,392	
759351-AM-1	REINSURANCE GROUP OF AMERICA 3.950% 09/15/26		04/03/2018	Goldman Sachs	05/31/2018	Wachovia Capital Markets	150,000	149,273	147,464	149,273							(1,809)	(1,809)	1,300	329
75951A-AJ-7	RELIANCE STD LIFE GLOB FDG II SERIES 144A 3.850% 09/19/23		09/12/2018	Credit Suisse Securities USA	12/03/2018	Salomon Brothers	40,000	39,978	39,751	39,979							(228)	(228)	325	
74949L-AB-8	RELX CAPITAL INC 3.500% 03/16/23		03/23/2018	Transfer in Kind	03/27/2018	Morgan Stanley CO Incorporated	935,000	933,045	935,617	933,045							2,572	2,572	1,182	909
760759-AT-7	REPUBLIC SERVICES INC 3.950% 05/15/28		05/03/2018	Bank of America Securities	11/20/2018	Various	33,195,000	32,730,934	32,762,806	32,730,933							31,873	31,873	184,266	
749521-AA-8	RETL SERIES 2018-RVP CLASS A 144A 3.555% 03/15/33		03/07/2018	Credit Suisse Securities USA	09/18/2018	Chase Sec	897,776	897,776	901,423	897,776							3,647	3,647	13,613	
749521-AA-8	RETL SERIES 2018-RVP CLASS A 144A 3.555% 03/15/33		03/07/2018	Credit Suisse Securities USA	12/15/2018	Paydown	991,708	991,708	991,708	991,708									13,797	
761713-BB-1	REYNOLDS AMERICAN INC 5.850% 08/15/45		09/11/2018	Morgan Stanley CO Incorporated	10/09/2018	Chase Sec	50,000	54,599	52,581	54,600							(2,019)	(2,019)	455	228
772739-AP-3	ROCK-TENN CO 3.500% 03/01/20		03/22/2018	Pershing LLC	10/31/2018	Transfer in Kind	470,000	474,586	469,677	474,585							(4,908)	(4,908)	10,967	775
78013X-KG-2	ROYAL BANK OF CANADA SERIES GMTN 3.200% 04/30/21	A	04/24/2018	RBC Capital Markets	10/15/2018	RBC Capital Markets	1,120,000	1,119,205	1,119,994	1,119,205							789	789	13,705	
78009P-EH-0	ROYAL BANK OF SCOTLAND PLC 5.076% 01/27/30	D	09/24/2018	Credit Suisse Securities USA	11/13/2018	Various	725,000	725,000	713,728	725,001							(11,273)	(11,273)	4,219	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
749685-AV-5	RPM INTERNATIONAL INC 3.750% 03/15/27		07/13/2018	Various	12/11/2018	Various	1,321,000	1,264,472	1,255,620	1,264,472							(8,852)	(8,852)	25,509	16,724
78355H-KG-3	RYDER SYSTEM INC SERIES MTN 3.400% 03/01/23		03/23/2018	Transfer in Kind	06/20/2018	Various	710,000	708,382	702,876	708,382							(5,506)	(5,506)	5,194	2,012
78355H-KJ-7	RYDER SYSTEM INC SERIES MTN 3.500% 06/01/21		07/30/2018	Mitsubishi Sec, USA	10/31/2018	Transfer in Kind	330,000	329,871	328,554	329,871							(1,317)	(1,317)	2,727	
78355H-KH-1	RYDER SYSTEM INC SERIES MTN 3.750% 06/09/23		06/14/2018	RBC Capital Markets	10/17/2018	Various	430,000	429,114	429,548	429,115							433	433	5,375	
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SERIES WI 5.750% 05/15/24		03/23/2018	Various	08/01/2018	Goldman Sachs	8,250,000	8,867,524	8,877,990	8,867,524							10,466	10,466	339,969	168,956
79466L-AE-4	SALESFORCE COM INC 3.250% 04/11/23		04/05/2018	Bank of America Securities	05/03/2018	Various	1,025,000	1,024,385	1,016,911	1,024,386							(7,475)	(7,475)	2,406	
79466L-AF-1	SALESFORCE COM INC 3.700% 04/11/28		04/05/2018	Bank of America Securities	04/11/2018	Various	200,000	199,950	201,418	199,950							1,468	1,468	33	
79585T-AC-7	SALVATION ARMY 3.140% 09/01/21		08/16/2018	Chase Sec	10/31/2018	Transfer in Kind	465,000	465,000	461,700	465,000							(3,300)	(3,300)	2,799	
80284T-AH-8	SANTANDER DRIVE AUTO REC SERIES 2017-1 CLASS B 2.100% 06/15/21		03/23/2018	Transfer in Kind	12/15/2018	Paydown	29,863	29,729	29,863	29,729							134	134	470	19
80285C-AF-8	SANTANDER DRIVE AUTO RECEIVABL SERIES 2016-2 CLASS A3 1.560% 05/15/20		03/23/2018	Transfer in Kind	05/15/2018	Paydown	78,458	78,405	78,458	78,405							53	53	129	37
78408X-AA-9	SCG TRUST SERIES 2013-SRP1 CLASS A 144A 3.855% 11/15/26		03/23/2018	Transfer in Kind	06/15/2018	Paydown	485,000	484,718	485,000	484,718							282	282	4,355	508
80685X-AB-7	SCHLUMBERGER FIN CA SERIES 144A 2.650% 11/20/22	A	03/23/2018	Transfer in Kind	05/01/2018	Various	520,000	505,766	505,178	505,766							(588)	(588)	6,058	4,823
806851-AC-5	SCHLUMBERGER HLDGS CORP SERIES 144A 3.000% 12/21/20		04/06/2018	Morgan Stanley CO Incorporated	06/28/2018	Chase Sec	300,000	299,613	298,041	299,613							(1,572)	(1,572)	4,775	2,725
808513-AW-5	SCHWAB CHARLES CORP 3.250% 05/21/21		05/17/2018	Credit Suisse Securities USA	10/31/2018	Transfer in Kind	1,390,000	1,389,958	1,385,359	1,389,958							(4,599)	(4,599)	19,952	
81180W-AS-0	SEAGATE HDD CAYMAN SERIES 144A 4.875% 03/01/24	D	03/23/2018	Transfer in Kind	04/10/2018	Bank of America Securities	640,000	634,407	632,888	634,408							(1,520)	(1,520)	3,536	2,167
81180W-AS-0	SEAGATE HDD CAYMAN SERIES 144A 4.875% 03/01/24	D	03/23/2018	Transfer in Kind	04/26/2018	Tax Free Exchange	300,000	297,378	297,378	297,378									2,234	1,016
816851-BE-8	SEMPRA ENERGY 2.400% 02/01/20		01/09/2018	RBC Capital Markets	10/31/2018	Transfer in Kind	385,000	384,476	380,341	384,476							(4,135)	(4,135)	7,418	
81746V-AD-2	SEQUOIA MORTGAGE TRUST SERIES 2018-3 CLASS A4 144A 3.500% 03/25/48		02/20/2018	Wells Fargo Securities	10/17/2018	JPMorgan Securities Inc	2,548,660	2,544,678	2,510,605	2,544,678							(34,073)	(34,073)	60,797	6,442
81746V-AD-2	SEQUOIA MORTGAGE TRUST SERIES 2018-3 CLASS A4 144A 3.500% 03/25/48		02/20/2018	Wells Fargo Securities	12/01/2018	Paydown	1,004,758	1,003,188	1,004,758	1,003,188							1,570	1,570	14,859	2,540
81747G-AD-4	SEQUOIA MORTGAGE TRUST SERIES 2018-5 CLASS A4 144A 3.500% 05/25/48		04/25/2018	Wachovia Capital Markets	10/02/2018	Bank of America Securities	1,668,409	1,649,900	1,647,033	1,649,901							(2,868)	(2,868)	29,684	4,217
81747G-AD-4	SEQUOIA MORTGAGE TRUST SERIES 2018-5 CLASS A4 144A 3.500% 05/25/48		04/25/2018	Wachovia Capital Markets	12/01/2018	Paydown	462,600	457,468	462,600	457,468							5,132	5,132	6,070	1,169
81747W-AG-2	SEQUOIA MORTGAGE TRUST SERIES 2018-7 CLASS A4 144A 4.000% 09/25/48		08/08/2018	Wachovia Capital Markets	12/01/2018	Paydown	130,101	130,751	130,101	130,751							(650)	(650)	1,073	289
81747D-AK-5	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A10 144A 4.000% 02/25/48		02/08/2018	Wells Fargo Securities	10/02/2018	Suntrust	1,437,886	1,463,253	1,449,569	1,463,253							(13,684)	(13,684)	38,823	4,314
81747D-AK-5	SEQUOIA MORTGAGE TRUST SERIES 2018-CH1 CLASS A10 144A 4.000% 02/25/48		02/08/2018	Wells Fargo Securities	12/01/2018	Paydown	2,458,477	2,501,850	2,458,477	2,501,850							(43,373)	(43,373)	41,010	7,375
81747E-AM-9	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A12 144A 4.000% 06/25/48		05/10/2018	Wachovia Securities, LLC	12/01/2018	Paydown	2,187,116	2,209,724	2,187,116	2,209,724							(22,608)	(22,608)	32,514	5,589
81747E-AC-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A3 144A 4.000% 06/25/48		05/10/2018	Wachovia Securities, LLC	10/17/2018	Morgan Stanley Bank, NA	2,869,446	2,887,098	2,874,077	2,887,098							(13,021)	(13,021)	49,453	7,333
81747E-AC-1	SEQUOIA MORTGAGE TRUST SERIES 2018-CH2 CLASS A3 144A 4.000% 06/25/48		11/16/2018	Various	12/01/2018	Paydown	3,001,863	3,020,231	3,001,863	3,020,231							(18,368)	(18,368)	43,808	7,665
81746W-AL-2	SEQUOIA MORTGAGE TRUST SERIES 2018-CH3 CLASS A11 144A 4.000% 08/25/48		07/19/2018	Wachovia Securities, LLC	12/01/2018	Paydown	1,063,544	1,072,732	1,063,544	1,072,733							(9,189)	(9,189)	11,782	2,954
81747L-AB-7	SEQUOIA MORTGAGE TRUST SERIES 2018-CH4 CLASS A2 144A 4.000% 10/25/48		09/20/2018	Wachovia Securities, LLC	12/01/2018	Paydown	208,038	208,299	208,038	208,299							(261)	(261)	1,468	624
822582-BR-2	SHELL INTERNATIONAL FIN 1.375% 05/10/19	D	02/09/2018	Pershing LLC	09/17/2018	Salomon Brothers	1,210,000	1,195,698	1,200,986	1,195,698							5,288	5,288	14,281	4,298
822582-BG-6	SHELL INTERNATIONAL FIN 2.125% 05/11/20	D	03/22/2018	Pershing LLC	07/23/2018	Pershing LLC	300,000	295,212	295,989	295,212							777	777	4,498	2,391

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
82652F-AB-1	SIERRA RECEIVABLES FUNDING CO SERIES 2015-1A CLASS B 144A 3.050% 03/22/32		03/12/2018	Credit Suisse Securities USA	12/20/2018	Paydown	312,031	310,860	312,031	310,861							1,170	1,170	4,070	634
82652W-AB-4	SIERRA RECEIVABLES FUNDING CO SERIES 2016-2A CLASS B 144A 2.780% 07/20/33		03/09/2018	Credit Suisse Securities USA	12/20/2018	Paydown	1,175,819	1,164,796	1,175,819	1,164,796							11,023	11,023	13,886	2,088
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO SERIES 2018-2A CLASS C 144A 3.940% 06/20/35		07/11/2018	Credit Suisse Securities USA	10/19/2018	Credit Suisse Securities USA	164,530	164,484	163,347	164,484							(1,137)	(1,137)	1,188	
82653D-AC-3	SIERRA RECEIVABLES FUNDING CO SERIES 2018-2A CLASS C 144A 3.940% 06/20/35		07/11/2018	Credit Suisse Securities USA	12/20/2018	Paydown	1,368,939	1,368,559	1,368,939	1,368,559							380	380	14,101	
784420-AR-2	SLC STUDENT LOAN TRUST SERIES 2005-3 CLASS B 3.038% 06/15/55		02/08/2018	Pershing LLC	12/17/2018	Paydown	165,721	155,777	165,721	155,778							9,943	9,943	2,252	499
784427-AG-1	SLC STUDENT LOAN TRUST SERIES 2006-1 CLASS B 2.998% 03/15/55		03/28/2018	Bank of America Securities	12/17/2018	Paydown	657,000	621,319	657,000	621,319							35,681	35,681	8,030	45
784428-AG-9	SLC STUDENT LOAN TRUST SERIES 2006-2 CLASS B 3.018% 12/15/39		01/18/2018	Credit Suisse Securities USA	12/17/2018	Paydown	629,828	593,864	629,828	593,865							35,963	35,963	7,652	1,241
784424-AE-3	SLC STUDENT LOAN TRUST SERIES 2007-1 CLASS B 2.816% 08/15/37		03/01/2018	Bank of America Securities	11/15/2018	Paydown	343,313	322,714	343,313	322,714							20,599	20,599	4,142	350
83135O-AA-1	SLIDE 2018-FUN SERIES 2018-FUN CLASS A 144A 3.355% 06/15/31		09/17/2018	Various	12/15/2018	Paydown	30,034	30,034	30,034	30,034									125	
78442G-KG-0	SLM STUDENT LOAN TRUST SERIES 2003-14 CLASS A7 144A 3.090% 10/25/65		03/13/2018	Various	11/16/2018	Various	18,900,000	18,839,973	18,821,839	18,839,973							(18,134)	(18,134)	335,013	39,653
78442G-KV-7	SLM STUDENT LOAN TRUST SERIES 2004-1 CLASS B 2.990% 07/25/39		10/04/2018	Bank of America Securities	10/25/2018	Paydown	14,911	14,236	14,911	14,235							676	676	108	85
78442G-NJ-1	SLM STUDENT LOAN TRUST SERIES 2004-10 CLASS A7A 144A 2.620% 10/25/29		04/20/2018	Bank of America Securities	07/13/2018	Bank of America Securities	14,980,000	14,980,000	15,026,813	14,980,000							46,813	46,813	102,214	
78442G-PG-5	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS A3 2.610% 01/25/27		07/11/2018	Barclays Capital Inc	10/25/2018	Paydown	67,832	67,625	67,832	67,625							207	207	631	369
78442G-PL-4	SLM STUDENT LOAN TRUST SERIES 2005-4 CLASS B 144A 2.670% 07/25/55		03/20/2018	Various	10/25/2018	Paydown	201,950	191,853	201,950	191,852							10,098	10,098	2,284	499
78442G-PS-9	SLM STUDENT LOAN TRUST SERIES 2005-5 CLASS B 2.740% 10/25/40		02/14/2018	Janney Montgomery Scott Inc	10/25/2018	Paydown	9,304	8,641	9,304	8,641							663	663	109	11
78442G-QA-7	SLM STUDENT LOAN TRUST SERIES 2005-6 CLASS B 2.780% 01/25/44		03/06/2018	Bank of America Securities	10/25/2018	Paydown	1,372,005	1,307,692	1,372,005	1,307,692							64,313	64,313	15,827	3,258
78442G-QK-5	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS AS 3.240% 01/25/40		02/08/2018	Bank of America Securities	11/13/2018	Bank of America Securities	1,370,000	1,365,291	1,359,825	1,365,291							(5,466)	(5,466)	30,395	1,709
78442G-QL-3	SLM STUDENT LOAN TRUST SERIES 2005-7 CLASS B 2.800% 01/25/40		08/01/2018	Credit Suisse Securities USA	10/25/2018	Paydown	22,655	21,551	22,655	21,551							1,104	1,104	153	15
78442G-QT-6	SLM STUDENT LOAN TRUST SERIES 2005-8 CLASS B 2.800% 01/25/55		02/12/2018	Janney Montgomery Scott Inc	10/25/2018	Paydown	12,149	11,352	12,149	11,352							797	797	147	14
78442G-RA-6	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS A7A 3.090% 01/25/41		01/12/2018	DEPOSITORY TRUST COMP	10/10/2018	Various	9,650,000	9,529,375	9,619,991	9,529,375							90,616	90,616	121,174	
78442G-RC-2	SLM STUDENT LOAN TRUST SERIES 2005-9 CLASS B 2.790% 01/25/41		06/22/2018	Credit Suisse Securities USA	10/25/2018	Paydown	520,387	496,460	520,387	496,461							23,926	23,926	5,618	1,881
78443B-AG-1	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS A6 2.640% 03/25/44		03/13/2018	Credit Suisse Securities USA	11/08/2018	Various	2,120,000	2,043,056	2,049,663	2,043,057							6,606	6,606	38,318	3,840
78443B-AK-2	SLM STUDENT LOAN TRUST SERIES 2006-10 CLASS B 2.710% 03/25/44		06/20/2018	Various	10/25/2018	Paydown	2,179,710	2,055,747	2,179,710	2,055,747							123,963	123,963	28,378	5,446
78442G-RX-6	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A6 2.660% 01/25/41		01/24/2018	Bank of America Securities	10/10/2018	Bank of America Securities	9,240,596	9,004,889	9,016,490	9,004,889							11,601	11,601	95,425	492
78442G-RX-6	SLM STUDENT LOAN TRUST SERIES 2006-2 CLASS A6 2.660% 01/25/41		01/24/2018	Bank of America Securities	10/25/2018	Paydown	313,870	305,864	313,870	305,864							8,006	8,006	5,144	17
78442G-SL-1	SLM STUDENT LOAN TRUST SERIES 2006-4 CLASS B 2.690% 01/25/70		01/18/2018	Credit Suisse Securities USA	10/25/2018	Paydown	248,008	234,639	248,008	234,639							13,369	13,369	3,675	972
78443G-AJ-4	SLM STUDENT LOAN TRUST SERIES 2006-7 CLASS B 2.690% 01/27/42		06/14/2018	Various	10/25/2018	Paydown	45,238	42,828	45,238	42,829							2,409	2,409	586	106

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
78443V-AG-7	SLM STUDENT LOAN TRUST SERIES 2007-1 CLASS A6 2.475% 01/27/42		03/08/2018	Bank of America Securities	11/13/2018	Various	1,400,000	1,344,273	1,347,072	1,344,273							2,799	2,799	21,748	3,372
78445R-AA-7	SLM STUDENT LOAN TRUST SERIES 2009-3 CLASS A 3.256% 01/25/45		11/29/2018	Various	12/26/2018	Paydown	383,274	386,035	383,274	386,035							(2,761)	(2,761)	3,543	749
78448R-AB-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2015-C CLASS A2A 144A 2.750% 07/15/27		10/22/2018	Credit Suisse Securities USA	12/15/2018	Paydown	71,453	70,610	71,453	70,610							843	843	248	49
83189D-AA-8	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS A1 144A 2.725% 06/17/24		04/02/2018	Goldman Sachs	06/28/2018	Bank of America Securities	359,732	359,353	359,058	359,353							(295)	(295)	2,358	409
83189D-AA-8	SMB PRIVATE EDUCATION LOAN TRU SERIES 2017-B CLASS A1 144A 2.725% 06/17/24		04/02/2018	Goldman Sachs	06/15/2018	Paydown	70,248	70,174	70,248	70,174							74	74	250	80
78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRU SERIES 2018-B CLASS A2B 144A 3.228% 01/15/37		06/13/2018	Credit Suisse Securities USA	12/18/2018	Salomon Brothers	2,600,000	2,600,000	2,591,594	2,600,000							(8,406)	(8,406)	29,121	
832696-AR-9	SMUCKER JM CO 3.375% 12/15/27		03/23/2018	Transfer in Kind	03/27/2018	Wachovia Capital Markets	190,000	180,627	179,955	180,627							(672)	(672)	1,995	1,942
833034-AL-5	SNAP ON INC 4.100% 03/01/48		02/20/2018	Salomon Brothers	02/26/2018	Salomon Brothers	200,000	199,450	200,432	199,450							982	982	46	
83402J-AA-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A1 144A 3.706% 06/25/33		02/02/2018	Bank of America Securities	07/12/2018	DEPOSITORY TRUST COMP	104,551	106,340	105,466	106,340							(874)	(874)	1,509	96
83402J-AA-6	SOCIAL PROFESSIONAL LOAN PROGR SERIES 2016-B CLASS A1 144A 3.706% 06/25/33		02/02/2018	Bank of America Securities	06/25/2018	Paydown	41,829	42,545	41,829	42,545							(716)	(716)	307	39
83405X-AA-2	SOFI CONSUMER LOAN PROGRA SERIES 2018-3 CLASS A1 144A 3.200% 08/25/27		07/31/2018	Salomon Brothers	12/25/2018	Paydown	551,490	551,485	551,490	551,485							5	5	4,310	
83401L-AA-2	SOFI PROFESSIONAL LOAN PROGRAM SERIES 2015-A CLASS A1 144A 3.706% 03/25/33		03/15/2018	Credit Suisse Securities USA	12/26/2018	Paydown	189,044	191,141	189,044	191,141							(2,097)	(2,097)	2,335	311
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS 4.250% 08/15/28		08/15/2018	Bank of America Securities	08/16/2018	Mitsubishi Sec, USA	395,000	394,013	396,106	394,012							2,094	2,094	140	
842400-GJ-6	SOUTHERN CAL EDISON SERIES B 3.650% 03/01/28		03/23/2018	Transfer in Kind	05/03/2018	Various	1,040,000	1,037,648	1,026,537	1,037,648							(11,111)	(11,111)	6,066	2,214
842400-GL-1	SOUTHERN CAL EDISON SERIES D 3.400% 06/01/23		05/30/2018	Barclays Capital Inc	08/16/2018	Credit Suisse Securities USA	370,000	369,615	369,549	369,616							(67)	(67)	2,656	
844741-BE-7	SOUTHWEST AIRLINES CO 3.450% 11/16/27		03/23/2018	Transfer in Kind	11/14/2018	Various	850,000	824,952	800,382	824,953							(24,571)	(24,571)	23,682	10,590
85205T-AK-6	SPIRIT AEROSYSTEMS INC 4.600% 06/15/28		05/22/2018	Bank of America Securities	08/03/2018	Various	565,000	564,130	571,100	564,130							6,970	6,970	3,986	
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SERIES A 4.100% 10/01/29		05/31/2018	Cantor Fitzgerald & Co	10/01/2018	Redemption 100.0000	16,461	16,502	16,461	16,502							(41)	(41)	337	118
854502-AC-5	STANLEY BLACK & DECKER I 3.400% 12/01/21		08/09/2018	Salomon Brothers	10/31/2018	Various	1,200,000	1,203,756	1,200,585	1,203,756							(3,171)	(3,171)	14,873	8,160
855244-AN-9	STARBUCKS CORP 3.100% 03/01/23		03/23/2018	Transfer in Kind	04/12/2018	Various	1,480,000	1,477,696	1,476,867	1,477,695							(828)	(828)	4,945	3,314
857477-AV-5	STATE STREET CORP 1.950% 05/19/21		01/25/2018	Pershing LLC	10/31/2018	Transfer in Kind	1,200,000	1,174,128	1,158,260	1,174,128							(15,868)	(15,868)	22,230	4,550
857477-AZ-6	STATE STREET CORP 2.653% 05/15/23		03/23/2018	Transfer in Kind	04/05/2018	Various	675,000	657,626	657,831	657,626							205	205	6,876	6,480
86212V-AE-4	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A2 144A 4.290% 10/20/48		10/12/2018	Credit Suisse Securities USA	12/20/2018	Paydown	27,514	27,504	27,514	27,504							10	10	141	
86212V-AG-9	STORE MASTER FUNDING LLC SERIES 2018-1A CLASS A4 144A 4.740% 10/20/48		10/12/2018	Credit Suisse Securities USA	12/20/2018	Paydown	2,692	2,691	2,692	2,692									15	
86787E-BB-2	SUNTRUST BANKS SERIES BKNT 4.050% 11/03/25		10/24/2018	Suntrust Robinson Humphrey	11/13/2018	Suntrust Robinson Humphrey	800,000	799,512	801,656	799,512							2,144	2,144	1,710	
86960B-AX-0	SVENSKA HANDELSBANKEN AB SERIES BKNT 3.900% 11/20/23	D	11/13/2018	Chase Sec	11/28/2018	Chase Sec	360,000	359,532	361,271	359,532							1,739	1,739	390	
87166F-AA-1	SYNCHRONY BANK 3.000% 06/15/22		02/07/2018	Deutsche Bank AG	04/03/2018	Goldman Sachs	350,000	345,293	338,790	345,293							(6,503)	(6,503)	3,208	1,575
87165B-AL-7	SYNCHRONY FINANCIAL 3.700% 08/04/26		08/15/2018	Credit Suisse Securities USA	10/16/2018	Various	1,725,000	1,577,633	1,538,636	1,577,634							(38,998)	(38,998)	12,973	2,305
87165B-AM-5	SYNCHRONY FINANCIAL 3.950% 12/01/27		03/23/2018	Transfer in Kind	04/06/2018	Barclays Capital Inc	145,000	136,428	136,951	136,428							523	523	2,052	1,830

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87165B-AG-8	SYNCHRONY FINANCIAL 4.500% 07/23/25		08/14/2018	Chase Sec	10/16/2018	Various	1,772,000	1,731,403	1,696,139	1,731,403							(35,264)	(35,264)	17,537	5,095
87164K-AD-6	SYNGENTA FINANCE NV SEIRES 144A 3.698% 04/24/20	D	04/17/2018	Mitsubishi Sec, USA	10/09/2018	Salomon Brothers	240,000	240,000	239,436	240,000							(564)	(564)	4,117	
87164K-AH-7	SYNGENTA FINANCE NV SERIES 144A 4.441% 04/24/23	D	05/22/2018	Various	11/02/2018	Various	500,000	497,658	492,000	497,658							(5,658)	(5,658)	10,917	1,110
871829-AJ-6	SYSCO CORP 5.375% 09/21/35		01/22/2018	Morgan Stanley CO Incorporated	03/21/2018	Corporate Action	150,000	175,866	173,775	175,866							(2,091)	(2,091)	4,076	2,755
871829-BG-1	SYSCO CORPORATION 3.550% 03/15/25		03/23/2018	Transfer in Kind	06/21/2018	Chase Sec	260,000	258,576	254,095	258,576							(4,481)	(4,481)	2,461	179
871829-BH-9	SYSCO CORPORATION 4.450% 03/15/48		04/05/2018	Credit Suisse Securities USA	05/07/2018	Credit Suisse Securities USA	150,000	149,457	143,882	149,458							(5,576)	(5,576)	927	371
874060-AR-7	TAKEDA PHARMACEUTICAL SERIES 144A 4.400% 11/26/23	D	11/19/2018	Chase Sec	12/04/2018	Salomon Brothers	200,000	199,920	201,700	199,920							1,780	1,780	244	
87407P-AP-5	TAL ADVANTAGE LLC SERIES 2014-2A CLASS A2 144A 3.330% 05/20/39		09/28/2018	Credit Suisse Securities USA	12/20/2018	Paydown	139,196	138,282	139,196	138,283							913	913	773	155
87938W-AW-3	TELEFONICA EMISIONES SAU 4.895% 03/06/48	D	02/27/2018	Goldman Sachs	06/22/2018	Goldman Sachs	2,585,000	2,585,000	2,362,147	2,585,000							(222,853)	(222,853)	38,664	
87973P-AE-4	TEMASEK FINANCIAL SERIES 144A 3.625% 08/01/28	D	07/25/2018	HSBC Securities Inc	10/02/2018	Bank of America Securities	265,000	263,876	263,715	263,877							(162)	(162)	1,681	
88032W-AG-1	TENCENT HOLDINGS LTD SERIES 144A 3.595% 01/19/28	D	01/11/2018	Bank of America Securities	01/22/2018	Morgan Stanley CO Incorporated	245,000	244,939	243,334	244,939							(1,605)	(1,605)	122	
G8765X-AA-6	TESCO PROPERTY FIN 3 PLC 5.744% 04/13/40	B	04/11/2018	Various	10/13/2018	Redemption 100.0000	1,179	1,474	1,179	1,474						(105)	(190)	(295)	611	
88161D-AA-9	TESLA AUTO LEASE TRUST SERIES 2018-A CLASS A 144A 2.320% 12/20/19		02/01/2018	Citibank N.A.	05/16/2018	Bank of America Securities	2,095,298	2,095,252	2,087,534	2,095,252							(7,718)	(7,718)	12,341	
88161D-AA-9	TESLA AUTO LEASE TRUST SERIES 2018-A CLASS A 144A 2.320% 12/20/19		02/01/2018	Citibank N.A.	04/20/2018	Paydown	264,702	264,696	264,702	264,696							6	6	633	
88161D-AB-7	TESLA AUTO LEASE TRUST SERIES 2018-A CLASS B 144A 2.750% 02/20/20		02/01/2018	Various	11/05/2018	Various	285,000	284,977	283,330	284,977							(1,647)	(1,647)	5,863	
88166H-AD-9	TEVA PHARMACEUTICAL FINANCE IV 2.250% 03/18/20		03/16/2018	Credit Suisse Securities USA	10/12/2018	BNP Paribas Securities Bond	175,000	166,906	169,736	166,906							2,830	2,830	2,275	22
88167A-AC-5	TEVA PHARMACEUTICALS NE 2.200% 07/21/21	D	01/09/2018	Various	10/12/2018	Morgan Stanley CO Incorporated	175,000	161,383	165,848	161,384							4,464	4,464	4,759	1,818
88315L-AA-6	TEXTAINER MARINE CONTAINERS SERIES 2018-1 CLASS A 4.110% 07/20/43		08/01/2018	Wells Fargo Securities	09/06/2018	Bank of America Securities	1,491,000	1,473,376	1,488,670	1,473,376							15,294	15,294	5,788	
88315L-AA-6	TEXTAINER MARINE CONTAINERS SERIES 2018-1 CLASS A 4.110% 07/20/43		08/01/2018	Wells Fargo Securities	12/20/2018	Paydown	121,500	120,064	121,500	120,064							1,436	1,436	965	
88327H-AA-1	THARALDSON HOTEL PORTFOLIO TRU SERIES 2018-THL CLASS A 144A 3.150% 11/11/34		01/22/2018	JPMorgan Securities Inc	12/11/2018	Paydown	13,442	13,433	13,442	13,434							8	8	134	
886312-AD-9	TIAA BANK MORTGAGE LOAN TRUST SERIES 2018-2 CLASS A4 144A 3.500% 07/25/48		06/21/2018	Bank of America Securities	10/17/2018	Suntrust	592,360	586,622	582,929	586,622							(3,693)	(3,693)	7,296	1,440
886312-AD-9	TIAA BANK MORTGAGE LOAN TRUST SERIES 2018-2 CLASS A4 144A 3.500% 07/25/48		06/21/2018	Bank of America Securities	12/01/2018	Paydown	212,124	210,069	212,124	210,069							2,055	2,055	2,084	516
87272Q-AA-8	TLF NATIONAL TAX LIEN TRUST SERIES 2017-1A CLASS A 144A 3.090% 12/15/29		02/23/2018	Pershing LLC	12/15/2018	Paydown	1,091,380	1,091,342	1,091,380	1,091,342							38	38	9,355	
891145-7V-0	TORONTO DOMINION BANK SERIES 144A 2.250% 03/15/21	A	04/18/2018	Bony/Toronto Dominion Sec	10/31/2018	Transfer in Kind	650,000	635,720	634,595	635,720							(1,125)	(1,125)	9,181	1,422
89114Q-BY-3	TORONTO DOMINION BANK SERIES MTN 3.000% 06/11/20	A	06/05/2018	Bony/Toronto Dominion Sec	08/14/2018	Various	1,630,000	1,628,680	1,629,457	1,628,680							777	777	7,948	
89152U-AD-4	TOTAL CAPITAL SA 4.450% 06/24/20	D	03/23/2018	Goldman Sachs	09/10/2018	SG Americas Securities LLC	830,000	861,096	851,837	861,095							(9,258)	(9,258)	26,470	7,774
89176E-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2018-1 CLASS A1 3.000% 01/25/58		02/06/2018	Salomon Brothers	10/31/2018	Transfer in Kind	1,095,016	1,094,311	1,072,500	1,094,311							(21,811)	(21,811)	24,638	2,464
89176E-AA-8	TOWD POINT MORTGAGE TRUST SERIES 2018-1 CLASS A1 3.000% 01/25/58		02/06/2018	Salomon Brothers	10/01/2018	Paydown	139,984	139,893	139,984	139,894							90	90	1,506	315
89175V-AA-1	TOWD POINT MORTGAGE TRUST SERIES 2018-2 CLASS A1 144A 3.250% 03/25/58		05/29/2018	Chase Sec	10/31/2018	Transfer in Kind	1,203,312	1,199,401	1,184,651	1,199,401							(14,750)	(14,750)	19,554	3,259

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
89175V-AA-1	TOWD POINT MORTGAGE TRUST SERIES 2018-2 CLASS A1 144A 3.250% 03/25/58		05/29/2018	Chase Sec	10/01/2018	Paydown	71,688	71,455	71,688	71,455							233	233	619	194
89238T-AD-5	TOYOTA AUTO RECEIVABLES OWN SERIES 2018-B CLASS A3 2.960% 09/15/22		05/09/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,000,000	999,985	995,736	999,985							(4,249)	(4,249)	13,567	
89238T-AE-3	TOYOTA AUTO RECEIVABLES OWN SERIES 2018-B CLASS A4 3.110% 11/15/23		05/09/2018	Bank of America Securities	08/01/2018	BNP Paribas Securities Corp	2,000,000	1,999,430	1,997,031	1,999,430							(2,399)	(2,399)	13,304	
89237K-AD-5	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-A CLASS A3 1.250% 03/16/20		03/14/2018	Goldman Sachs	04/17/2018	JPMorgan Securities Inc	293,868	292,135	291,940	292,135							(195)	(195)	347	10
89237K-AD-5	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-A CLASS A3 1.250% 03/16/20		03/14/2018	Goldman Sachs	04/15/2018	Paydown	31,181	30,997	31,181	30,997							184	184	32	1
89237W-AD-9	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-C CLASS A3 1.140% 08/17/20		03/14/2018	Various	07/23/2018	Various	938,440	930,358	930,403	930,358							45	45	2,955	338
89237W-AD-9	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-C CLASS A3 1.140% 08/17/20		03/14/2018	Various	07/15/2018	Paydown	249,379	247,316	249,379	247,315							2,064	2,064	671	143
89231L-AD-9	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-D CLASS A3 1.230% 10/15/20		03/02/2018	Barclays Capital Inc	07/23/2018	Bank of America Securities	1,081,208	1,069,678	1,072,424	1,069,679							2,745	2,745	5,911	776
89231L-AD-9	TOYOTA AUTO RECEIVABLES OWNER SERIES 2016-D CLASS A3 1.230% 10/15/20		03/02/2018	Barclays Capital Inc	07/15/2018	Paydown	43,792	43,325	43,792	43,325							467	467	224	31
892331-AB-5	TOYOTA MOTOR CORP 3.183% 07/20/21	D	07/10/2018	Chase Sec	09/25/2018	Various	1,400,000	1,400,000	1,401,131	1,400,000							1,131	1,131	7,791	
89236T-EU-5	TOYOTA MOTOR CREDIT CORP SERIES MTN 2.950% 04/13/21		04/10/2018	Chase Sec	09/19/2018	Pershing LLC	1,050,000	1,049,580	1,044,089	1,049,581							(5,492)	(5,492)	13,595	
89352H-AW-9	TRANS-CANADA PIPELINES SERIES 10YR 4.250% 05/15/28	A	05/03/2018	Chase Sec	08/02/2018	Various	1,125,000	1,120,624	1,125,484	1,120,624							4,860	4,860	7,979	
893574-AJ-2	TRANSCONT GAS PIPE LINE SERIES 144A 4.000% 03/15/28		03/23/2018	Transfer in Kind	07/18/2018	Various	565,000	549,314	552,282	549,315							2,967	2,967	6,043	691
896239-AB-6	TRIMBLE INCORPORATED 4.150% 06/15/23		06/07/2018	Bank of America Securities	12/06/2018	Bank of America Securities	245,000	244,912	244,684	244,912							(228)	(228)	3,356	
89641U-AD-3	TRINITY ACQUISITION PLC 3.500% 09/15/21	D	05/31/2018	Morgan Stanley CO Incorporated	06/27/2018	Wells Fargo Securities	200,000	199,968	198,540	199,968							(1,428)	(1,428)	2,022	1,536
89657A-AA-4	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A1 144A 3.820% 06/17/48		06/13/2018	Bank of America Securities	11/14/2018	Credit Suisse Securities USA	1,285,667	1,285,193	1,278,991	1,285,193							(6,202)	(6,202)	19,105	
89657A-AA-4	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A1 144A 3.820% 06/17/48		06/13/2018	Bank of America Securities	12/17/2018	Paydown	452,387	452,221	452,387	452,220							167	167	4,763	
89657A-AB-2	TRINITY RAIL LEASING L P SERIES 2018-1A CLASS A2 144A 4.620% 06/17/48		06/13/2018	Bank of America Securities	10/18/2018	BNP Paribas Securities Bond	230,000	229,851	231,150	229,850							1,300	1,300	3,601	
89679H-AN-5	TRITON CONTAINER FINANCE LLC SERIES 2018-2A CLASS A 144A 4.190% 06/22/43		06/13/2018	RBC Capital Markets	10/18/2018	BNP Paribas Securities Corp	299,667	299,560	296,108	299,560							(3,452)	(3,452)	3,209	
89679H-AN-5	TRITON CONTAINER FINANCE LLC SERIES 2018-2A CLASS A 144A 4.190% 06/22/43		06/13/2018	RBC Capital Markets	12/20/2018	Paydown	478,833	478,663	478,833	478,662							171	171	6,862	
89837L-AA-3	TRUSTEES OF PRINCETON UNIV 4.950% 03/01/19		03/26/2018	Pershing LLC	10/31/2018	Transfer in Kind	534,000	546,367	537,335	546,367							(9,032)	(9,032)	17,622	1,982
902494-BG-7	TYSON FOODS INC 3.900% 09/28/23		09/25/2018	Morgan Stanley CO Incorporated	10/30/2018	Credit Suisse Securities USA	355,000	354,507	355,366	354,507							859	859	1,269	
902674-XN-5	UBS AG LONDON SERIES 144A 4.500% 06/26/48	D	06/20/2018	UBS Securities LLC	08/08/2018	UBS Securities LLC	425,000	423,198	444,071	423,198							20,873	20,873	1,938	
90349D-AD-4	UBS BARCLAYS COMMERCIAL MTGE SERIES 2012-C3 CLASS A4 3.091% 08/10/49		04/04/2018	Salomon Brothers	10/11/2018	BMO Capital Markets Corp Bonds	1,500,000	1,494,199	1,478,672	1,494,199							(15,527)	(15,527)	24,986	644
90353K-AU-3	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018-C13 CLASS A1 3.366% 10/15/51		09/21/2018	UBS Warburg LLC CMO 652	12/01/2018	Paydown	99,176	99,176	99,176	99,176									427	93
90352J-AA-1	UBS GROUP FUNDING SWITZE SERIES 144A 3.491% 05/23/23	D	06/13/2018	DEPOSITORY TRUST COMP	09/26/2018	GRIFFIN GROUP (THE)	1,250,000	1,221,438	1,224,063	1,221,438							2,625	2,625	15,152	2,667
90265E-AH-3	UDR INC 3.700% 10/01/20		03/26/2018	Pershing LLC	10/31/2018	Transfer in Kind	250,000	253,370	250,371	253,370							(2,999)	(2,999)	10,021	4,548
904678-AA-7	UNICREDIT SPA SERIES 144A 3.750% 04/12/22	D	03/23/2018	Transfer in Kind	05/18/2018	Credit USA	200,000	198,373	197,202	198,373							(1,171)	(1,171)	4,583	3,417
906548-CN-0	UNION ELECTRIC CO 4.000% 04/01/48		04/03/2018	Mitsubishi Sec, USA	04/09/2018	Various	225,000	224,026	224,380	224,026							354	354	69	
907818-ET-1	UNION PACIFIC CORP 3.200% 06/08/21		06/05/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	640,000	639,603	637,742	639,603							(1,861)	(1,861)	8,135	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
907818-EU-8	UNION PACIFIC CORP 3.500% 06/08/23		06/05/2018	Bank of America Securities	09/26/2018	Credit Suisse Securities USA	1,125,000	1,123,976	1,120,345	1,123,976							(3,631)	(3,631)	11,976	
90932N-AA-1	UNITED AIR 2018 1 B PTT SERIES B 4.600% 09/01/27		05/09/2018	Credit Suisse Securities USA	10/11/2018	Barclays Capital Inc	75,000	75,000	74,477	75,001							(524)	(524)	1,361	
913017-DA-4	UNITED TECHNOLOGIES CORP 3.350% 08/16/21		08/13/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	480,000	479,414	477,708	479,414							(1,706)	(1,706)	3,350	
913017-DB-2	UNITED TECHNOLOGIES CORP 3.650% 08/16/23		08/13/2018	Various	11/28/2018	Various	2,005,000	2,004,955	1,983,409	2,004,955							(21,546)	(21,546)	19,524	
913017-CX-5	UNITED TECHNOLOGIES CORP 4.625% 11/16/48		08/14/2018	Salomon Brothers	09/07/2018	Salomon Brothers	150,000	152,283	151,079	152,284							(1,205)	(1,205)	482	
91324P-DH-2	UNITEDHEALTH GROUP INC 3.150% 06/15/21		06/14/2018	Bank of America Securities	10/04/2018	BNP Paribas Securities Bond	1,210,000	1,209,347	1,204,446	1,209,347							(4,901)	(4,901)	11,646	
91324P-DJ-8	UNITEDHEALTH GROUP INC 3.500% 06/15/23		06/14/2018	Bank of America Securities	09/05/2018	US Bancorp Investments Inc	1,445,000	1,444,278	1,453,482	1,444,277							9,205	9,205	10,958	
91324P-BK-7	UNITEDHEALTH GROUP INC 6.875% 02/15/38		01/25/2018	Pershing LLC	05/10/2018	Bank of America Securities	160,000	230,414	214,482	230,415							(15,933)	(15,933)	8,185	5,011
91159H-HU-7	US BANCORP SERIES MTN 3.950% 11/17/25		11/13/2018	US Bancorp Investments Inc	11/28/2018	RBC Capital Markets	850,000	849,227	855,253	849,226							6,027	6,027	1,306	
90331H-NU-3	US BANK SERIES BKNT 3.055% 07/24/20		07/19/2018	US Bancorp Investments Inc	10/04/2018	Various	2,110,000	2,108,987	2,106,104	2,108,987							(2,883)	(2,883)	13,206	
90331H-NS-8	US BANK SERIES BKNT 3.104% 05/21/21		05/22/2018	US Bancorp Investments Inc	10/10/2018	Bony/Toronto Dominion Sec	250,000	250,000	248,973	250,001							(1,028)	(1,028)	2,975	
920253-AF-8	VALMONT INDUSTRIES INC 5.000% 10/01/44		06/08/2018	JP Morgan Securities PLC	07/10/2018	Wachovia Securities, LLC	1,475,000	1,379,273	1,398,359	1,379,272							19,087	19,087	20,281	15,979
92277G-AM-9	VENTAS REALTY LP 4.000% 03/01/28		03/23/2018	Transfer in Kind	09/07/2018	Various	750,000	735,671	733,697	735,671							(1,974)	(1,974)	9,540	2,750
92343V-EQ-3	VERIZON COMMUNICATIONS INC SERIES 144A 4.329% 09/21/28		09/12/2018	MARKETAXESS CORP	10/22/2018	Tax Free Exchange	575,000	580,652	580,652	580,652									8,366	5,739
92343V-CK-8	VERIZON COMMUNICATIONS INC SERIES WI 4.862% 08/21/46		01/25/2018	Various	10/02/2018	Various	1,050,000	1,082,136	1,037,930	1,082,137							(44,207)	(44,207)	46,939	20,826
92343V-DS-0	VERIZON COMMUNICATIONS INC SERIES WI 5.012% 04/15/49		01/26/2018	Morgan Stanley CO Incorporated	09/06/2018	National Financial Services Co	50,000	53,136	51,266	53,136							(1,870)	(1,870)	2,262	731
92349F-AA-1	VERIZON OWNER TRUST SERIES 2018-1A CLASS A1A 144A 2.820% 09/20/22		03/06/2018	Bank of America Securities	10/31/2018	Transfer in Kind	1,510,000	1,509,831	1,498,180	1,509,832							(11,652)	(11,652)	27,087	
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2018-1A CLASS A 144A 4.730% 04/30/48		06/04/2018	Credit Suisse Securities USA	10/17/2018	Credit Suisse Securities USA	365,000	364,882	360,038	364,882							(4,844)	(4,844)	6,138	
92854V-AA-3	VIVINT SOLAR FINANCING LLC SERIES 2018-1A CLASS A 144A 4.730% 04/30/48		06/04/2018	Credit Suisse Securities USA	10/30/2018	Paydown	34,411	34,400	34,411	34,400							11	11	637	
92857W-BH-2	VODAFONE GROUP PLC 3.750% 01/16/24	D	05/23/2018	Bank of America Securities	10/31/2018	Transfer in Kind	710,000	703,986	693,935	703,986							(10,051)	(10,051)	11,168	
92857W-BK-5	VODAFONE GROUP PLC 4.375% 05/30/28	D	05/23/2018	Bank of America Securities	10/04/2018	BNP Paribas Securities Corp	725,000	715,582	706,585	715,582							(8,997)	(8,997)	11,366	
92868L-AD-3	VOLKSWAGEN AUTO LOAN ENHANC SERIES 2018-1 CLASS A3 3.020% 11/21/22		06/27/2018	Chase Sec	10/31/2018	Transfer in Kind	1,105,000	1,104,841	1,099,544	1,104,841							(5,297)	(5,297)	10,938	
928668-AU-6	VOLKSWAGEN GROUP AMERICA SERIES 144A 4.750% 11/13/28		11/07/2018	Salomon Brothers	11/28/2018	Barclays Capital Inc	4,065,000	4,019,472	3,888,633	4,019,472							(130,839)	(130,839)	9,118	
929043-AG-2	VORNADO REALTY LP 5.000% 01/15/22		03/13/2018	Morgan Stanley CO Incorporated	10/31/2018	Transfer in Kind	330,000	347,137	339,687	347,137							(7,450)	(7,450)	13,108	2,750
929089-AD-2	VOYA FINANCIAL INC 3.125% 07/15/24		03/23/2018	Transfer in Kind	06/08/2018	Various	420,000	403,053	397,118	403,053							(5,935)	(5,935)	4,973	2,589
918286-AA-3	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS A 144A 3.560% 02/20/36		08/07/2018	Wells Fargo Securities	12/20/2018	Paydown	503,651	503,627	503,651	503,627							24	24	3,156	
918286-AC-9	VSE VOI MORTGAGE LLC SERIES 2018-A CLASS C 144A 4.020% 02/20/36		08/07/2018	Wells Fargo Securities	12/20/2018	Paydown	86,663	86,652	86,663	86,652							11	11	613	
960386-AN-0	WABTEC 4.150% 03/15/24		09/12/2018	Bank Of America INTL NY US	10/16/2018	Bank of America Securities	615,000	613,801	606,396	613,801							(7,405)	(7,405)	2,410	
931142-EJ-8	WALMART INC 3.125% 06/23/21		06/20/2018	Salomon Brothers	07/05/2018	Various	1,670,000	1,669,917	1,679,406	1,669,916							9,490	9,490	1,740	
931142-EK-5	WALMART INC 3.400% 06/26/23		06/20/2018	Salomon Brothers	09/05/2018	Various	1,460,000	1,459,606	1,472,546	1,459,606							12,940	12,940	7,476	
931142-EC-3	WALMART INC 4.050% 06/29/48		06/20/2018	Barclays Capital Inc	09/28/2018	Credit Suisse Securities USA	300,000	296,097	300,087	296,097							3,990	3,990	3,206	
92939U-AA-4	WEC ENERGY GROUP INC 3.375% 06/15/21		06/04/2018	Chase Sec	10/31/2018	Transfer in Kind	540,000	539,779	538,500	539,779							(1,279)	(1,279)	7,290	
94974B-FP-0	WELLS FARGO & CO 5.375% 11/02/43		11/16/2018	Various	12/04/2018	Various	1,190,000	1,250,530	1,231,724	1,250,530							(18,806)	(18,806)	11,278	4,194

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
949746-RF-0	WELLS FARGO & CO 5.606% 01/15/44		01/16/2018	Wells Fargo Securities	10/09/2018	Morgan Stanley CO Incorporated	80,000	97,660	86,446	97,660							(11,214)	(11,214)	3,314	37
95001N-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS AS 4.405% 06/15/51		06/28/2018	Wachovia Capital Markets	10/22/2018	JPMorgan Securities Inc	350,000	360,480	354,413	360,481							(6,068)	(6,068)	4,509	685
95001N-BC-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018-C45 CLASS B 4.556% 06/15/51		06/28/2018	Wachovia Capital Markets	10/22/2018	DEUTSCHE BANK SECURITI	100,000	102,996	100,904	102,995							(2,091)	(2,091)	1,335	202
950400-AD-6	WELLTOWER INC 4.250% 04/15/28		08/09/2018	Various	10/04/2018	Wachovia Capital Markets	1,675,000	1,664,001	1,630,568	1,664,001							(33,433)	(33,433)	24,002	15,173
958254-AB-0	WESTERN GAS PARTNERS 4.000% 07/01/22		04/04/2018	Millennium Advisors Llc	09/14/2018	Barclays Capital Inc	175,000	174,876	174,123	174,876							(753)	(753)	4,997	1,847
958254-AH-7	WESTERN GAS PARTNERS 4.500% 03/01/28		02/21/2018	Mizuho Securities USA/Fixed I	10/09/2018	Millennium Advisors Llc	80,000	79,548	75,986	79,548							(3,562)	(3,562)	2,190	
958254-AJ-3	WESTERN GAS PARTNERS 5.300% 03/01/48		05/22/2018	Various	07/10/2018	Various	1,600,000	1,549,579	1,505,348	1,549,579							(44,231)	(44,231)	29,724	18,108
959802-AX-7	WESTERN UNION CO THE 4.250% 06/09/23		06/06/2018	Bank of America Securities	10/03/2018	Morgan Stanley CO Incorporated	590,000	589,528	586,517	589,528							(3,011)	(3,011)	7,553	
96033W-AA-6	WESTGATE RESORTS SERIES 2018-1A CLASS A 144A 3.380% 12/20/31		04/19/2018	Amherst Sec Group Inc	12/01/2018	Paydown	153,119	152,850	153,119	152,850							269	269	1,721	
961214-DS-9	WESTPAC BANKING CORP 2.750% 01/11/23	D	03/23/2018	Transfer in Kind	07/16/2018	Various	445,000	432,559	428,418	432,559							(4,141)	(4,141)	6,701	3,569
961214-DZ-3	WESTPAC BANKING CORP 3.650% 05/15/23	D	05/08/2018	Chase Sec	06/20/2018	Goldman Sachs	1,095,000	1,094,704	1,093,073	1,094,705							(1,632)	(1,632)	4,108	
961214-DW-0	WESTPAC BANKING CORP SERIES 10YR 3.400% 01/25/28	D	03/23/2018	Transfer in Kind	04/05/2018	Various	745,000	719,227	721,701	719,227							2,474	2,474	5,012	4,292
92939K-AB-4	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2014-C24 CLASS A2 2.863% 11/15/47		07/06/2018	Various	12/01/2018	Paydown	108,916	108,450	108,916	108,450							466	466	974	152
92890X-AA-5	WFCG COMMERCIAL MORTGAGE TRUST SERIES 2015-BXRP CLASS A 144A 3.577% 11/15/29		03/23/2018	Transfer in Kind	10/15/2018	Paydown	359,097	358,974	359,097	358,975							122	122	3,250	318
97064E-AA-6	WILLIS ENGINE SECURITIZATION SERIES 2018-A CLASS A 144A 4.750% 09/15/43		08/16/2018	Bank of America Securities	12/17/2018	Paydown	126,399	126,393	126,399	126,393							6	6	1,395	
97063P-AB-0	WILLIS GROUP HOLDING PLC 5.750% 03/15/21	D	04/03/2018	Baird, Robert, W & Co	07/09/2018	Various	150,000	159,959	157,554	159,958							(2,404)	(2,404)	2,779	479
970648-AG-6	WILLIS NORTH AMERICA INC 4.500% 09/15/28		09/05/2018	Bank of America Securities	11/14/2018	Various	11,320,000	11,316,264	11,175,541	11,316,265							(140,724)	(140,724)	43,979	
981464-DG-2	WORLD FINANCIAL NETWORK CREDIT SERIES 2012-C CLASS A 2.230% 08/15/22		03/23/2018	Transfer in Kind	10/15/2018	Paydown	1,345,000	1,343,573	1,345,000	1,343,573							1,427	1,427	18,169	916
98162Q-AC-4	WORLD OMNI AUTO RECEIVABLES SERIES 2018-B CLASS A3 2.870% 07/17/23		04/04/2018	Barclays Capital Inc	10/31/2018	Transfer in Kind	1,375,000	1,374,867	1,364,020	1,374,868							(10,848)	(10,848)	21,924	
98163E-AD-8	WORLD OMNI AUTO RECEIVABLES SERIES 2018-C CLASS A3 3.130% 11/15/23		07/24/2018	Mitsubishi Sec, USA	10/09/2018	Barclays Capital Inc	2,670,000	2,669,751	2,654,981	2,669,750							(14,769)	(14,769)	16,250	
98161V-AC-4	WORLD OMNI AUTO RECEIVABLES TR SERIES 2018-A CLASS A3 2.500% 04/17/23		01/30/2018	Bank of America Securities	10/09/2018	INTL FCSTONE FINANCIAL INC./BD	2,385,000	2,384,398	2,350,995	2,384,398							(33,403)	(33,403)	40,413	
92936M-AE-7	WPP FINANCE 2010 5.625% 11/15/43	D	02/26/2018	Stifel, Nicolaus & Co, Inc	11/15/2018	Stifel, Nicolaus & Co, Inc	85,000	95,234	84,525	95,234							(10,709)	(10,709)	4,834	1,368
98389B-AV-2	XCEL ENERGY INC 4.000% 06/15/28		06/20/2018	JP Morgan Securities PLC	10/18/2018	DEUTSCHE BANK SECURITI	735,000	729,936	730,730	729,936							794	794	9,555	
98389B-AH-3	XCEL ENERGY INC 6.500% 07/01/36		01/05/2018	Wells Fargo Securities	10/09/2018	Millennium Advisors Llc	180,000	246,703	222,170	246,702							(24,532)	(24,532)	9,100	260
984121-CQ-4	XEROX CORPORATION 3.625% 03/15/23		03/23/2018	Transfer in Kind	10/31/2018	Credit Suisse Securities USA	605,000	589,667	553,938	589,667							(35,729)	(35,729)	13,829	670
98372P-AM-0	XL GROUP LTD 5.750% 10/01/21	D	08/24/2018	Various	12/21/2018	Call 106.9300	1,135,000	1,224,040	1,213,656	1,224,040							(89,040)	(89,040)	132,402	14,547
98372P-AG-3	XL GROUP LTD 6.375% 11/15/24	C	01/25/2018	Morgan Stanley CO Incorporated	05/01/2018	Morgan Stanley CO Incorporated	275,000	319,338	309,262	319,338							(10,076)	(10,076)	8,181	3,604
98420E-AC-9	XLIT LTD 4.450% 03/31/25	D	08/03/2018	Various	10/16/2018	Various	320,000	319,781	315,129	319,782							(4,653)	(4,653)	9,867	4,336
98417E-AR-1	XSTRATA FINANCE CANADA SERIES 144A 5.550% 10/25/42	A	06/20/2018	Various	10/11/2018	Citibank N.A.	112,000	112,453	109,342	112,452							(3,110)	(3,110)	2,935	931
984851-AF-2	YARA INTL SA SERIES 144A 4.750% 06/01/28	D	05/24/2018	Various	12/03/2018	Various	6,195,000	6,179,389	6,113,541	6,179,388							(65,847)	(65,847)	132,116	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,070,041,006	1,067,743,236	1,062,433,804	1,067,743,273						(105)	(5,403,716)	(5,403,821)	14,544,457	2,563,876
020002-BB-6	ALLSTATE CORPORATION 5.750% 08/15/53		06/07/2018	Various	10/15/2018	MARKETAXESS CORP	150,000	155,719	152,910	155,719							(2,809)	(2,809)	5,798	2,630
026874-DM-6	AMERICAN INTERNATIONAL GROUP SERIES A-9 HYB 5.750% 04/01/48		08/01/2018	Various	12/03/2018	Various	4,295,000	4,294,063	3,999,222	4,294,063							(294,841)	(294,841)	153,161	1,490
03350F-AA-4	ANDEAVOR LOGISTICS LP SERIES A 6.875% Perpet.		05/24/2018	UBS Securities LLC	10/10/2018	Morgan Stanley CO Incorporated	225,000	225,844	224,156	225,844							(1,688)	(1,688)	10,184	4,469
064159-KJ-4	BANK OF NOVA SCOTIA 4.650% Perpet.	A	02/22/2018	Various	10/12/2018	HSBC Securities Inc	150,000	145,848	140,063	145,849							(5,786)	(5,786)	7,053	2,571
29379V-BR-3	ENTERPRISE PRODUCTS 5.375% 02/15/78		02/01/2018	JP Morgan Securities PLC	10/11/2018	Goldman Sachs	145,000	145,000	133,647	145,001							(11,354)	(11,354)	5,196	
3128NH-K3-6	FHLMC POOL 1J1214 HYB 4.086% 09/01/35		03/23/2018	Transfer in Kind	12/01/2018	Paydown	44,095	45,291	44,095	45,291							(1,196)	(1,196)	466	92
743315-AU-7	PROGRESSIVE CORP SERIES B HYB 5.375% Perpet.		07/24/2018	Goldman Sachs	10/15/2018	Millennium Advisors Llc	150,000	150,000	149,100	150,000							(900)	(900)	4,770	2,956
744320-BF-8	PRUDENTIAL FINANCIAL INC 5.700% 09/15/48		09/13/2018	Salomon Brothers	10/10/2018	MARKETAXESS CORP	330,000	330,000	320,892	330,000							(9,108)	(9,108)	1,254	
929089-AE-0	VOYA FINANCIAL INC SERIES 144A 4.700% 01/23/48		01/18/2018	Morgan Stanley CO Incorporated	10/19/2018	Stifel, Nicolaus & Co, Inc	135,000	135,000	117,450	135,000							(17,550)	(17,550)	4,759	
929089-AE-0	VOYA FINANCIAL INC SERIES 144A 4.700% 01/23/48		01/18/2018	Morgan Stanley CO Incorporated	12/19/2018	Tax Free Exchange	4,375,000	4,375,000	4,375,000	4,375,000									186,205	
4899999. Subtotal - Bonds - Hybrid Securities							9,999,095	10,001,765	9,656,535	10,001,767							(345,232)	(345,232)	378,846	14,208
963CHC-II-7	PETROLEO GLOBAL TRADING TERM LOAN 4.651% 02/19/20		01/25/2018	JPMorgan Securities Inc	02/22/2018	Redemption 100.0000	1,000,000	966,500	1,000,000	966,500							33,500	33,500	15,188	
8299999. Subtotal - Bonds - Bank Loans							1,000,000	966,500	1,000,000	966,500							33,500	33,500	15,188	
8399998. Total - Bonds							10,882,152,191	10,690,848,286	10,635,243,015	10,693,560,218						(105)	(58,411,450)	(58,411,555)	110,023,138	47,808,670
8999998. Total - Preferred Stocks																				
003654-10-0	ABIOMED INC		01/04/2018	Jefferies & Company Inc	11/19/2018	Jefferies & Company Inc	65.000	12,915	19,436	12,915							6,521	6,521		
00507V-10-9	ACTIVISION INC		08/13/2018	Various	11/12/2018	Various	17,280.000	1,130,815	1,222,669	1,130,815							91,854	91,854	5,715	
007903-10-7	ADANCED MICRO DEVICES		10/09/2018	Jefferies & Company Inc	12/19/2018	Jefferies & Company Inc	6,472.000	138,176	148,928	138,176							10,752	10,752		
G0084W-10-1	ADIENT PLC	D	01/05/2018	Various	08/08/2018	Various	569.000	46,282	25,807	46,282							(20,475)	(20,475)	1,332	
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		02/14/2018	Jefferies & Company Inc	05/11/2018	Jefferies & Company Inc	819.000	38,623	38,024	38,623							(599)	(599)		
011659-10-9	ALASKA AIR GROUP INC		10/18/2018	Various	12/13/2018	Various	5,211.000	369,332	367,376	369,332							(1,956)	(1,956)	5,095	
012653-10-1	ALBEMARLE CORP		01/02/2018	Jefferies & Company Inc	02/28/2018	Jefferies & Company Inc	247.000	32,427	25,827	32,427							(6,600)	(6,600)		
015351-10-9	ALEXION PHARMACEUTICALS INC		04/06/2018	Goldman Sachs	04/18/2018	Pulse Trading LLC	188.000	20,496	21,266	20,496							770	770		
01741R-10-2	ALLEGHENY TECHNOLOGIES		08/17/2018	Various	09/13/2018	Various	515.000	13,579	13,196	13,578							(382)	(382)		
01988P-10-8	ALLSCRIPTS MISYS HEALTHCARE		05/29/2018	Various	06/22/2018	Goldman Sachs	1,485.000	18,671	17,775	18,671							(896)	(896)		
02079K-10-7	ALPHABET INC		01/23/2018	Sanford C Bernstein & Co LLC	04/18/2018	UBS Securities LLC	60.000	69,953	64,337	69,953							(5,616)	(5,616)		
021369-10-3	ALTAIR ENGINEERING INC A		06/07/2018	Jefferies & Company Inc	10/19/2018	Jefferies & Company Inc	1,724.000	60,340	61,122	60,340							782	782		
023135-10-6	AMAZON COM INC		04/27/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	500.000	803,041	849,112	803,041							46,071	46,071		
023436-10-8	AMEDISYS INC		08/06/2018	Various	10/16/2018	Various	740.000	57,176	79,882	57,176							22,706	22,706		
029227-10-5	AMERICAN RENAL ASSOCIATES HO		08/22/2018	Various	10/17/2018	Various	10,440.000	182,675	204,363	182,675							21,688	21,688		
036752-10-3	ANTHEM INC		06/13/2018	Goldman Sachs	11/06/2018	Goldman Sachs	28.000	6,620	7,614	6,620							994	994	21	
03755L-10-4	APERGY CORP		08/08/2018	Jefferies & Company Inc	12/10/2018	Jefferies & Company Inc	1,463.000	62,731	44,716	62,731							(18,015)	(18,015)		
G6095L-10-9	APTIV PLC	D	04/06/2018	Various	10/10/2018	Citigroup Global Markets Inc	420.000	36,992	31,704	36,992							(5,288)	(5,288)	185	
040413-10-6	ARISTA NETWORKS INC		01/08/2018	Jefferies & Company Inc	02/27/2018	Jefferies & Company Inc	71.000	17,682	18,268	17,683							585	585		
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		05/08/2018	Various	10/01/2018	Various	456.000	28,195	31,723	28,195							3,528	3,528		
04351P-10-1	ASCENDIS PHARMA A S	D	03/29/2018	Jefferies & Company Inc	11/12/2018	Jefferies & Company Inc	1,307.000	80,388	80,642	80,388							254	254		
00191U-10-2	ASGN INC		08/14/2018	Jefferies & Company Inc	10/05/2018	Jefferies & Company Inc	1,157.000	104,276	88,968	104,277							(15,309)	(15,309)		
00191U-10-2	ASGN INC		04/02/2018	Tax Free Exchange	11/07/2018	Various	4,588.000	164,830	358,840	164,831							194,009	194,009		
G06242-10-4	ATLASSIAN CORP PLC	D	01/19/2018	Jefferies & Company Inc	09/19/2018	Jefferies & Company Inc	205.000	10,977	18,537	10,977							7,560	7,560		
052769-10-6	AUTODESK INC		05/08/2018	Bank of America Securities	06/27/2018	Morgan Stanley CO Incorporated	46.000	6,096	5,897	6,096							(199)	(199)		
054561-10-5	AXA EQUITABLE HOLDINGS INC		05/10/2018	Morgan Stanley CO Incorporated	11/14/2018	Various	17,283.000	345,660	355,139	345,660							9,479	9,479	75	
067806-10-9	BARNES GROUP INC		09/20/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	1,057.000	75,243	57,548	75,243							(17,695)	(17,695)	169	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
071734-10-7	BAUSCH HEALTH COMPANIES INC	A	01/23/2018	Sanford C Bernstein & Co LLC	03/01/2018	National Financial Services Co	280.000	6,258	4,260	6,258							(1,998)	(1,998)		
073685-10-9	BEACON ROOFING SUPPLY INC		07/23/2018	Various	08/31/2018	Various	2,625.000	116,877	100,081	116,878							(16,797)	(16,797)		
086516-10-1	BEST BUY CO INC		02/07/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	3,205.000	229,290	235,990	229,290							6,700	6,700	2,885	
08653C-10-6	BEST INC	D	06/11/2018	Jefferies & Company Inc	07/02/2018	Jefferies & Company Inc	8,772.000	106,446	101,718	106,446							(4,728)	(4,728)		
09239B-10-9	BLACKLINE INC		03/16/2018	Morgan Stanley CO Incorporated	11/07/2018	Various	3,040.000	121,362	133,632	121,362							12,270	12,270		
093712-10-7	BLOOM ENERGY CORP A		10/10/2018	Jefferies & Company Inc	11/06/2018	Jefferies & Company Inc	4,073.000	87,723	86,355	87,723							(1,368)	(1,368)		
09627Y-10-9	BLUEPRINT MEDICINES CORP		02/20/2018	Jefferies & Company Inc	06/25/2018	Jefferies & Company Inc	356.000	29,758	22,133	29,758							(7,625)	(7,625)		
10948C-10-7	BRIGHTVIEW HOLDINGS INC		07/24/2018	Jefferies & Company Inc	08/15/2018	Jefferies & Company Inc	6,445.000	142,468	116,288	142,468							(26,180)	(26,180)		
117043-10-9	BRUNSWICK CORP		09/19/2018	Jefferies & Company Inc	10/22/2018	Jefferies & Company Inc	2,302.000	153,600	137,279	153,601							(16,322)	(16,322)	188	
05605H-10-0	BWX TECHNOLOGIES INC		05/07/2018	Jefferies & Company Inc	08/29/2018	Jefferies & Company Inc	792.000	53,748	50,028	53,748							(3,720)	(3,720)	253	
13462K-10-9	CAMPING WORLD HOLDINGS INC-A		01/24/2018	Jefferies & Company Inc	03/22/2018	Jefferies & Company Inc	903.000	41,999	29,931	41,999							(12,068)	(12,068)	138	
135086-10-6	CANADA GOOSE HOLDINGS	A	04/19/2018	Various	12/20/2018	Various	2,801.000	98,167	142,350	98,168							44,182	44,182		
136375-10-2	CANADIAN NATL RAILWAY CO	A	01/23/2018	Sanford C Bernstein & Co LLC	03/29/2018	Various	210.000	16,830	15,131	16,830							(1,699)	(1,699)	63	
13645T-10-0	CANADIAN PACIFIC RAILWAY LTD	A	12/04/2018	Various	12/07/2018	Various	1,450.000	292,527	281,470	292,526							(11,056)	(11,056)	20	
141788-10-9	CARGURUS INC		09/12/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	2,501.000	129,082	88,334	129,082							(40,748)	(40,748)		
142339-10-0	CARLISLE COMPANIES INC		08/01/2018	Jefferies & Company Inc	10/09/2018	Jefferies & Company Inc	505.000	62,436	56,387	62,436							(6,049)	(6,049)	202	
143130-10-2	CARMAX INC		04/06/2018	Various	07/23/2018	Various	1,550.000	101,221	119,743	101,221							18,522	18,522		
146869-10-2	CARVANA CO		11/29/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	2,186.000	112,482	86,307	112,481							(26,174)	(26,174)		
147528-10-3	CASEYS GENERAL STORES INC		01/22/2018	Various	06/05/2018	Various	452.000	55,422	43,740	55,423							(11,683)	(11,683)	235	
148806-10-2	CATALENT INC		01/04/2018	Jefferies & Company Inc	05/02/2018	Jefferies & Company Inc	679.000	28,537	27,747	28,537							(790)	(790)		
15136A-10-2	CENTENNIAL RESOURCE DEVELO		05/09/2018	Jefferies & Company Inc	05/25/2018	Jefferies & Company Inc	2,951.000	60,397	52,197	60,397							(8,200)	(8,200)		
15201P-10-9	CENTERSTATE BANKS INC		06/22/2018	Jefferies & Company Inc	08/22/2018	Jefferies & Company Inc	2,749.000	85,624	83,958	85,624							(1,666)	(1,666)		
125269-10-0	CF INDUSTRIES HOLDINGS INC		10/11/2018	Jefferies & Company Inc	11/28/2018	Jefferies & Company Inc	2,567.000	126,641	117,814	126,641							(8,827)	(8,827)	887	
163851-10-8	CHEMOURS CO		01/24/2018	Various	04/18/2018	Pulse Trading LLC	1,807.000	96,540	94,705	96,540							(1,835)	(1,835)	307	
168905-10-7	CHILDRENS PLACE RETAIL STORES		03/26/2018	Various	10/24/2018	Various	2,310.000	296,206	291,869	296,206							(4,337)	(4,337)	2,700	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		05/08/2018	Various	10/17/2018	Various	1,257.000	412,380	514,063	412,380							101,683	101,683		
171340-10-2	CHURCH & DWIGHT CO INC		06/11/2018	Various	12/19/2018	Various	26,320.000	1,247,771	1,533,795	1,247,771							286,024	286,024	3,689	
17275R-10-2	CISCO SYSTEMS INC		04/06/2018	Various	07/31/2018	Various	10,810.000	473,655	455,950	473,655							(17,705)	(17,705)	7,016	
172967-42-4	CITIGROUP INC		01/23/2018	Sanford C Bernstein & Co LLC	02/27/2018	Sanford C Bernstein & Co LLC	600.000	47,256	45,888	47,256							(1,368)	(1,368)	192	
189464-10-0	CLOVIS ONCOLOGY INC		03/19/2018	Goldman Sachs	04/24/2018	Goldman Sachs	60.000	3,389	2,793	3,389							(596)	(596)		
12654A-10-1	CNX MIDSTREAM PARTNERS LP		01/04/2018	Tax Free Exchange	04/05/2018	Various	17,210.000	336,324	325,768	336,324							(10,556)	(10,556)	5,392	
194693-10-7	COLLIERS INTERNATIONAL GROUP	A	05/01/2018	Jefferies & Company Inc	12/13/2018	Jefferies & Company Inc	1,391.000	97,976	89,477	97,977							(8,500)	(8,500)	48	
197236-10-2	COLUMBIA BANKING SYSTEM INC		02/27/2018	Various	07/02/2018	Goldman Sachs	2,590.000	110,583	106,508	110,582							(4,074)	(4,074)	673	
20030N-10-1	COMCAST CORP		10/16/2018	Various	10/22/2018	Various	1,940.000	75,094	69,434	75,094							(5,660)	(5,660)	682	
21872L-10-4	COREPOINT LODGING INC		05/31/2018	Spin Off	08/14/2018	Various	5,082.000	89,211	119,833	89,211							30,622	30,622		
23283R-10-0	CYRUSONE INC		09/18/2018	Jefferies & Company Inc	10/30/2018	Jefferies & Company Inc	1,066.000	73,122	57,077	73,123							(16,046)	(16,046)	490	
12673A-10-8	CYS INVESTMENTS INC REIT		06/12/2018	Various	08/01/2018	Taxable Exchange	5,280.000	37,639	38,786	37,639							1,147	1,147	2,018	
23918K-10-8	DAVITA INC		06/28/2018	Various	11/05/2018	Various	17,240.000	1,204,551	1,175,164	1,204,551							(29,387)	(29,387)		
G2709G-10-7	DELPHI TECHNOLOGIES PLC	D	04/06/2018	Various	05/18/2018	ITG Inc	140.000	7,380	7,335	7,379							(44)	(44)	36	
25278X-10-9	DIAMONDBACK ENERGY INC		03/23/2018	Jefferies & Company Inc	09/05/2018	Jefferies & Company Inc	250.000	32,793	29,276	32,793							(3,517)	(3,517)	63	
254709-10-8	DISCOVER FINANCIAL SERVICES		08/13/2018	Various	10/10/2018	Various	4,020.000	313,047	308,460	313,047							(4,587)	(4,587)	4,100	
256163-10-6	DOCUSIGN INC		04/27/2018	Jefferies & Company Inc	06/19/2018	Jefferies & Company Inc	1,957.000	75,247	116,984	75,247							41,737	41,737		
25754A-20-1	DOMINOS PIZZA INC		07/23/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	458.000	120,483	116,717	120,483							(3,766)	(3,766)	480	
257651-10-9	DONALDSON CO INC		01/12/2018	Jefferies & Company Inc	03/06/2018	Jefferies & Company Inc	653.000	33,462	29,293	33,462							(4,169)	(4,169)	118	
258278-10-0	DORMAN PRODUCTS INC		01/29/2018	Various	12/17/2018	Various	5,240.000	369,285	390,140	369,285							20,855	20,855		
26078J-10-0	DOWDUPONT INC		04/06/2018	Various	06/20/2018	Merrill Lynch Pierce Fenner Sm	560.000	39,092	36,894	39,092							(2,198)	(2,198)	293	
26210C-10-4	DROPBOX INC CLASS A		03/26/2018	Jefferies & Company Inc	06/19/2018	Jefferies & Company Inc	3,271.000	97,378	121,782	97,378							24,404	24,404		
23334L-10-2	DST INC		03/19/2018	Various	04/19/2018	Jefferies & Company Inc	500.000	10,837	10,614	10,837							(223)	(223)	125	
23355L-10-6	DXC TECHNOLOGY CO		04/24/2018	Various	06/01/2018	Spin Off	0.000	107,263	107,263	107,263										
269796-10-8	EAGLE PHARMACEUTICALS INC/DE		08/27/2018	Various	10/30/2018	Goldman Sachs	331.000	25,691	15,394	25,691							(10,297)	(10,297)		
278642-10-3	EBAY INC		05/09/2018	Various	11/15/2018	Various	2,358.000	93,075	74,040	93,074							(19,034)	(19,034)		
278865-10-0	ECOLAB INC		06/19/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	2,280.000	332,589	318,235	332,588							(14,353)	(14,353)	836	
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/05/2018	Jefferies & Company Inc	04/17/2018	Jefferies & Company Inc	547.000	77,629	75,810	77,629							(1,819)	(1,819)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
28414H-10-3	ELANCO ANIMAL HEALTH INC		09/20/2018	Goldman Sachs	09/20/2018	J.P. Morgan Clearing Corp	320.000	7,680	10,310	7,680							2,630	2,630		
N14506-10-4	ELASTIC NV	D	10/05/2018	Jefferies & Company Inc	11/19/2018	Jefferies & Company Inc	257.000	17,517	17,662	17,517							145	145		
26856L-10-3	ELF BEAUTY INC		03/19/2018	Jefferies & Company Inc	04/20/2018	UBS Securities LLC	350.000	6,853	6,393	6,853							(460)	(460)		
29272W-10-9	ENERGIZER HOLDINGS INC		06/25/2018	Various	07/02/2018	Goldman Sachs	1,220.000	75,404	74,932	75,404							(472)	(472)		
29355X-10-7	ENPRO INDUSTRIES INC		03/19/2018	Various	07/02/2018	Goldman Sachs	1,000.000	76,784	69,200	76,784							(7,584)	(7,584)	240	
G3157S-10-6	ENSCO PLC ADR	C	10/10/2018	Jefferies & Company Inc	11/14/2018	Jefferies & Company Inc	16,293.000	144,661	96,578	144,661							(48,083)	(48,083)		
26884U-10-9	ENTERTAINMENT PROPERTIES TRUST REIT		06/13/2018	Jefferies & Company Inc	07/02/2018	Various	1,430.000	89,722	92,008	89,722							2,286	2,286	515	
26884L-10-9	EQT CORP		05/21/2018	Various	12/26/2018	Various	2,891.000	83,326	52,028	83,326							(31,298)	(31,298)	136	
26884L-10-9	EQT CORP		11/01/2018	Various	11/13/2018	Spin Off	0.000	171,791	171,791	171,791										
294429-10-5	EQUIFAX INC		04/06/2018	Various	06/26/2018	Goldman Sachs	170.000	20,739	21,180	20,738							442	442	90	
294600-10-1	EQUITRANS MIDSTREAM CORP		11/13/2018	Spin Off	11/26/2018	Direct Placement	1.000	24	16	24							(8)	(8)		
B38564-10-8	EURONAV NV	D	06/22/2018	Jefferies & Company Inc	07/17/2018	Various	7,731.000	76,425	66,634	76,425							(9,791)	(9,791)		
30063P-10-5	EXACT SCIENCES CORP		08/13/2018	Various	10/18/2018	Various	19,467.000	868,051	1,254,789	868,051							386,738	386,738		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		04/06/2018	Various	05/08/2018	Barclays Capital Inc /LE	330.000	25,435	22,495	25,436							(2,941)	(2,941)		
30231G-10-2	EXXON MOBIL CORP		11/05/2018	Various	11/15/2018	Various	27,890.000	2,350,055	2,185,210	2,350,054							(164,844)	(164,844)	48,601	
30255G-10-3	FCB FINANCIAL HOLDINGS INC		11/20/2018	Various	12/27/2018	UBS Securities LLC	2,030.000	105,378	66,503	105,379							(38,876)	(38,876)		
32008D-10-6	FIRST DATA CORP		05/04/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	10,770.000	200,296	226,320	200,296							26,024	26,024		
339750-10-1	FLOOR & DECOR HOLDINGS INC		04/03/2018	Jefferies & Company Inc	08/02/2018	Jefferies & Company Inc	2,135.000	109,735	93,393	109,736							(16,343)	(16,343)		
35671D-85-7	FREEPORT-MCMORAN COPPER & GOLD		04/23/2018	Various	09/04/2018	Various	4,959.000	96,479	79,880	96,478							(16,598)	(16,598)	147	
35905A-10-9	FRONTDOOR INC		10/01/2018	Spin Off	11/16/2018	Various	1,166.000	43,490	26,683	43,490							(16,807)	(16,807)		
B44170-10-6	GALAPAGOS NV	B	06/13/2018	Various	08/03/2018	Barclays Capital Inc	80.000	8,130	8,377	8,131						(127)	373	246		
36555P-10-7	GARDNER DENVER HOLDINGS INC		05/11/2018	Jefferies & Company Inc	06/21/2018	Jefferies & Company Inc	4,543.000	149,840	127,886	149,839							(21,953)	(21,953)		
G39108-10-8	GATES INDUSTRIAL CORP PLC	D	05/21/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	7,788.000	139,228	115,909	139,228							(23,319)	(23,319)		
369604-10-3	GENERAL ELECTRIC CO		04/06/2018	Instinet, LLC	06/29/2018	Goldman Sachs	2,110.000	28,984	28,827	28,984							(157)	(157)	253	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN		01/09/2018	Jefferies & Company Inc	06/25/2018	Jefferies & Company Inc	369.000	17,568	15,685	17,568							(1,883)	(1,883)		
37940X-10-2	GLOBAL PAYMENTS INC		06/12/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	539.000	62,583	53,890	62,584							(8,694)	(8,694)	19	
384109-10-4	GRACO INC		09/14/2018	Jefferies & Company Inc	10/11/2018	Jefferies & Company Inc	2,082.000	98,609	82,948	98,609							(15,661)	(15,661)	268	
384313-50-8	GRAFTECH INTERNATIONAL LTD		07/24/2018	Jefferies & Company Inc	10/24/2018	Jefferies & Company Inc	9,376.000	162,035	154,384	162,035							(7,651)	(7,651)	1,056	
39304D-10-2	GREEN DOT CORP-CLASS A		01/05/2018	Jefferies & Company Inc	09/19/2018	Jefferies & Company Inc	852.000	53,282	68,695	53,281							15,414	15,414		
398905-10-9	GROUP 1 AUTOMOTIVE INC		08/24/2018	Various	10/29/2018	Sanford C Bernstein & Co LLC	1,240.000	92,225	72,412	92,225							(19,813)	(19,813)	468	
400110-10-2	GRUBHUB INC		04/17/2018	Jefferies & Company Inc	09/19/2018	Jefferies & Company Inc	399.000	41,286	48,794	41,286							7,508	7,508		
40171V-10-0	GUIDEWIRE SOFTWARE INC		08/24/2018	Jefferies & Company Inc	12/06/2018	Jefferies & Company Inc	1,434.000	126,313	124,983	126,314							(1,331)	(1,331)		
42226A-10-7	HEALTHEQUITY INC		04/03/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	1,788.000	110,351	127,972	110,351							17,621	17,621		
422806-10-9	HEICO CORP		06/28/2018	Stock Split	12/20/2018	Various	711.000												26	
43283X-10-5	HILTON GRAND VACATIONS INC		03/15/2018	Jefferies & Company Inc	06/20/2018	Jefferies & Company Inc	3,510.000	163,862	138,261	163,863							(25,602)	(25,602)		
443628-10-2	HUDBAY MINERALS INC	A	01/10/2018	Jefferies & Company Inc	02/28/2018	Jefferies & Company Inc	6,859.000	65,017	53,126	65,018							(11,892)	(11,892)		
45167R-10-4	IDEX CORP		07/25/2018	Jefferies & Company Inc	10/24/2018	Jefferies & Company Inc	241.000	35,792	31,153	35,792							(4,639)	(4,639)	104	
45168D-10-4	IDEXX LABORATORIES INC		03/05/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	253.000	47,644	50,205	47,645							2,560	2,560		
452308-10-9	ILLINOIS TOOL WORKS		01/29/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	2,560.000	454,716	353,420	454,716							(101,296)	(101,296)	3,994	
45780L-10-4	INOGEN INC		04/27/2018	Various	12/20/2018	Various	1,521.000	215,897	311,123	215,897							95,226	95,226		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		06/18/2018	Various	07/02/2018	Goldman Sachs	672.000	24,885	24,754	24,886							(132)	(132)		
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS		04/27/2018	Jefferies & Company Inc	10/31/2018	Jefferies & Company Inc	1,100.000	67,002	60,931	67,002							(6,071)	(6,071)		
460146-10-3	INTERNATIONAL PAPER COMPANY		05/08/2018	Various	08/09/2018	Various	1,658.000	101,689	88,340	101,689							(13,349)	(13,349)	1,500	
46071F-10-3	INTERSECT ENT INC		04/18/2018	Various	07/02/2018	Goldman Sachs	2,780.000	112,898	99,638	112,898							(13,260)	(13,260)		
466367-10-9	JACK IN THE BOX INC		06/26/2018	Various	07/02/2018	Goldman Sachs	1,750.000	151,016	148,360	151,017							(2,657)	(2,657)		
469814-10-7	JACOBS ENGINEERING GROUP INC		10/22/2018	Jefferies & Company Inc	11/20/2018	Jefferies & Company Inc	443.000	34,207	28,257	34,207							(5,950)	(5,950)		
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	04/12/2018	Jefferies & Company Inc	08/24/2018	Jefferies & Company Inc	508.000	79,350	85,656	79,350							6,306	6,306		
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	01/23/2018	Sanford C Bernstein & Co LLC	02/12/2018	Goldman Sachs	330.000	13,324	12,208	13,324							(1,116)	(1,116)		
46625H-10-0	JP MORGAN CHASE & CO		02/23/2018	Various	12/06/2018	Various	10,160.000	1,177,561	1,059,755	1,177,561							(117,806)	(117,806)	6,764	
48251W-10-4	KKR & CO LP		06/29/2018	Various	08/14/2018	Various	4,273.000	104,731	111,928	104,731							7,197	7,197	670	
499049-10-4	KNIGHT SWIFT TRANSPORTATION		02/12/2018	Jefferies & Company Inc	05/24/2018	Jefferies & Company Inc	2,287.000	106,470	92,206	106,469							(14,263)	(14,263)	137	
500255-10-4	KOHLS CORPORATION		10/23/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	1,339.000	105,397	83,831	105,398							(21,567)	(21,567)	545	
50420D-10-8	LA QUINTA HOLDINGS INC		05/10/2018	Various	05/31/2018	Corporate Action	2,758.000	27,148	23,167	27,148							(3,981)	(3,981)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
50420D-10-8	LA QUINTA HOLDINGS INC		05/10/2018	Various	05/31/2018	Spin Off	0.000	27,148	27,148	27,148										
50540R-40-9	LABORATORY CORP OF AMERICA		04/11/2018	Various	11/30/2018	Various	4,560.000	738,269	721,583	738,269							(16,686)	(16,686)		
52603B-10-7	LENDINGTREE INC		02/22/2018	Jefferies & Company Inc	06/12/2018	Jefferies & Company Inc	180.000	62,824	48,313	62,824							(14,511)	(14,511)		
53115L-10-4	LIBERTY OILFIELD SERVICES		01/24/2018	Jefferies & Company Inc	03/02/2018	Jefferies & Company Inc	5,405.000	117,155	96,510	117,155							(20,645)	(20,645)		
550021-10-9	LULULEMON ATHLETICA INC		03/28/2018	Jefferies & Company Inc	12/19/2018	Jefferies & Company Inc	885.000	72,202	104,146	72,202							31,944	31,944		
55024U-10-9	LUMENTUM HOLDINGS INC		09/05/2018	Jefferies & Company Inc	10/05/2018	Jefferies & Company Inc	1,510.000	103,664	85,824	103,664							(17,840)	(17,840)		
563571-40-5	MANITOWOC CO INC		02/16/2018	Goldman Sachs	02/16/2018	Various	625.000	24,259	24,969	24,259							710	710		
563571-40-5	MANITOWOC CO INC		02/16/2018	Tax Free Exchange	07/02/2018	Various	4,466.000	110,554	130,387	110,555							19,832	19,832		
57060D-10-8	MARKETAXESS HOLDINGS INC		03/02/2018	Jefferies & Company Inc	08/08/2018	Jefferies & Company Inc	313.000	64,413	59,736	64,413							(4,677)	(4,677)	225	
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	D	03/09/2018	Jefferies & Company Inc	05/03/2018	Jefferies & Company Inc	6,062.000	144,831	124,635	144,831							(20,196)	(20,196)	364	
57665R-10-6	MATCH GROUP INC		02/07/2018	Jefferies & Company Inc	11/19/2018	Jefferies & Company Inc	2,180.000	79,054	87,726	79,054							8,672	8,672		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/06/2018	Various	04/23/2018	Barclays Capital Inc /LE	390.000	22,780	21,085	22,780							(1,695)	(1,695)	63	
57776J-10-0	MAXLINEAR INC CLASS A		03/19/2018	Goldman Sachs	03/27/2018	Sanford C Bernstein & Co LLC	360.000	8,594	8,395	8,594							(199)	(199)		
55264U-10-8	MB FINANCIAL INC		03/19/2018	Goldman Sachs	05/21/2018	Stifel, Nicolaus & Co, Inc	270.000	11,764	13,327	11,764							1,563	1,563		
580135-10-1	MCDONALDS CORP		12/12/2018	Various	12/27/2018	J.P. Morgan Clearing Corp	1,140.000	198,089	196,999	198,089							(1,090)	(1,090)	2,036	
58733R-10-2	MERCADOLIBRE INC		03/06/2018	Jefferies & Company Inc	05/10/2018	Jefferies & Company Inc	240.000	94,870	73,671	94,870							(21,199)	(21,199)		
59156R-10-8	METLIFE INC		01/23/2018	Sanford C Bernstein & Co LLC	02/13/2018	ITG Inc	140.000	7,507	6,233	7,507							(1,274)	(1,274)	56	
592688-10-5	METTLER TOLEDO INTERNATIONAL I		01/09/2018	Jefferies & Company Inc	03/23/2018	Jefferies & Company Inc	62.000	40,425	35,869	40,425							(4,556)	(4,556)		
552953-10-1	MGM MIRAGE INC		05/18/2018	Various	08/17/2018	Goldman Sachs	3,141.000	102,953	87,857	102,952							(15,095)	(15,095)	416	
595017-10-4	MICROCHIP TECHNOLOGY INC		10/18/2018	Various	12/03/2018	Various	8,970.000	760,509	711,184	760,508							(49,324)	(49,324)	7,738	
594918-10-4	MICROSOFT CORP		04/11/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	12,420.000	1,144,514	1,230,559	1,144,514							86,045	86,045	5,216	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT REIT		08/13/2018	Various	10/26/2018	Various	6,760.000	670,237	672,702	670,238							2,464	2,464	9,631	
60468T-10-5	MIRATI THERAPEUTICS INC		07/05/2018	Jefferies & Company Inc	10/22/2018	Jefferies & Company Inc	1,136.000	58,900	35,847	58,899							(23,052)	(23,052)		
55306N-10-4	MKS INSTRUMENTS INC		03/06/2018	Jefferies & Company Inc	05/18/2018	Jefferies & Company Inc	1,205.000	139,004	132,057	139,004							(6,947)	(6,947)	117	
60855R-10-0	MOLINA HEALTHCARE INC		06/12/2018	Various	12/17/2018	Various	7,635.000	597,927	894,974	597,927							297,047	297,047		
609207-10-5	MONDELEZ INTERNATIONAL-W/I		04/06/2018	Various	06/14/2018	Various	1,140.000	49,344	46,000	49,343							(3,343)	(3,343)	132	
610236-10-1	MONRO INC		08/24/2018	Various	10/18/2018	Various	4,940.000	295,629	313,995	295,629							18,366	18,366	726	
626755-10-2	MURPHY USA INC		05/08/2018	Various	08/30/2018	Various	654.000	46,920	54,135	46,920							7,215	7,215		
63845R-10-7	NATIONAL VISION HOLDINGS INC		09/28/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	1,643.000	75,550	55,421	75,550							(20,129)	(20,129)		
64110D-10-4	NETAPP INC		02/13/2018	Jefferies & Company Inc	10/23/2018	Jefferies & Company Inc	683.000	40,466	52,126	40,466							11,660	11,660	683	
64125C-10-9	NEUROCRINE BIOSCIENCES INC		08/01/2018	Jefferies & Company Inc	11/14/2018	Jefferies & Company Inc	603.000	57,411	53,470	57,411							(3,941)	(3,941)		
655664-10-0	NORSTROM INC		10/08/2018	Jefferies & Company Inc	11/16/2018	Jefferies & Company Inc	2,417.000	135,011	123,436	135,010							(11,574)	(11,574)		
G66721-10-4	NORWEGIAN CRUISE LINE HOLDIN	D	02/05/2018	Jefferies & Company Inc	04/10/2018	Jefferies & Company Inc	1,115.000	65,799	57,410	65,800							(8,390)	(8,390)		
67018T-10-5	NU SKIN ENTERPRISES INC		04/27/2018	Various	08/03/2018	Various	5,870.000	428,761	481,357	428,761							52,596	52,596	2,143	
67059N-10-8	NUTANIX INC		08/27/2018	Various	09/24/2018	Jefferies & Company Inc	3,004.000	158,492	138,748	158,492							(19,744)	(19,744)		
670704-10-5	NUVASIVE INC		03/19/2018	Goldman Sachs	04/25/2018	Pershing LLC	190.000	9,646	9,994	9,646							348	348		
G6700G-10-7	NVENT ELECTRIC PLC	D	05/01/2018	Spin Off	11/30/2018	Various	302.000	6,916	7,528	6,916							612	612	106	
62944T-10-5	NVR INC		07/27/2018	Various	10/31/2018	Various	80.000	244,109	175,140	244,109							(68,969)	(68,969)		
67072V-10-3	NXSTAGE MEDICAL INC		06/12/2018	Various	07/27/2018	Instinet, LLC	560.000	14,610	15,485	14,610							875	875		
675232-10-2	OCEANEERING INTERNATIONAL INC		07/06/2018	Jefferies & Company Inc	08/08/2018	Jefferies & Company Inc	2,687.000	69,340	70,923	69,340							1,583	1,583		
679295-10-5	OKTA INC		04/11/2018	Jefferies & Company Inc	09/19/2018	Jefferies & Company Inc	2,420.000	96,119	141,673	96,119							45,554	45,554		
680665-20-5	OLIN CORP		05/08/2018	Various	10/01/2018	Buckingham	845.000	25,613	21,587	25,613							(4,026)	(4,026)	338	
682159-10-8	ON ASSIGNMENT INC		03/19/2018	Goldman Sachs	04/02/2018	Tax Free Exchange	260.000	21,571	21,571	21,571										
682189-10-5	ON SEMICONDUCTOR CORP		02/20/2018	Jefferies & Company Inc	05/11/2018	Jefferies & Company Inc	1,859.000	43,754	43,383	43,753							(370)	(370)		
688239-20-1	OSHKOSH CORP		01/23/2018	Jefferies & Company Inc	04/24/2018	Jefferies & Company Inc	479.000	44,943	35,375	44,943							(9,568)	(9,568)	115	
690742-10-1	OWENS CORNING INC		07/24/2018	Various	10/24/2018	Goldman Sachs	2,726.000	185,097	115,828	185,098							(69,270)	(69,270)	1,060	
695156-10-9	PACKAGING CORP OF AMERICA		07/31/2018	Various	10/15/2018	Various	1,307.000	154,381	127,514	154,381							(26,867)	(26,867)	1,353	
70438V-10-6	PAYLOCITY HOLDING CORP		10/26/2018	Jefferies & Company Inc	12/21/2018	Jefferies & Company Inc	2,654.000	151,565	162,502	151,565							10,937	10,937		
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		04/06/2018	Various	06/27/2018	Goldman Sachs	550.000	43,385	44,800	43,385							1,415	1,415		
G7S00T-10-4	PENTAIR INC		01/30/2018	Various	05/11/2018	Raymond James & Assoc	134.000	6,341	5,960	6,340							(380)	(380)	47	
G7S00T-10-4	PENTAIR INC		01/30/2018	Various	05/01/2018	Spin Off	0.000	3,102	3,102	3,102										
70975L-10-7	PENUMBRA INC		02/28/2018	Jefferies & Company Inc	11/14/2018	Jefferies & Company Inc	482.000	53,863	65,339	53,864							11,475	11,475		
G97822-10-3	PERRIGO COMPANY		08/31/2018	Various	12/28/2018	Various	2,945.000	223,062	133,835	223,062							(89,227)	(89,227)	912	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
715347-10-0	PERSPECTA INC		06/06/2018	Various	07/02/2018	Goldman Sachs	3,880.000	86,131	82,057	86,131							(4,074)	(4,074)	194	
715347-10-0	PERSPECTA INC		06/01/2018	Spin Off	06/01/2018	Various	3,815.000	107,263	95,259	107,263							(12,004)	(12,004)		
69331C-10-8	PG&E CORP		04/06/2018	Various	05/30/2018	Goldman Sachs	890.000	39,204	37,717	39,204							(1,487)	(1,487)		
731068-10-2	POLARIS INDUSTRIES INC		06/14/2018	Jefferies & Company Inc	07/25/2018	Jefferies & Company Inc	760.000	90,611	83,011	90,611							(7,600)	(7,600)	481	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE I		03/19/2018	Various	05/03/2018	Various	6,310.000	275,567	180,304	275,566							(95,262)	(95,262)		
743424-10-3	PROOFPOINT INC		06/12/2018	Various	10/01/2018	Various	1,003.000	113,508	107,690	113,507							(5,817)	(5,817)		
74624M-10-2	PURE STORAGE INC		08/22/2018	Jefferies & Company Inc	12/19/2018	Jefferies & Company Inc	8,124.000	164,346	158,079	164,346							(6,267)	(6,267)		
693656-10-0	PVH CORP		03/29/2018	Jefferies & Company Inc	08/30/2018	Jefferies & Company Inc	393.000	59,043	57,708	59,043							(1,335)	(1,335)	37	
74736L-10-9	Q2 HOLDINGS INC		05/03/2018	Jefferies & Company Inc	12/12/2018	Jefferies & Company Inc	936.000	49,164	46,998	49,164							(2,166)	(2,166)		
74736K-10-1	QORVO INC		03/20/2018	Various	10/30/2018	Various	1,255.000	97,722	89,456	97,722							(8,266)	(8,266)		
74834L-10-0	QUEST DIAGNOSTICS INC		04/24/2018	Various	06/13/2018	Various	7,940.000	795,385	854,909	795,386							59,523	59,523		
75605Y-10-6	REALOGY HOLDINGS CORP		06/12/2018	Various	08/01/2018	Various	1,110.000	28,142	24,395	28,142							(3,747)	(3,747)	32	
75700L-10-8	RED ROCK RESORTS INC		07/10/2018	Jefferies & Company Inc	09/05/2018	Jefferies & Company Inc	1,978.000	68,579	60,514	68,580							(8,066)	(8,066)	99	
759916-10-9	REPLIGEN CORP		03/06/2018	Various	11/07/2018	Various	5,170.000	183,799	257,552	183,798							73,754	73,754		
76169B-10-2	REXNORD CORP		10/03/2018	Jefferies & Company Inc	10/18/2018	Jefferies & Company Inc	2,320.000	73,287	61,292	73,287							(11,995)	(11,995)		
766582-10-0	RIGNET INC		03/19/2018	Goldman Sachs	06/27/2018	UBS Securities LLC	140.000	1,910	1,549	1,910							(361)	(361)		
77543R-10-2	ROKU INC		08/09/2018	Jefferies & Company Inc	11/07/2018	Jefferies & Company Inc	7,195.000	293,757	340,678	293,757							46,921	46,921		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		08/07/2018	Jefferies & Company Inc	12/17/2018	Jefferies & Company Inc	2,669.000	217,696	203,144	217,696							(14,552)	(14,552)	3,526	
78667J-10-8	SAGE THERAPEUTICS INC		06/12/2018	Various	10/17/2018	Various	120.000	19,854	14,604	19,854							(5,250)	(5,250)		
78410G-10-4	SBA COMMUNICATIONS CORP		05/08/2018	Bank of America Securities	10/22/2018	Goldman Sachs	39.000	6,123	5,970	6,123							(153)	(153)		
816850-10-1	SEMTECH CORP		08/06/2018	Various	08/21/2018	Various	910.000	43,015	45,167	43,015							2,152	2,152		
816883-10-2	SENDGRID INC		05/09/2018	Various	11/07/2018	Various	11,810.000	301,423	381,956	301,422							80,534	80,534		
81727U-10-5	SENSEONICS HOLDINGS INC		06/26/2018	Various	07/02/2018	Goldman Sachs	12,963.000	60,484	56,380	60,484							(4,104)	(4,104)		
81761R-10-9	SERVICEMASTER GLOVAL HOLDING		05/09/2018	Various	12/12/2018	Various	1,358.000	49,731	55,859	49,731							6,128	6,128		
81761R-10-9	SERVICEMASTER GLOVAL HOLDING		09/28/2018	Various	10/01/2018	Spin Off	0.000	148,758	148,758	148,758										
81762P-10-2	SERVICENOW INC		03/13/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	870.000	151,971	151,629	151,971							(342)	(342)		
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		04/05/2018	Jefferies & Company Inc	10/11/2018	Jefferies & Company Inc	417.000	32,369	27,526	32,369							(4,843)	(4,843)		
830566-10-5	SKECHERS USA INC		02/09/2018	Jefferies & Company Inc	07/20/2018	Jefferies & Company Inc	1,695.000	70,219	41,910	70,219							(28,309)	(28,309)		
83175M-20-5	SMITH & NEPHEW PLC	D	10/03/2018	Goldman Sachs	10/19/2018	Goldman Sachs	117.000	4,374	3,939	4,374							(435)	(435)	33	
831865-20-9	SMITH A O CORP		05/21/2018	Jefferies & Company Inc	07/02/2018	Jefferies & Company Inc	445.000	28,654	26,124	28,654							(2,530)	(2,530)		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		05/24/2018	Jefferies & Company Inc	06/15/2018	Jefferies & Company Inc	1,967.000	115,877	96,980	115,877							(18,897)	(18,897)		
835451-10-5	SONIC CORP		01/25/2018	Various	06/13/2018	Various	5,180.000	138,117	170,439	138,117							32,322	32,322	1,658	
848577-10-2	SPIRIT AIRLINES INC		10/25/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	617.000	32,499	36,896	32,499							4,397	4,397		
848637-10-4	SPLUNK INC		03/02/2018	Jefferies & Company Inc	07/30/2018	Jefferies & Company Inc	253.000	25,554	24,366	25,554							(1,188)	(1,188)		
852234-10-3	SQUARE INC		03/07/2018	Jefferies & Company Inc	10/10/2018	Jefferies & Company Inc	1,724.000	74,458	136,058	74,457							61,601	61,601		
858119-10-0	STEEL DYNAMICS INC		04/25/2018	Jefferies & Company Inc	08/15/2018	Jefferies & Company Inc	683.000	31,882	28,999	31,881							(2,882)	(2,882)	128	
863667-10-1	STRYKER CORP		04/06/2018	Various	08/02/2018	Various	270.000	43,397	44,563	43,396							1,167	1,167	193	
86614U-10-0	SUMMIT MATERIALS INC		01/26/2018	Jefferies & Company Inc	04/02/2018	Jefferies & Company Inc	2,369.000	79,917	68,173	79,917							(11,744)	(11,744)		
78486Q-10-1	SVB FINANCIAL GROUP		08/22/2018	Jefferies & Company Inc	12/07/2018	Jefferies & Company Inc	162.000	53,102	34,091	53,102							(19,011)	(19,011)		
871607-10-7	SYNOPSYS INC		03/09/2018	Jefferies & Company Inc	07/06/2018	Jefferies & Company Inc	660.000	58,566	57,774	58,566							(792)	(792)		
872590-10-4	T-MOBILE US INC		04/27/2018	Various	05/14/2018	Various	11,247.000	710,375	652,296	710,375							(58,079)	(58,079)		
874080-10-4	TAL EDUCATION GROUP	D	03/20/2018	Jefferies & Company Inc	07/06/2018	Jefferies & Company Inc	3,308.000	131,654	127,754	131,653							(3,899)	(3,899)		
878742-20-4	TECK RESOURCES LIMITED	A	03/08/2018	Various	05/10/2018	Various	15,139.000	432,253	392,754	432,253							(39,499)	(39,499)	498	
87918A-10-5	TELADOC HEALTH INC		05/14/2018	Various	12/17/2018	Various	4,569.000	217,244	285,542	217,244							68,298	68,298		
88025T-10-2	TENABLE HOLDINGS INC		07/26/2018	Jefferies & Company Inc	07/31/2018	Jefferies & Company Inc	2,369.000	76,244	70,452	76,244							(5,792)	(5,792)		
88076W-10-3	TERADATA CORP		10/30/2018	Various	11/27/2018	Various	1,180.000	46,351	43,354	46,351							(2,997)	(2,997)		
882681-10-9	TEXAS ROADHOUSE INC		06/12/2018	Jefferies & Company Inc	08/24/2018	Jefferies & Company Inc	1,592.000	98,687	106,524	98,687							7,837	7,837	263	
885160-10-1	THOR INDUSTRIES INC		02/26/2018	Jefferies & Company Inc	03/08/2018	Jefferies & Company Inc	190.000	25,241	23,354	25,240							(1,886)	(1,886)		
886547-10-8	TIFFANY & CO		10/23/2018	Jefferies & Company Inc	11/28/2018	Jefferies & Company Inc	1,251.000	158,166	136,536	158,166							(21,630)	(21,630)	727	
89055F-10-3	TOPBUILD CORP		04/19/2018	RBC Capital Markets	07/02/2018	Goldman Sachs	900.000	70,414	69,653	70,414							(761)	(761)		
90187B-40-8	TWO HARBORS INVESTMENT CORP REIT		08/01/2018	Taxable Exchange	08/16/2018	Various	31,478.000	487,589	464,480	487,589							(23,109)	(23,109)		
90384S-30-3	ULTA BEAUTY INC		09/04/2018	Jefferies & Company Inc	12/13/2018	Jefferies & Company Inc	288.000	74,822	74,276	74,822							(546)	(546)		
904311-10-7	UNDER ARMOUR INC		09/28/2018	Jefferies & Company Inc	12/13/2018	Jefferies & Company Inc	6,362.000	127,320	123,486	127,320							(3,834)	(3,834)		
907818-10-8	UNION PACIFIC CORP		04/16/2018	Various	07/02/2018	J.P. Morgan Clearing Corp	2,380.000	320,511	339,461	320,511							18,950	18,950	1,737	
N90064-10-1	UNIQURE NV	D	05/18/2018	Various	07/02/2018	Goldman Sachs	1,280.000	40,028	49,943	40,028							9,915	9,915		
911312-10-6	UNITED PARCEL SERVICE		01/23/2018	Various	02/12/2018	Various	8,360.000	1,064,643	910,695	1,064,643							(153,948)	(153,948)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
911363-10-9	UNITED RENTALS INC		09/21/2018	Jefferies & Company Inc	10/18/2018	Jefferies & Company Inc	400.000	67,900	51,571	67,900							(16,329)	(16,329)		
913456-10-9	UNIVERSAL CORP		10/30/2018	Various	12/20/2018	Various	820.000	48,118	47,267	48,118							(851)	(851)	938	
917047-10-2	URBAN OUTFITTERS INC		09/04/2018	Jefferies & Company Inc	10/19/2018	Jefferies & Company Inc	4,684.000	184,506	192,021	184,506							7,515	7,515		
902973-30-4	US BANCORP		04/06/2018	Various	07/25/2018	Various	980.000	52,594	50,366	52,594							(2,228)	(2,228)	453	
912008-10-9	US FOODS HOLDING CORP		07/26/2018	Various	09/25/2018	Various	3,068.000	123,093	95,509	123,094							(27,585)	(27,585)		
90346E-10-3	US SILICA HOLDING INC		01/11/2018	Jefferies & Company Inc	02/07/2018	Jefferies & Company Inc	2,698.000	100,204	82,020	100,204							(18,184)	(18,184)		
922475-10-8	VEEVA SYSTEMS INC		07/17/2018	Jefferies & Company Inc	09/19/2018	Jefferies & Company Inc	1,431.000	100,355	128,361	100,355							28,006	28,006		
92276F-10-0	VENTAS INC REIT		01/23/2018	Sanford C Bernstein & Co LLC	02/08/2018	Instinet, LLC	190.000	10,531	9,961	10,531							(570)	(570)		
92553P-20-1	VIACOM INC		05/08/2018	Various	05/18/2018	Various	7,756.000	256,280	224,065	256,279							(32,214)	(32,214)	1,395	
92826C-83-9	VISA INC		06/26/2018	Various	11/19/2018	Various	4,260.000	566,484	569,867	566,484							3,383	3,383	552	
92839U-20-6	VISTEON CORP		06/20/2018	Jefferies & Company Inc	08/22/2018	Jefferies & Company Inc	703.000	95,449	82,827	95,448							(12,621)	(12,621)		
929160-10-9	VULCAN MATERIALS		04/06/2018	Various	07/12/2018	Various	220.000	27,182	27,698	27,182							516	516	87	
929740-10-8	WABTEC CORP		09/05/2018	Jefferies & Company Inc	12/13/2018	Jefferies & Company Inc	1,283.000	135,947	101,577	135,947							(34,370)	(34,370)	221	
947890-10-9	WEBSTER FINANCIAL CORP		06/12/2018	Various	09/04/2018	Various	420.000	26,351	27,411	26,351							1,060	1,060	185	
948626-10-6	WEIGHT WATCHERS INTERNATIONAL		05/11/2018	Jefferies & Company Inc	10/09/2018	Jefferies & Company Inc	2,692.000	192,455	200,077	192,455							7,622	7,622		
95058W-10-0	WENDYS CO THE		02/07/2018	Various	07/02/2018	Various	21,340.000	335,947	369,042	335,947							33,095	33,095	3,628	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		06/12/2018	Various	07/06/2018	Various	1,670.000	18,148	18,560	18,149							411	411		
963320-10-6	WHIRLPOOL CORP		07/09/2018	Various	07/24/2018	Various	1,588.000	256,656	216,630	256,656							(40,026)	(40,026)	147	
966387-40-9	WHITING PETROLEUM CORP		11/01/2018	Various	12/21/2018	Various	3,331.000	171,276	95,409	171,276							(75,867)	(75,867)		
98138H-10-1	WORKDAY INC-CLASS A		01/30/2018	Jefferies & Company Inc	10/10/2018	Jefferies & Company Inc	292.000	35,265	36,175	35,265							910	910		
98212B-10-3	WPX ENERGY INC - W/I		09/28/2018	Jefferies & Company Inc	11/13/2018	Jefferies & Company Inc	7,486.000	133,086	110,910	133,086							(22,176)	(22,176)		
98310W-10-8	WYNDHAM DESTINATIONS INC		05/22/2018	Various	06/01/2018	Spin Off	0.000	254,258	254,258	254,258										
98311A-10-5	WYNDHAM HOTELS & RESORTS INC		06/01/2018	Spin Off	11/27/2018	Various	1,868.000	96,682	97,156	96,681							475	475	856	
983793-10-0	XPO LOGISTICS INC		09/10/2018	Jefferies & Company Inc	10/18/2018	Jefferies & Company Inc	7.000	780	673	780							(107)	(107)		
98419M-10-0	XYLEM INC		02/12/2018	Jefferies & Company Inc	05/25/2018	Jefferies & Company Inc	1,139.000	83,728	80,872	83,728							(2,856)	(2,856)	442	
985817-10-5	YELP INC		09/18/2018	Various	11/26/2018	Various	9,516.000	403,415	293,648	403,415							(109,767)	(109,767)		
98850P-10-9	YUM CHINA HOLDINGS INC		07/02/2018	Various	07/25/2018	Goldman Sachs	1,092.000	40,379	34,897	40,379							(5,482)	(5,482)	86	
98936J-10-1	ZENDESK INC		08/14/2018	Jefferies & Company Inc	11/19/2018	Jefferies & Company Inc	5,494.000	241,572	297,428	241,573							55,855	55,855		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								41,887,806	41,868,684	41,887,805						(127)	(18,994)	(19,121)	164,327	
018914-10-1	AB Discovery Value Fund - A		10/24/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	1.238	26	27	26							2	2		
01879X-50-9	AB International Growth Fund - R		02/01/2018	VA, VASA - BUYS/SELLS	10/26/2018	VA, VASA - BUYS/SELLS	82.845	1,510	1,328	1,510							(182)	(182)		
015566-76-3	Alger Spectra Fund - Z		10/09/2018	VA, VASA - BUYS/SELLS	10/15/2018	VA, VASA - BUYS/SELLS	4,176.175	100,312	96,177	100,312							(4,134)	(4,134)		
939330-81-7	Am Funds Washington Mutual Investors Fund - R6		12/17/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	292.709	12,548	12,027	12,548							(521)	(521)		
024524-13-4	American Beacon Bridgeway Large Cap Value Fund - Y		01/26/2018	VA, VASA - BUYS/SELLS	10/04/2018	VA, VASA - BUYS/SELLS	2,525.682	71,942	74,351	71,942							2,409	2,409		
024524-84-5	American Beacon Small Cap Value Fund A		04/25/2018	VA, VASA - BUYS/SELLS	08/30/2018	VA, VASA - BUYS/SELLS	1,661.668	43,134	45,763	43,134							2,630	2,630		
025086-85-1	American Century Emerging Market Fund - A		07/16/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	989.060	10,830	10,254	10,830							(576)	(576)		
025086-88-5	American Century Emerging Market Fund - INV		02/05/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	5,000.560	62,257	58,635	62,257							(3,622)	(3,622)		
02507M-70-9	American Century Equity Growth Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	08/28/2018	VA, VASA - BUYS/SELLS	40.872	1,382	1,450	1,382							68	68		
025076-40-7	American Century Equity Income Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	66.541	588	514	588							(74)	(74)		
02507F-83-7	American Century One Choice 2045 Portfolio - A		01/16/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	190.468	3,334	3,337	3,334							3	3		
02507F-39-9	American Century One Choice 2055 Portfolio - A		03/08/2018	VA, VASA - BUYS/SELLS	05/23/2018	VA, VASA - BUYS/SELLS	81.177	1,245	1,246	1,245							1	1		
02507J-87-0	American Century One Choice 2060 Portfolio - R6		01/04/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	164.126	2,127	2,115	2,127							(12)	(12)		
02507J-87-0	American Century One Choice 2060 Portfolio Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	4,689.000	62,306	62,461	62,306							154	154		
02507F-78-7	American Century One Choice In Retirement - A		03/08/2018	VA, VASA - BUYS/SELLS	05/23/2018	VA, VASA - BUYS/SELLS	76.277	1,021	1,020	1,021							(2)	(2)		
025083-33-8	American Century Small Cap Growth - Inv		01/04/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	21,698.981	392,622	417,959	392,622							25,337	25,337		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
024936-60-1	American Century VP Income & Growth Fund		06/11/2018	VA, VASA - BUYS/SELLS	12/04/2018	VA, VASA - BUYS/SELLS	13.984	144	142	144							(2)	(2)		
024936-10-6	American Century VP Value Fund		06/13/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	1.024	12	10	12							(1)	(1)		
02630T-87-8	American Funds 2015 Target Date Retirement Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	31,750.000	363,228	358,157	363,228							(5,071)	(5,071)		
02630T-61-3	American Funds 2035 Target Date Retirement Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	2,347.000	35,408	34,150	35,408							(1,258)	(1,258)		
024071-79-7	American Funds American Balanced Fund - R2E		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	16.000	436	445	436							9	9	1	
024071-81-3	American Funds American Balanced Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	1,332.000	37,400	37,241	37,400							(159)	(159)		
030372-82-5	American Funds Asset Allocation Fund - 2		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	2,224.360	50,353	48,686	50,353							(1,667)	(1,667)		
140193-85-5	American Funds Capital Income Builder Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	0.000	22	22	22										
140193-84-8	American Funds Capital Income Builder Fund - R4		01/02/2018	VA, VASA - BUYS/SELLS	12/10/2018	VA, VASA - BUYS/SELLS	683.135	43,429	39,472	43,429							(3,957)	(3,957)		
360802-85-4	American Funds Fundamental Investors Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	10.000	580	568	580							(12)	(12)		
030372-81-7	American Funds Growth-Income Fund - 2		05/01/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	30.391	1,558	1,455	1,558							(104)	(104)		
939330-79-1	American Funds Washington Mutual Invest Fund - R2E		01/11/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	39,746.238	1,848,471	1,624,826	1,848,471							(223,645)	(223,645)		
09256H-32-8	BlackRock Global Dividend Fund - Inst		01/05/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	147.497	1,892	1,904	1,892							12	12		
09258N-75-2	BlackRock Health Sciences Opportunities Portfolio - K		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	965.000	55,310	59,253	55,310							3,943	3,943		
09256H-43-5	BlackRock LifePath Active 2045 Portfolio Fund - R		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	8.000	95	93	95							(2)	(2)		
066923-47-5	BlackRock Lifepath Index 2060 Fund - INVES		01/04/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	511.673	7,010	6,811	7,010							(199)	(199)		
09253L-38-9	BlackRock iShares Alternative Strategies V.I. - Class 3		08/02/2018	VA, VASA - BUYS/SELLS	08/31/2018	various	11,439.290	125,579	129,775	125,579							4,196	4,196		
09253L-36-3	BlackRock iShares Dynamic Allocation V.I. - Class 3		10/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	20.654	237	229	237							(7)	(7)		
09253L-41-3	BlackRock iShares Dynamic Fixed Income V.I. - Class 3		03/23/2018	VA, VASA - BUYS/SELLS	03/29/2018	various	8,786.316	86,520	86,404	86,520							(117)	(117)		
09253L-43-9	BlackRock iShares Equity Appreciation V.I. - Class 3		03/20/2018	VA, VASA - BUYS/SELLS	03/29/2018	various	38,329.433	447,335	440,294	447,335							(7,041)	(7,041)		
09253F-88-7	BlackRock iShares Russell 2000 SmCap Idx Fund - K		12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	3,252.880	61,675	56,712	61,675							(4,963)	(4,963)		
066922-20-4	BlackRock iShares S&P 500 Index Fund - K		12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	216.832	68,723	66,052	68,723							(2,670)	(2,670)		
09252M-10-7	BlackrockTotal Return Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	17,739.773	204,142	199,871	204,142							(4,271)	(4,271)		
128119-57-5	Calamos International Growth Fund - A		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	40.000	874	824	874							(50)	(50)		
131618-30-8	Calvert Equity Fund - A		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	187.000	8,337	8,870	8,337							533	533		
52468E-10-5	ClearBridge Appreciation Fund - A		02/07/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	15.730	372	383	372							11	11		
19766J-77-1	Columbia Commodity Strategy Fund - A		07/19/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	32.639	172	169	172							(3)	(3)		
19767A-47-2	Columbia Global Energy & Natural Resources Fund - Y		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	2.000	42	43	42							1	1		
19765M-33-8	Columbia Overseas Value Fund - A		07/19/2018	VA, VASA - BUYS/SELLS	12/06/2018	VA, VASA - BUYS/SELLS	17.142	169	154	169							(15)	(15)		
19766G-50-4	Columbia Small Mid Cap Value Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	24,934.250	252,149	194,997	252,149							(57,153)	(57,153)		
233203-37-1	DFA International Core Equity Fund - Inst		12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	4,887.032	59,426	58,113	59,426							(1,313)	(1,313)		
233203-83-5	DFA Real Estate Securities Fund		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	1.000	46	46	46										
25159L-50-5	DWS Real Estate Securities Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	14.237	285	269	285							(15)	(15)		
25159L-88-5	DWS Real Estate Securities Fund - S		05/11/2018	VA, VASA - BUYS/SELLS	05/21/2018	VA, VASA - BUYS/SELLS	66.571	1,331	1,297	1,331							(33)	(33)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
25155X-40-4	DWS Small Cap Index VIP - A		01/03/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	4,822.168	89,710	83,244	89,710							(6,466)	(6,466)		
25159L-51-3	Deutsche Real Estate Securities Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	4,187.000	82,363	81,358	82,363							(1,005)	(1,005)		
26201F-10-8	Dreyfus International Equity Fund - A		01/22/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	3,755.256	153,622	139,074	153,622							(14,549)	(14,549)		
26200C-30-4	Dreyfus Opportunistic Midcap Value Fund - A		01/04/2018	VA, VASA - BUYS/SELLS	11/29/2018	VA, VASA - BUYS/SELLS	33.639	1,148	1,100	1,148							(48)	(48)		
277902-68-0	Eaton Vance Atlanta Capital SMID-Cap Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	769.376	23,027	24,169	23,027							1,142	1,142		
277911-23-6	Eaton Vance Global Small-Cap Equity Fund - A		01/04/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	8.529	131	124	131							(7)	(7)		
277905-71-7	Eaton Vance Global Small-Cap Fund - A		01/04/2018	VA, VASA - BUYS/SELLS	05/16/2018	VA, VASA - BUYS/SELLS	1,345.662	20,468	20,561	20,468							94	94		
314172-17-2	Federated Clover Small Value Fund - R		02/08/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	103.235	2,474	2,611	2,474							137	137		
31421N-68-3	Federated Kaufmann Small Cap Fund - R6		12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,832.517	63,442	61,182	63,442							(2,260)	(2,260)		
315805-42-4	Fidelity Adv LevCo Stk Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	5,730.810	253,760	251,275	253,760							(2,485)	(2,485)		
315918-34-2	Fidelity Advisor Real Estate Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	0.188	4	4	4										
31617L-79-8	Fidelity Advisor Total Bond Fund - Z		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	20.000	214	213	214										
922175-50-0	Fidelity VIP 2 Contra Fund - Initial		01/11/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,883.924	68,008	66,036	68,008							(1,972)	(1,972)		
922175-84-9	Fidelity VIP II Contrafund - Service Class 2		12/26/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	56.394	1,862	1,751	1,862							(112)	(112)		
353496-50-8	Franklin Growth Fund - A		08/01/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	70.537	7,229	7,241	7,229							11	11		
35472P-29-9	Franklin LifeSmart 2030 Retirement Target Fund - A		05/11/2018	VA, VASA - BUYS/SELLS	12/12/2018	VA, VASA - BUYS/SELLS	13.913	179	177	179							(2)	(2)		
35472P-18-2	Franklin LifeSmart 2050 Retirement Target Fund - A		02/20/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	2.526	34	34	34										
355150-59-0	Franklin Small Cap Value VIP Fund		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,479.335	28,626	23,830	28,626							(4,796)	(4,796)		
354713-55-4	Franklin Strategic Income Fund - R		01/05/2018	VA, VASA - BUYS/SELLS	03/15/2018	VA, VASA - BUYS/SELLS	65.065	633	627	633							(6)	(6)		
354713-73-7	Franklin Strategic Income Fund - Adv		01/02/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	26,907.823	263,214	257,280	263,214							(5,934)	(5,934)		
880196-20-9	Franklin Templeton Foreign Fund - A		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	36.000	251	250	251							(2)	(2)		
355148-30-5	Franklin Templeton Small Cap Value Fund - A		06/12/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	9.596	557	553	557							(5)	(5)		
38143H-44-9	Goldman Sachs Bond Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	182.511	1,815	1,770	1,815							(45)	(45)		
38143H-37-3	Goldman Sachs Commodity Strategy Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	07/19/2018	VA, VASA - BUYS/SELLS	4,542.490	56,896	53,465	56,896							(3,431)	(3,431)		
380987-72-7	Goldman Sachs Core Fixed Income Fund - Svc		07/25/2018	VA, VASA - BUYS/SELLS	12/07/2018	VA, VASA - BUYS/SELLS	203.339	2,074	2,057	2,074							(17)	(17)		
38142Y-81-5	Goldman Sachs Large Cap Value Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	78.331	1,183	963	1,183							(220)	(220)		
38147X-43-2	Goldman Sachs Mid Cap Calue Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	12.000	418	392	418							(26)	(26)		
38144N-36-1	Goldman Sachs Mid Cap Value Fund - Inv		01/03/2018	VA, VASA - BUYS/SELLS	12/12/2018	VA, VASA - BUYS/SELLS	378.697	13,390	12,783	13,390							(606)	(606)		
38143H-33-2	Goldman Sachs Satellite Strategies Fund - Inst		03/28/2018	VA, VASA - BUYS/SELLS	07/31/2018	VA, VASA - BUYS/SELLS	15,398.632	124,349	125,653	124,349							1,303	1,303		
38141W-61-2	Goldman Sachs Small Cap Value Fund - A		02/21/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	9.355	498	387	498							(111)	(111)		
380987-50-3	Goldman Sachs Strategic Growth Fund		06/13/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	29.389	645	434	645							(210)	(210)		
38141W-62-0	Goldman Sachs US Equity Insights Fund - A		04/02/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	1,953.059	89,431	92,623	89,431							3,193	3,193		
38145N-64-2	Goldman Sachs US Equity Insights Fund - Inv		01/05/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	6,302.109	302,476	306,229	302,476							3,753	3,753		
38145N-65-9	Goldman Sachs US Equity Insights Fund - R		06/01/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.012	1	1	1										
416649-36-6	Hartford Equity Income Fund - R4		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	15.066	299	251	299							(49)	(49)		
416649-37-4	Hartford Healthcare Fund - R4		01/10/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	607.400	23,041	21,551	23,041							(1,490)	(1,490)		
00888X-10-4	INVESCO VI Diversified Dividend Fund Series I		01/08/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,685.550	44,938	43,030	44,938							(1,908)	(1,908)		
00888X-20-3	INVESCO VI Diversified Dividend Fund Series II		01/02/2018	VA, VASA - BUYS/SELLS	10/15/2018	VA, VASA - BUYS/SELLS	0.874	24	24	24										

SCHEDULE D - PART 5

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
008892-41-6	INVESCO VI Health Care Fund Series I (4452)		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	655.939	17,041	17,408	17,041							367	367		
008892-32-5	INVESCO VI Technology Fund Series I (4455)		01/02/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	996.938	26,203	23,428	26,203							(2,775)	(2,775)		
97183H-62-8	IndexSelect Aggressive 2025 CIT -I		10/16/2018	VA, VASA - BUYS/SELLS	11/01/2018	VA, VASA - BUYS/SELLS	0.221	2	2	2										
97183H-59-4	IndexSelect Aggressive 2035 CIT -I		08/16/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	18.838	217	209	217							(9)	(9)		
97183H-57-8	IndexSelect Aggressive 2045 CIT -I		09/14/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.621	7	7	7										
97183H-55-2	IndexSelect Aggressive 2055 CIT -I		07/13/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	14,323.759	167,259	162,557	167,259							(4,702)	(4,702)		
97183H-64-4	IndexSelect Aggressive Retirement CIT -I		10/16/2018	VA, VASA - BUYS/SELLS	10/29/2018	VA, VASA - BUYS/SELLS	2.248	24	24	24										
97183H-39-6	IndexSelect Conservative 2025 CIT -I		10/16/2018	VA, VASA - BUYS/SELLS	10/31/2018	VA, VASA - BUYS/SELLS	38.400	406	403	406							(3)	(3)		
97183H-37-0	IndexSelect Conservative 2035 CIT -I		08/31/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.675	7	7	7										
97182V-49-5	IndexSelect Moderate 2025 CIT - R6		11/01/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	105,817.638	1,146,005	1,123,878	1,146,005							(22,127)	(22,127)		
97183H-51-1	IndexSelect Moderate 2025 CIT -I		07/02/2018	VA, VASA - BUYS/SELLS	12/07/2018	VA, VASA - BUYS/SELLS	27,215.267	298,279	300,029	298,279							1,750	1,750		
97182V-48-7	IndexSelect Moderate 2035 CIT - R6		11/01/2018	VA, VASA - BUYS/SELLS	12/06/2018	VA, VASA - BUYS/SELLS	3,385.793	37,311	37,311	37,311										
97183H-48-7	IndexSelect Moderate 2035 CIT -I		07/02/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	40,695.555	455,383	457,381	455,383							1,998	1,998		
97182V-47-9	IndexSelect Moderate 2045 CIT - R6		11/01/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	7,939.990	88,372	86,622	88,372							(1,751)	(1,751)		
97183H-46-1	IndexSelect Moderate 2045 CIT -I		07/02/2018	VA, VASA - BUYS/SELLS	12/04/2018	VA, VASA - BUYS/SELLS	20,973.437	238,258	242,105	238,258							3,846	3,846		
97182V-46-1	IndexSelect Moderate 2055 CIT - R6		11/01/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	3,429.126	38,166	37,539	38,166							(627)	(627)		
97183H-44-6	IndexSelect Moderate 2055 CIT -I		07/02/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	21,603.458	245,415	245,858	245,415							443	443		
97182V-51-1	IndexSelect Moderate Retirement CIT - R6		11/01/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	9,102.403	96,759	96,211	96,759							(548)	(548)		
97183H-53-7	IndexSelect Moderate Retirement CIT -I		07/02/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	15,748.481	168,666	170,041	168,666							1,375	1,375		
00141V-74-7	Invesco Balanced Risk Allocation Fund - A		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	73.000	747	750	747							3	3		
00888Y-10-2	Invesco Balanced-Risk Commodity Strategy Fund - A		01/16/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	12,325.800	85,840	82,302	85,840							(3,538)	(3,538)		
00888Y-60-7	Invesco Balanced-Risk Commodity Strategy Fund - R5		01/05/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	23,543.758	161,123	156,270	161,123							(4,853)	(4,853)		
00142J-42-0	Invesco Equity and Income Fund - R		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	3.000	32	30	32							(1)	(1)		
00142C-36-7	Invesco Global Real Estate Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	23.588	308	268	308							(40)	(40)		
00143M-59-6	Invesco Mid Cap Growth Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	46.746	1,820	1,835	1,820							15	15		
00142C-56-5	Invesco Real Estate Fund - A		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	13.000	281	278	281							(4)	(4)		
00142C-45-8	Invesco Real Estate Fund - R		01/16/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	414.918	8,423	8,298	8,423							(125)	(125)		
466000-67-6	Ivy Science and Technology Fund - Y		01/10/2018	VA, VASA - BUYS/SELLS	11/21/2018	VA, VASA - BUYS/SELLS	217.627	15,770	15,938	15,770							168	168		
466000-50-2	Ivy Small Cap Growth Fund - A		05/03/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	55.793	1,051	1,041	1,051							(9)	(9)		
4812A1-37-3	JP Morgan Small Cap Equity Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	7,253.342	417,212	448,886	417,212							31,674	31,674		
46641U-47-3	JP Morgan SmartRetirement 2060 Fund - A		11/15/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.002													
4812C2-68-4	JP Morgan US Government Money Market Fund - Inst		01/05/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	2,384,012.750	2,384,013	2,384,013	2,384,013										
46641U-78-8	JPMorgan SmartRetirement 2025 Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	12,157.000	237,444	225,169	237,444							(12,275)	(12,275)	1,021	
48127B-66-4	JPMorgan SmartRetirement 2045 Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	3,892.000	86,072	82,971	86,072							(3,101)	(3,101)	179	
46641U-73-9	JPMorgan SmartRetirement 2050 Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	4.000	91	91	91										
46641U-71-3	JPMorgan SmartRetirement Income Fund - R6		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	25,478.000	476,504	466,977	476,504							(9,527)	(9,527)	3,385	
4812C2-68-4	JPMorgan US Government Money Market Fund - Institutional		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	3,679.000	3,679	3,679	3,679									35	
471021-69-1	Janus Henderson VIT Balanced Portfolio - Service		01/05/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	102.433	3,859	3,811	3,859							(48)	(48)		
471021-61-8	Janus Henderson VIT Forty Portfolio - Service		01/11/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	1,872.540	75,404	73,313	75,404							(2,091)	(2,091)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
471021-64-2	Janus Henderson VIT Global Res Portfolio - Service		06/13/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	3.813	202	192	202							(10)	(10)		
524686-50-8	Legg Mason BW International Opps Bond Fund - IS		06/22/2018	VA, VASA - BUYS/SELLS	07/10/2018	VA, VASA - BUYS/SELLS	3.387	39	39	39										
52469H-76-8	Legg Mason ClearBridge Mid Cap Core Fund - A		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	17.000	516	503	516							(13)	(13)		
52469H-26-3	Legg Mason ClearBridge Mid Cap Core Fund - IS		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	2.000	91	90	91							(1)	(1)		
524686-24-3	Legg Mason QS International Equity Fund - IS		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	18.000	299	292	299							(7)	(7)		
97183J-56-6	Lord Abbett Core Bond Fund - I1		02/01/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	257,342.513	2,547,691	2,532,893	2,547,691							(14,798)	(14,798)		
54400A-68-8	Lord Abbett International Opportunities Fund - R4		01/11/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	8,895.255	172,313	152,736	172,313							(19,577)	(19,577)		
552743-70-0	MFS Emerging Markets Debt Fund - R4		01/08/2018	VA, VASA - BUYS/SELLS	07/13/2018	VA, VASA - BUYS/SELLS	4,573.497	66,358	64,898	66,358							(1,461)	(1,461)		
552746-73-7	MFS Emerging Markets Equity Fund - R4		01/08/2018	VA, VASA - BUYS/SELLS	07/20/2018	VA, VASA - BUYS/SELLS	136.864	4,852	4,816	4,852							(36)	(36)		
552746-33-1	MFS Emerging Markets Equity Fund - R6		11/09/2018	VA, VASA - BUYS/SELLS	12/07/2018	VA, VASA - BUYS/SELLS	0.396	13	13	13										
552982-65-4	MFS Global Real Estate Fund - R2		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	63.470	572	575	572							3	3		
552985-74-9	MFS Growth Fund - R2		11/15/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	1,428.343	132,593	122,856	132,593							(9,737)	(9,737)		
552743-54-4	MFS International Diversification Fund - R6		12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	3,762.914	68,410	66,468	68,410							(1,942)	(1,942)		
552746-66-1	MFS International Value Fund - R2		01/02/2018	VA, VASA - BUYS/SELLS	12/12/2018	VA, VASA - BUYS/SELLS	371.503	15,256	14,828	15,256							(428)	(428)		
552746-65-3	MFS International Value Fund - R3		01/11/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	35.346	1,553	1,542	1,553							(11)	(11)		
55279J-55-1	MFS Lifetime 2055 Fund - R3		08/10/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.001													
55273H-56-6	MFS Mid Cap Value Fund - R4		03/01/2018	VA, VASA - BUYS/SELLS	12/18/2018	VA, VASA - BUYS/SELLS	5,278.790	119,670	121,624	119,670							1,953	1,953		
55273H-74-2	MFS New Discovery Fund - R3		03/08/2018	VA, VASA - BUYS/SELLS	07/06/2018	VA, VASA - BUYS/SELLS	3.441	100	105	100							5	5		
55273H-73-4	MFS New Discovery Fund - R4		01/04/2018	VA, VASA - BUYS/SELLS	02/28/2018	VA, VASA - BUYS/SELLS	14.899	436	437	436							1	1		
55273F-84-5	MFS New Discovery Series Fund		01/08/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	23,602.174	534,189	397,025	534,189							(137,164)	(137,164)		
55273H-57-7	MFS Technology Fund - R3		01/10/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	28,424.152	1,115,072	1,136,880	1,115,072							21,807	21,807		
552981-55-7	MFS Total Return Fund - R2		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	2.000	31	31	31										
552981-55-7	MFS Total Return Fund - R2 (2115)		01/05/2018	VA, VASA - BUYS/SELLS	05/01/2018	VA, VASA - BUYS/SELLS	6,982.644	132,596	129,528	132,596							(3,068)	(3,068)		
552986-68-9	MFS Utilities Fund - R3		01/31/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	0.935	18	19	18										
55273H-35-3	MFS Value Fund - R5		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	380.000	15,336	14,818	15,336							(518)	(518)	59	
57630C-10-1	MM Premier Balanced Fund R3		03/15/2018	VA, VASA - BUYS/SELLS	08/08/2018	VA, VASA - BUYS/SELLS	261.657	3,143	3,208	3,143							65	65		
57630C-60-6	MM Premier Core Bond Fund R4		03/28/2018	VA, VASA - BUYS/SELLS	09/06/2018	VA, VASA - BUYS/SELLS	282.113	2,921	2,945	2,921							24	24		
57630C-88-7	MM Premier Disciplined Growth Fund R4		08/01/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	1,345.852	18,021	18,018	18,021							(3)	(3)		
57629E-78-7	MM Premier Disciplined Value Fund - Adm		01/03/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	89.047	1,516	1,516	1,516										
57629E-79-5	MM Premier Disciplined Value Fund - R3		03/23/2018	VA, VASA - BUYS/SELLS	06/25/2018	VA, VASA - BUYS/SELLS	233.986	3,667	3,758	3,667							91	91		
57630C-86-1	MM Premier Disciplined Value Fund R4		08/01/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	187.124	3,061	3,066	3,061							5	5		
57629H-34-3	MM Premier Diversified Bond Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	522,145.257	5,558,379	5,518,220	5,558,379							(40,159)	(40,159)		
57630C-81-2	MM Premier Global Fund R4		06/15/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,499.924	24,104	23,791	24,104							(313)	(313)		
57630C-78-8	MM Premier International Equity Fund - R3		01/05/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	46,459.429	602,657	452,979	602,657							(149,677)	(149,677)		
57630C-76-2	MM Premier International Equity Fund R4		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	24.021	297	234	297							(63)	(63)		
57630C-71-3	MM Premier Small Cap Opps Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	27,324.171	408,496	397,060	408,496							(11,436)	(11,436)		
57629E-20-9	MM Premier U.S. Government Money Market Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	210,962,383.169	210,962,383	210,962,383	210,962,383										
57629E-46-4	MM Premier Value Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	03/23/2018	VA, VASA - BUYS/SELLS	26,195.857	507,604	502,195	507,604							(5,410)	(5,410)		
57629E-48-0	MM Premier Value Fund - Adm		01/03/2018	VA, VASA - BUYS/SELLS	03/23/2018	VA, VASA - BUYS/SELLS	32,541.170	645,111	623,937	645,111							(21,174)	(21,174)		
57629E-49-8	MM Premier Value Fund - R3		03/21/2018	VA, VASA - BUYS/SELLS	03/23/2018	VA, VASA - BUYS/SELLS	105.278	1,998	1,997	1,998							(1)	(1)		
57629E-45-6	MM Premier Value Fund - R5		01/04/2018	VA, VASA - BUYS/SELLS	03/23/2018	VA, VASA - BUYS/SELLS	418,091.253	8,008,311	7,955,751	8,008,311							(52,560)	(52,560)		
57629E-47-2	MM Premier Value Fund - Svc		01/04/2018	VA, VASA - BUYS/SELLS	03/23/2018	VA, VASA - BUYS/SELLS	2,298.295	44,228	43,950	44,228							(278)	(278)		
57630A-25-3	MM Russell 2000® Small Cap Index Fund - Adm		01/04/2018	VA, VASA - BUYS/SELLS	06/28/2018	VA, VASA - BUYS/SELLS	16.330	217	231	217							14	14		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57630A-50-1	MM Select BlackRock Global Allocation Fund - Svc		01/02/2018	VA, VASA - BUYS/SELLS	04/06/2018	VA, VASA - BUYS/SELLS	2,385.221	26,810	26,977	26,810							167	167		
57630E-82-6	MM Select Diversified Value Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	226,252.780	2,879,750	2,875,871	2,879,750							(3,879)	(3,879)		
57629U-59-1	MM Select Diversified Value Fund - R3		03/23/2018	VA, VASA - BUYS/SELLS	06/25/2018	VA, VASA - BUYS/SELLS	302.016	3,667	3,798	3,667							131	131		
57630E-81-8	MM Select Diversified Value Fund R4		09/24/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	9,239.592	124,273	115,047	124,273							(9,226)	(9,226)		
57629S-35-6	MM Select Fundamental Growth Fund - R3		01/05/2018	VA, VASA - BUYS/SELLS	09/12/2018	VA, VASA - BUYS/SELLS	1,001.845	7,662	8,235	7,662							573	573		
57630E-73-5	MM Select Large Cap Value Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	01/24/2018	VA, VASA - BUYS/SELLS	16.715	137	141	137							4	4		
57629U-33-6	MM Select Mid Cap Value Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	06/01/2018	VA, VASA - BUYS/SELLS	72.944	999	1,007	999							7	7		
57629U-36-9	MM Select Mid Cap Value Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	54,058.802	752,499	762,379	752,499							9,880	9,880		
57629U-35-1	MM Select Mid Cap Value Fund - Svc		01/02/2018	VA, VASA - BUYS/SELLS	12/04/2018	VA, VASA - BUYS/SELLS	1,855.989	25,581	25,894	25,581							313	313		
57630E-63-6	MM Select Small Cap Value Equity Fund R4		01/09/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	7,298.700	126,198	87,504	126,198							(38,695)	(38,695)		
57629U-56-7	MM Select Strategic Bond Fund - Adm		01/17/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	16,404.184	166,838	165,026	166,838							(1,812)	(1,812)		
57630E-56-0	MM Select Strategic Bond Fund R4		01/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	17,003.914	175,820	170,514	175,820							(5,306)	(5,306)		
57630G-63-1	MM Select T. Rowe Price Ret 2005 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	38,438.136	579,186	563,948	579,186							(15,237)	(15,237)		
57630G-59-9	MM Select T. Rowe Price Ret 2005 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	44,332.675	665,584	665,772	665,584							188	188		
57630G-61-5	MM Select T. Rowe Price Ret 2005 Fund - M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	59,216.962	888,254	878,571	888,254							(9,684)	(9,684)		
57630G-62-3	MM Select T. Rowe Price Ret 2005 Fund - M5		02/16/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	125,136.974	1,877,055	1,874,114	1,877,055							(2,941)	(2,941)		
57630G-58-1	MM Select T. Rowe Price Ret 2010 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	141,556.604	2,123,349	2,115,042	2,123,349							(8,307)	(8,307)		
57630G-55-7	MM Select T. Rowe Price Ret 2010 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	235,292.723	3,529,391	3,492,868	3,529,391							(36,523)	(36,523)		
57630G-56-5	MM Select T. Rowe Price Ret 2010 Fund - M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	410,136.945	6,152,054	6,116,306	6,152,054							(35,749)	(35,749)		
57630G-57-3	MM Select T. Rowe Price Ret 2010 Fund - M5		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	718,815.045	10,782,226	10,754,897	10,782,226							(27,329)	(27,329)		
57630G-54-0	MM Select T. Rowe Price Ret 2015 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	265,374.230	3,980,613	3,908,350	3,980,613							(72,264)	(72,264)		
57630G-51-6	MM Select T. Rowe Price Ret 2015 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	226,318.836	3,394,783	3,385,870	3,394,783							(8,913)	(8,913)		
57630G-52-4	MM Select T. Rowe Price Ret 2015 Fund - M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	221,365.011	3,320,475	3,286,763	3,320,475							(33,712)	(33,712)		
57630G-53-2	MM Select T. Rowe Price Ret 2015 Fund - M5		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	427,302.343	6,409,535	6,379,081	6,409,535							(30,455)	(30,455)		
57630G-49-0	MM Select T. Rowe Price Ret 2020 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	717,129.565	10,756,943	10,616,833	10,756,943							(140,111)	(140,111)		
57630G-46-6	MM Select T. Rowe Price Ret 2020 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,425,511.764	21,382,676	21,127,305	21,382,676							(255,372)	(255,372)		
57630G-47-4	MM Select T. Rowe Price Ret 2020 Fund - M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	2,838,230.863	42,573,463	41,960,516	42,573,463							(612,947)	(612,947)		
57630G-48-2	MM Select T. Rowe Price Ret 2020 Fund - M5		02/16/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	1,888,654.283	28,329,814	28,157,687	28,329,814							(172,127)	(172,127)		
57630G-45-8	MM Select T. Rowe Price Ret 2025 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	400,832.424	6,012,486	5,962,732	6,012,486							(49,754)	(49,754)		
57630G-42-5	MM Select T. Rowe Price Ret 2025 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	316,116.515	4,741,748	4,663,415	4,741,748							(78,332)	(78,332)		
57630G-43-3	MM Select T. Rowe Price Ret 2025 Fund - M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	787,935.526	11,819,033	11,478,904	11,819,033							(340,129)	(340,129)		
57630G-44-1	MM Select T. Rowe Price Ret 2025 Fund - M5		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,221,347.811	18,320,217	18,227,909	18,320,217							(92,308)	(92,308)		
57630G-41-7	MM Select T. Rowe Price Ret 2030 Fund - I		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	334,454.302	5,016,815	4,954,708	5,016,815							(62,106)	(62,106)		
57630G-37-5	MM Select T. Rowe Price Ret 2030 Fund - M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,395,394.234	20,930,914	20,597,673	20,930,914							(333,240)	(333,240)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57630G-38-3	MM Select T. Rowe Price Ret 2030 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	2,585,862.014	38,787,930	37,830,177	38,787,930							(957,753)	(957,753)		
57630G-39-1	MM Select T. Rowe Price Ret 2030 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	1,749,583.383	26,243,751	25,890,807	26,243,751							(352,943)	(352,943)		
57630G-36-7	MM Select T. Rowe Price Ret 2035 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	138,835.428	2,082,531	2,052,040	2,082,531							(30,492)	(30,492)		
57630G-33-4	MM Select T. Rowe Price Ret 2035 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	528,062.015	7,920,930	7,772,992	7,920,930							(147,939)	(147,939)		
57630G-34-2	MM Select T. Rowe Price Ret 2035 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	537,045.486	8,055,682	7,725,976	8,055,682							(329,706)	(329,706)		
57630G-35-9	MM Select T. Rowe Price Ret 2035 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	585,745.355	8,786,180	8,736,939	8,786,180							(49,242)	(49,242)		
57630G-32-6	MM Select T. Rowe Price Ret 2040 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	321,956.655	4,829,350	4,744,177	4,829,350							(85,173)	(85,173)		
57630G-28-4	MM Select T. Rowe Price Ret 2040 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	836,641.360	12,549,620	12,232,670	12,549,620							(316,950)	(316,950)		
57630G-29-2	MM Select T. Rowe Price Ret 2040 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,564,242.136	23,463,632	22,586,795	23,463,632							(876,837)	(876,837)		
57630G-31-8	MM Select T. Rowe Price Ret 2040 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	1,800,782.178	27,011,733	26,814,207	27,011,733							(197,526)	(197,526)		
57630G-27-6	MM Select T. Rowe Price Ret 2045 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	94,385.302	1,415,780	1,378,816	1,415,780							(36,964)	(36,964)		
57630G-24-3	MM Select T. Rowe Price Ret 2045 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	531,581.192	7,973,718	7,768,357	7,973,718							(205,361)	(205,361)		
57630G-25-0	MM Select T. Rowe Price Ret 2045 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	529,554.922	7,943,324	7,547,574	7,943,324							(395,750)	(395,750)		
57630G-26-8	MM Select T. Rowe Price Ret 2045 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	503,985.442	7,559,782	7,466,550	7,559,782							(93,232)	(93,232)		
57630G-23-5	MM Select T. Rowe Price Ret 2050 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	138,225.992	2,073,390	2,035,182	2,073,390							(38,208)	(38,208)		
57630G-19-3	MM Select T. Rowe Price Ret 2050 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	367,309.989	5,509,650	5,424,354	5,509,650							(85,296)	(85,296)		
57630G-21-9	MM Select T. Rowe Price Ret 2050 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	943,174.221	14,147,613	13,374,824	14,147,613							(772,790)	(772,790)		
57630G-22-7	MM Select T. Rowe Price Ret 2050 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	825,999.522	12,389,993	12,262,792	12,389,993							(127,201)	(127,201)		
57630G-18-5	MM Select T. Rowe Price Ret 2055 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	39,168.528	587,528	576,386	587,528							(11,142)	(11,142)		
57630G-15-1	MM Select T. Rowe Price Ret 2055 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	240,487.489	3,607,292	3,539,450	3,607,292							(67,843)	(67,843)		
57630G-16-9	MM Select T. Rowe Price Ret 2055 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	251,971.777	3,779,577	3,690,395	3,779,577							(89,182)	(89,182)		
57630G-17-7	MM Select T. Rowe Price Ret 2055 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	223,649.426	3,354,741	3,330,342	3,354,741							(24,400)	(24,400)		
57630G-14-4	MM Select T. Rowe Price Ret 2060 Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	36,633.987	549,040	541,390	549,040							(7,649)	(7,649)		
57630G-11-0	MM Select T. Rowe Price Ret 2060 Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	132,391.468	1,977,997	1,985,284	1,977,997							7,288	7,288		
57630G-12-8	MM Select T. Rowe Price Ret 2060 Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	61,688.713	925,331	876,933	925,331							(48,398)	(48,398)		
57630G-13-6	MM Select T. Rowe Price Ret 2060 Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/11/2018	VA, VASA - BUYS/SELLS	59,661.880	894,928	888,032	894,928							(6,896)	(6,896)		
57630G-67-2	MM Select T. Rowe Price Ret Balanced Fund – I		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	18,499.097	277,486	271,900	277,486							(5,586)	(5,586)		
57630G-64-9	MM Select T. Rowe Price Ret Balanced Fund – M3		02/16/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	98,147.226	1,472,208	1,469,376	1,472,208							(2,832)	(2,832)		
57630G-65-6	MM Select T. Rowe Price Ret Balanced Fund – M4		02/16/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	241,808.964	3,627,134	3,632,759	3,627,134							5,625	5,625		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57630G-66-4	MM Select T. Rowe Price Ret Balanced Fund – M5		02/16/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	1,556,415.369	23,346,231	23,585,211	23,346,231							238,980	238,980		
57630A-69-1	MM Select Total Return Bond Fund - R4		11/07/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	1.087	10	10	10										
553097-57-7	MML Aggressive Allocation Fund		08/30/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.374	4	4	4										
553097-29-6	MML American Funds Growth Fund - Svc 1		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.120	2	2	2										
553097-28-8	MML American Funds International Fund - Svc 1		02/21/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	65.222	726	677	726							(49)	(49)		
553097-61-9	MML Balanced Allocation Fund		01/02/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	55.773	571	511	571							(61)	(61)		
55312G-40-8	MML Blend Fund		04/05/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	1.271	29	27	29							(1)	(1)		
553097-74-2	MML Blue Chip Growth Fund		01/08/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	2,848.482	53,213	42,747	53,213							(10,466)	(10,466)		
553097-45-2	MML Blue Chip Growth Fund-Service Class		12/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	236.662	4,549	3,145	4,549							(1,403)	(1,403)		
553097-62-7	MML Conservative Allocation Fund		01/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	43,634.669	435,740	431,628	435,740							(4,112)	(4,112)		
55312G-50-7	MML Equity Fund		01/08/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	9,039.992	269,992	238,348	269,992							(31,644)	(31,644)		
55312G-84-6	MML Equity Fund-Service Class		12/26/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	62.373	1,779	1,473	1,779							(306)	(306)		
553097-77-5	MML Equity Income Fund		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	8.548	94	86	94							(7)	(7)		
553097-85-8	MML Equity Index Fund		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.020	1	1	1										
553097-84-1	MML Equity Index Fund - Class II		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	534.176	16,715	15,787	16,715							(927)	(927)		
553097-18-9	MML Focused Equity Fund-Service Class I		12/31/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	965.744	10,005	8,700	10,005							(1,305)	(1,305)		
553097-18-9	MML Focused Equity Service Class 1		05/17/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	345.443	3,808	1,927	3,808							(1,881)	(1,881)		
553097-65-0	MML Foreign Fund		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	0.110	1	1	1										
553097-16-3	MML Fundamental Growth Service Class 1		05/17/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	1,264.063	15,064	13,579	15,064							(1,486)	(1,486)		
553097-23-9	MML Fundamental Value Service Class 1		01/08/2018	VA, VASA - BUYS/SELLS	12/10/2018	VA, VASA - BUYS/SELLS	161.345	2,280	2,257	2,280							(23)	(23)		
553097-66-8	MML Global Fund - Class I		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.114	1	1	1										
553097-63-5	MML Global Fund - Class II		01/09/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	230.809	3,208	2,373	3,208							(835)	(835)		
553097-75-9	MML Growth & Income Fund		11/19/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	6.353	111	105	111							(7)	(7)		
55312G-72-1	MML High Yield Fund - Svc 1		04/05/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.019													
553097-76-7	MML Income & Growth Fund		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	0.550	5	5	5										
55312G-20-0	MML Inflation-Protected and Income Fund		03/01/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	18,183.353	182,479	180,068	182,479							(2,412)	(2,412)		
553097-73-4	MML Large Cap Growth Fund		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.171	2	2	2										
55312G-30-9	MML Managed Bond Fund		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	642.849	7,781	7,760	7,781							(21)	(21)		
553097-88-2	MML Managed Volatility Fund		06/12/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	1,987.111	25,405	24,552	25,405							(854)	(854)		
553097-69-2	MML Mid Cap Growth Fund		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	0.841	13	12	13							(1)	(1)		
553097-71-8	MML Mid Cap Value Fund		11/26/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	0.105	1	1	1										
553097-59-3	MML Moderate Allocation Fund		01/10/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	1,800.293	19,937	18,800	19,937							(1,136)	(1,136)		
55312G-10-1	MML Money Market Fund		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	19,574,679.794	19,574,680	19,574,680	19,574,680										
55312G-74-7	MML Short-Duration Bond Fund - Svc 1		01/02/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	2,689.036	26,087	25,912	26,087							(175)	(175)		
55312G-74-7	MML Short-Duration Bond Fund-Service Class I		11/20/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	2,748.578	26,496	26,496	26,496										
55312G-70-5	MML Small Cap Equity Fund		01/08/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,785.162	18,506	17,864	18,506							(642)	(642)		
553097-20-5	MML Small Cap Growth Equity Fund		01/11/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	4,463.942	69,970	68,070	69,970							(1,900)	(1,900)		
553097-52-8	MML Small Cap Growth Equity Fund-Service Class		12/04/2018	VA, VASA - BUYS/SELLS	12/21/2018	various	2,335.985	31,077	26,874	31,077							(4,203)	(4,203)		
553097-25-4	MML Small Company Value Fund - Svc		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	5.192	80	75	80							(5)	(5)		
553097-68-4	MML Small Mid Cap Value Fund		08/29/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	0.753	9	8	9							(1)	(1)		
553097-39-5	MML Small Mid Cap Value Fund - Svc		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.117	2	1	2										
55312G-79-6	MML Strategic Emerging Markets Fund - Svc 1		02/21/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	61.803	746	652	746							(94)	(94)		
553097-24-7	MML Total Return Bond Fund - Service Class 1		08/29/2018	VA, VASA - BUYS/SELLS	10/22/2018	VA, VASA - BUYS/SELLS	0.018													
55312G-10-1	MML U.S. Government Money Market Fund		12/31/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	5,847,850.813	5,847,851	5,847,851	5,847,851										
563821-76-8	Manning & Napier Pro Blend Extended Term - S		01/03/2018	VA, VASA - BUYS/SELLS	12/10/2018	VA, VASA - BUYS/SELLS	220.779	3,892	3,698	3,892							(194)	(194)		
57630C-79-6	MassMutual Premier High Yield Fund - R4		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	0.000	3	3	3										

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57630A-80-8	MassMutual RetireSMART 2015 Fund - R3		06/15/2018	VA, VASA - BUYS/SELLS	11/01/2018	VA, VASA - BUYS/SELLS	0.006													
57630E-49-5	MassMutual RetireSMART 2015 Fund - R5		01/04/2018	VA, VASA - BUYS/SELLS	08/20/2018	VA, VASA - BUYS/SELLS	6,846.818	81,872	82,656	81,872							785	785		
57630E-47-9	MassMutual RetireSMART 2020 Fund - R4		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	50,860.000	670,160	654,416	670,160							(15,744)	(15,744)		
57630E-45-3	MassMutual RetireSMART 2025 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	09/06/2018	VA, VASA - BUYS/SELLS	40,954.576	542,269	547,606	542,269							5,337	5,337		
57630E-44-6	MassMutual RetireSMART 2025 Fund - R4		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	9.000	115	117	115							2	2		
57630E-43-8	MassMutual RetireSMART 2025 Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	08/20/2018	VA, VASA - BUYS/SELLS	72,364.877	957,496	969,562	957,496							12,066	12,066		
57630E-42-0	MassMutual RetireSMART 2030 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	11/02/2018	VA, VASA - BUYS/SELLS	143,790.104	1,957,170	1,979,076	1,957,170							21,906	21,906		
57630E-41-2	MassMutual RetireSMART 2030 Fund - R4		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	85,224.000	1,178,463	1,110,199	1,178,463							(68,264)	(68,264)		
57630E-41-2	MassMutual RetireSMART 2030 Fund R4		08/01/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	26.787	363	348	363							(15)	(15)		
57630E-38-8	MassMutual RetireSMART 2035 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	09/06/2018	VA, VASA - BUYS/SELLS	3,550.398	49,217	49,731	49,217							514	514		
57630A-78-2	MassMutual RetireSMART 2035 Fund - R3		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	823.000	11,116	10,637	11,116							(479)	(479)		
57630E-37-0	MassMutual RetireSMART 2035 Fund - R4		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	24,827.000	346,092	347,337	346,092							1,245	1,245		
57630E-36-2	MassMutual RetireSMART 2035 Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	5,571.689	77,127	78,014	77,127							887	887		
57630E-33-9	MassMutual RetireSMART 2040 Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	44,075.968	592,265	552,045	592,265							(40,220)	(40,220)		
57630E-34-7	MassMutual RetireSMART 2040 Fund R4		07/18/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	6,043.216	81,101	81,396	81,101							296	296		
57630E-32-1	MassMutual RetireSMART 2045 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	09/06/2018	VA, VASA - BUYS/SELLS	5,030.971	70,729	71,590	70,729							861	861		
57630E-29-7	MassMutual RetireSMART 2045 Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	1,147.979	15,990	16,358	15,990							368	368		
57630E-28-9	MassMutual RetireSMART 2050 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	12/12/2018	VA, VASA - BUYS/SELLS	49,547.086	490,095	496,065	490,095							5,970	5,970		
57630E-26-3	MassMutual RetireSMART 2050 Fund - R5		01/05/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	259,836.173	2,575,458	2,580,833	2,575,458							5,375	5,375		
57629U-16-1	MassMutual RetireSMART 2050 Fund - Svc		01/04/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	217,625.696	2,174,271	2,041,256	2,174,271							(133,015)	(133,015)		
57630A-14-7	MassMutual RetireSMART 2055 Fund - Adm		01/02/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	52,781.455	613,843	593,465	613,843							(20,378)	(20,378)		
57630E-25-5	MassMutual RetireSMART 2055 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	09/06/2018	VA, VASA - BUYS/SELLS	766.324	8,987	9,111	8,987							125	125		
57630E-22-2	MassMutual RetireSMART 2055 Fund - R5		01/03/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	15,443.455	179,843	183,003	179,843							3,160	3,160		
57630G-87-0	MassMutual RetireSMART 2060 Fund - I		01/17/2018	VA, VASA - BUYS/SELLS	08/01/2018	VA, VASA - BUYS/SELLS	1,113.116	12,948	13,080	12,948							132	132		
57630G-86-2	MassMutual RetireSMART 2060 Fund - R5		01/16/2018	VA, VASA - BUYS/SELLS	08/20/2018	VA, VASA - BUYS/SELLS	56,134.889	653,232	648,866	653,232							(4,366)	(4,366)		
57630G-85-4	MassMutual RetireSMART 2060 Fund - Svc		05/11/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	7.268	85	84	85										
57630E-18-0	MassMutual RetireSMART Conservative Fund R4		01/08/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	153.825	1,513	1,511	1,513							(2)	(2)		
57630E-17-2	MassMutual RetireSMART Growth - I		10/15/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	7,754.167	89,173	90,374	89,173							1,201	1,201		
57630E-12-3	MassMutual RetireSMART In Retirement Fund - R5		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	31,556.209	364,984	365,530	364,984							546	546		
57630E-13-1	MassMutual RetireSMART In Retirement Fund R4		08/01/2018	VA, VASA - BUYS/SELLS	11/05/2018	VA, VASA - BUYS/SELLS	66.056	757	738	757							(19)	(19)		
57630G-40-9	MassMutual RetireSMART Moderate - I		01/02/2018	VA, VASA - BUYS/SELLS	11/06/2018	VA, VASA - BUYS/SELLS	4,635.796	48,207	47,007	48,207							(1,200)	(1,200)		
57630G-40-9	MassMutual RetireSMART Moderate Fund - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	107,804.000	1,130,857	1,115,717	1,130,857							(15,140)	(15,140)		
57630G-60-7	MassMutual RetireSMART Moderate Fund R4		06/29/2018	VA, VASA - BUYS/SELLS	12/10/2018	VA, VASA - BUYS/SELLS	19.313	198	196	198							(2)	(2)		
57630G-70-6	MassMutual RetireSMART Moderate Growth - I		10/15/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	1,826.851	19,383	19,404	19,383							21	21		
57630A-35-2	MassMutual S&P® Mid Cap Index Fund - Z		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	2,532.000	37,244	38,103	37,244							858	858		
57629S-36-4	MassMutual Select Growth Opportunities Fund - N		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	1.000	9	9	9										
57630G-54-0	MassMutual Select T. Rowe Price Retirement 2015 Fund - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	14,543.000	217,590	202,170	217,590							(15,420)	(15,420)	5,065	
57630G-45-8	MassMutual Select T. Rowe Price Retirement 2025 Fund - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	61,980.000	930,197	897,344	930,197							(32,853)	(32,853)		
57630G-32-6	MassMutual Select T. Rowe Price Retirement 2040 Fund - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	15,688.000	234,936	223,398	234,936							(11,538)	(11,538)		
57630G-18-5	MassMutual Select T. Rowe Price Retirement 2055 Fund - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	3,679.000	53,951	52,276	53,951							(1,675)	(1,675)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
57630G-64-9	MassMutual Select T. Rowe Price Retirement Balanced Fund - M3		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	502.000	7,590	7,607	7,590							17	17		
665278-70-1	Northern Institutional Govt Select Portfolio Fund		01/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	40,274,917.490	40,274,917	40,274,917	40,274,917										
683811-30-1	Oppenheimer Capital Appreciation Fund/VA		05/23/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,044.617	58,529	54,087	58,529							(4,442)	(4,442)		
683811-60-8	Oppenheimer Conservative Balanced Fund/VA		05/23/2018	VA, VASA - BUYS/SELLS	12/17/2018	VA, VASA - BUYS/SELLS	224.778	3,533	3,500	3,533							(34)	(34)		
683811-84-8	Oppenheimer Disc Mid Cap Growth Fund - CL 2		12/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	18.454	1,402	1,133	1,402							(269)	(269)		
68379Y-10-5	Oppenheimer Discovery Mid Cap Growth Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	14.417	300	233	300							(67)	(67)		
68379Y-50-1	Oppenheimer Discovery Mid Cap Growth Fund - Y		05/01/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	10,142.289	231,244	230,811	231,244							(433)	(433)		
683811-50-9	Oppenheimer Discovery Mid Cap Growth Fund/VA		06/13/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	1.494	120	108	120							(12)	(12)		
683811-70-7	Oppenheimer Global Fund/VA		06/13/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	17.890	880	723	880							(157)	(157)		
683811-85-5	Oppenheimer Global Fund/VA - CL 2		06/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	22.849	1,114	886	1,114							(227)	(227)		
683811-69-9	Oppenheimer Global Multi-Alternatives Fund/VA - CL 2		12/13/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	9.665	97	95	97							(2)	(2)		
683811-83-0	Oppenheimer Global Strat Income Fund/VA - CL 2		05/22/2018	VA, VASA - BUYS/SELLS	12/31/2018	various	22.496	116	110	116							(6)	(6)		
68380K-50-8	Oppenheimer Global Strategic Income Fund - Y		01/03/2018	VA, VASA - BUYS/SELLS	07/06/2018	VA, VASA - BUYS/SELLS	12,520.835	48,210	46,828	48,210							(1,382)	(1,382)		
683811-80-6	Oppenheimer Global Strategic Income Fund/VA		06/13/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	35.986	180	170	180							(10)	(10)		
683905-20-2	Oppenheimer Government Money Market Fund - Y		04/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	2,446.730	2,447	2,447	2,447										
68383C-40-4	Oppenheimer International Diversified Fund - R		10/26/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	2.910	46	48	46							2	2		
683811-67-3	Oppenheimer International Growth Fund/VA		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	11,270.003	29,723	23,915	29,723							(5,808)	(5,808)		
68380U-10-0	Oppenheimer International Sm-Mid Company Fund - A		01/02/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	848.653	42,803	46,081	42,803							3,277	3,277		
683811-88-9	Oppenheimer Main Street Fund/VA		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	45.955	1,418	1,372	1,418							(45)	(45)		
68381F-50-8	Oppenheimer Main Street Mid Cap Fund - R		01/10/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	280.822	7,237	5,395	7,237							(1,842)	(1,842)		
683811-87-1	Oppenheimer Main Street Small Cap Fund/VA		05/31/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	6,733.790	179,068	132,050	179,068							(47,018)	(47,018)		
68381K-50-7	Oppenheimer Senior Floating Rate Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	63.807	520	519	520							(1)	(1)		
683969-10-9	Oppenheimer Total Return Bond Fund - A		04/16/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	7,543.292	50,279	49,944	50,279							(336)	(336)		
683811-20-2	Oppenheimer Total Return Bond Fund/VA		06/13/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	10.954	84	81	84							(2)	(2)		
74254V-18-2	PFI Diversified Real Asset Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	01/30/2018	VA, VASA - BUYS/SELLS	1,284.700	15,222	15,224	15,222							2	2		
74441K-40-4	PGIM Jennison Natural Resources Fund - R		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	0.000	11	10	11										
72201P-22-5	PIMCO Commodity Real Return Strategy Fund - R		01/04/2018	VA, VASA - BUYS/SELLS	03/15/2018	VA, VASA - BUYS/SELLS	6.584	43	42	43							(1)	(1)		
693394-55-3	PIMCO Commodity Real Return Strategy Portfolio		01/02/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	107.613	780	766	780							(15)	(15)		
693394-60-3	PIMCO GI Bond Opportunities Port (Unhedged) - ADM		07/25/2018	VA, VASA - BUYS/SELLS	12/07/2018	VA, VASA - BUYS/SELLS	86.890	1,037	1,019	1,037							(19)	(19)		
693390-37-9	PIMCO High Yield Fund - A		03/15/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	551.236	4,823	4,822	4,823							(2)	(2)		
722000-79-4	PIMCO High Yield Fund - R		01/04/2018	VA, VASA - BUYS/SELLS	03/15/2018	VA, VASA - BUYS/SELLS	87.730	780	768	780							(12)	(12)		
72201F-48-2	PIMCO Income Fund - Adm		01/02/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	17,979.758	222,994	212,443	222,994							(10,551)	(10,551)		
72201F-49-0	PIMCO Income Fund - Inst		07/03/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	103,602.685	1,242,401	1,222,837	1,242,401							(19,564)	(19,564)		
722005-81-6	PIMCO Investment Grade Credit Bond Fund - INST		01/30/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	75,598.369	787,735	760,914	787,735							(26,821)	(26,821)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	PIMCO PRV SHORT-TERM FLOATING NAV PORT2																			
72201P-61-3			11/07/2018	Various	11/13/2018	Various	1,664,120.000	16,653,737	16,654,147	16,653,737							410	410		
277923-77-7	Parametric Emerging Markets Fund - A		01/09/2018	VA, VASA - BUYS/SELLS	08/30/2018	VA, VASA - BUYS/SELLS	128.776	2,038	1,872	2,038							(166)	(166)		
	Payden Emerging Markets Bond Fund - No																			
704329-53-1	Load		01/09/2018	VA, VASA - BUYS/SELLS	04/26/2018	VA, VASA - BUYS/SELLS	678.593	9,515	9,304	9,515							(211)	(211)		
723695-10-2	Pioneer Fundamental Growth Fund - A		01/03/2018	VA, VASA - BUYS/SELLS	12/21/2018	VA, VASA - BUYS/SELLS	24.256	575	493	575							(82)	(82)		
						VA, VA, VASA - BUYS/SELLS														
723695-70-6	Pioneer Fundamental Growth Fund - K		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018		6,158.000	144,287	148,961	144,287							4,674	4,674		
74253J-78-4	Principal Large Cap Growth I Fund Inst		01/02/2018	VA, VASA - BUYS/SELLS	12/24/2018	VA, VASA - BUYS/SELLS	21,721.920	341,931	293,552	341,931							(48,380)	(48,380)		
	Prudential Global Total Return Fund - Z																			
74439A-40-0			12/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	6,502.576	41,942	42,068	41,942							127	127		
524686-29-2	QS International Equity Fund - A		08/01/2018	VA, VASA - BUYS/SELLS	12/27/2018	VA, VASA - BUYS/SELLS	5,531.215	90,048	85,877	90,048							(4,171)	(4,171)		
524686-26-8	QS International Equity Fund - FI		02/08/2018	VA, VASA - BUYS/SELLS	12/11/2018	VA, VASA - BUYS/SELLS	4.344	72	69	72							(3)	(3)		
524686-25-0	QS International Equity Fund - R		11/08/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	0.060	1	1	1										
						VA, VA, VASA - BUYS/SELLS														
780905-17-0	Royce Value Fund - R		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018		1.000	11	11	11										
	Stadion TargetFit 2050 Conservative																			
461646-46-5	Strategy - 2		01/05/2018	VA, VASA - BUYS/SELLS	10/12/2018	VA, VASA - BUYS/SELLS	196.821	3,230	3,213	3,230							(17)	(17)		
77954T-40-7	T Rowe Mid-Cap Growth Portfolio Fund		06/18/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,669.366	51,266	49,516	51,266							(1,750)	(1,750)		
	T Rowe Price Blue Chip Growth Portfolio																			
77954T-50-6	Fund		06/13/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	23.211	832	795	832							(38)	(38)		
	T Rowe Price Equity Income Portfolio																			
77954T-10-0	Fund		06/12/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	15.742	463	447	463							(16)	(16)		
	T Rowe Price Retirement 2010 Fund - Adv																			
74149P-86-1			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	67,446.024	1,242,795	1,230,215	1,242,795							(12,579)	(12,579)		
	T Rowe Price Retirement 2010 Fund - Inv																			
74149P-10-1			01/08/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	23,563.105	437,728	431,912	437,728							(5,816)	(5,816)		
74149P-60-6	T Rowe Price Retirement 2010 Fund - R		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	11,680.294	210,558	211,764	210,558							1,206	1,206		
	T Rowe Price Retirement 2020 Fund - Adv																			
74149P-85-3			01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	196,953.305	4,504,821	4,449,175	4,504,821							(55,646)	(55,646)		
	T Rowe Price Retirement 2020 Fund - Inv																			
74149P-20-0			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	108,386.092	2,479,239	2,466,867	2,479,239							(12,371)	(12,371)		
74149P-70-5	T Rowe Price Retirement 2020 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	81,297.273	1,846,465	1,820,246	1,846,465							(26,219)	(26,219)		
	T Rowe Price Retirement 2030 Fund - Adv																			
74149P-84-6			01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	335,201.845	8,853,884	8,755,472	8,853,884							(98,412)	(98,412)		
	T Rowe Price Retirement 2030 Fund - Inv																			
74149P-30-9			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	189,346.736	5,039,483	4,987,393	5,039,483							(52,090)	(52,090)		
74149P-80-4	T Rowe Price Retirement 2030 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	129,529.466	3,395,249	3,356,108	3,395,249							(39,140)	(39,140)		
	T Rowe Price Retirement 2040 Fund - Adv																			
74149P-83-8			01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	187,731.769	5,220,130	5,173,888	5,220,130							(46,242)	(46,242)		
	T Rowe Price Retirement 2040 Fund - Inv																			
74149P-40-8			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	173,751.766	4,881,980	4,832,037	4,881,980							(49,943)	(49,943)		
74149P-88-7	T Rowe Price Retirement 2040 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	42,399.714	1,175,890	1,160,904	1,175,890							(14,985)	(14,985)		
	T Rowe Price Retirement 2050 Fund - Adv																			
74149P-73-9			01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	250,309.619	3,990,464	3,937,370	3,990,464							(53,094)	(53,094)		
	T Rowe Price Retirement 2050 Fund - Inv																			
74149P-75-4			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	254,705.634	4,079,010	4,039,631	4,079,010							(39,379)	(39,379)		
74149P-72-1	T Rowe Price Retirement 2050 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	99,194.142	1,558,492	1,546,437	1,558,492							(12,055)	(12,055)		
	T Rowe Price Retirement 2060 Fund - Adv																			
74149P-31-7			01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	51,117.635	630,075	627,725	630,075							(2,351)	(2,351)		
74149P-32-5	T Rowe Price Retirement 2060 Fund - I		01/04/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	19,913.464	245,484	245,533	245,484							49	49		
74149P-29-1	T Rowe Price Retirement 2060 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	48,832.200	598,424	597,218	598,424							(1,207)	(1,207)		
	T Rowe Price Retirement Balanced Fund -																			
74149P-82-0	Adv		01/05/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	22,707.337	349,877	350,374	349,877							497	497		
	T Rowe Price Retirement Balanced Fund -																			
74149P-50-7	Inv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	44,060.531	686,155	679,413	686,155							(6,742)	(6,742)		
	T Rowe Price Retirement Balanced Fund -																			
74149P-87-9	R		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	7,395.212	115,450	114,034	115,450							(1,416)	(1,416)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
779547-30-6	T. Rowe Price Equity Income Fund - R		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	0.000	7	6	7										
45775L-40-8	T. Rowe Price Institutional Lg Cap Gr Fund - Inst		11/29/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	336.902	13,759	12,027	13,759							(1,731)	(1,731)		
74149P-71-3	T. Rowe Price Retirement 2005 Fund - Adv		01/04/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	2,893.547	40,010	39,381	40,010							(629)	(629)		
872797-10-5	T. Rowe Price Retirement 2005 Fund - I		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	2,444.232	28,202	28,035	28,202							(166)	(166)		
74149P-81-2	T. Rowe Price Retirement 2005 Fund - Inv		01/04/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	13,397.404	185,336	183,009	185,336							(2,327)	(2,327)		
74149P-69-7	T. Rowe Price Retirement 2005 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	3,996.254	55,491	54,709	55,491							(782)	(782)		
872797-20-4	T. Rowe Price Retirement 2010 Fund - I		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	15,293.630	180,121	179,547	180,121							(574)	(574)		
74149P-68-9	T. Rowe Price Retirement 2015 Fund - Adv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	13,571.521	203,867	203,844	203,867							(22)	(22)		
872797-30-3	T. Rowe Price Retirement 2015 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	323,775.588	3,945,041	3,878,832	3,945,041							(66,209)	(66,209)		
74149P-79-6	T. Rowe Price Retirement 2015 Fund - Inv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	14,701.082	224,364	221,545	224,364							(2,819)	(2,819)		
74149P-67-1	T. Rowe Price Retirement 2015 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	75,290.027	1,130,428	1,120,316	1,130,428							(10,113)	(10,113)		
872797-40-2	T. Rowe Price Retirement 2020 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	659,657.521	8,299,496	8,219,333	8,299,496							(80,164)	(80,164)		
74149P-66-3	T. Rowe Price Retirement 2025 Fund - Adv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	132,498.299	2,365,044	2,347,870	2,365,044							(17,174)	(17,174)		
872797-50-1	T. Rowe Price Retirement 2025 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	329,643.162	4,291,399	4,222,729	4,291,399							(68,670)	(68,670)		
74149P-78-8	T. Rowe Price Retirement 2025 Fund - Inv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	158,329.496	2,864,260	2,821,432	2,864,260							(42,829)	(42,829)		
74149P-65-5	T. Rowe Price Retirement 2025 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	45,165.634	801,433	792,205	801,433							(9,228)	(9,228)		
872797-60-0	T. Rowe Price Retirement 2030 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	434,963.513	5,743,888	5,702,372	5,743,888							(41,516)	(41,516)		
74149P-64-8	T. Rowe Price Retirement 2035 Fund - Adv		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	43,085.710	830,955	828,538	830,955							(2,417)	(2,417)		
872797-70-9	T. Rowe Price Retirement 2035 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	141,971.976	1,925,170	1,898,165	1,925,170							(27,005)	(27,005)		
74149P-77-0	T. Rowe Price Retirement 2035 Fund - Inv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	73,212.520	1,434,560	1,415,198	1,434,560							(19,362)	(19,362)		
74149P-63-0	T. Rowe Price Retirement 2035 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	47,637.634	908,923	906,068	908,923							(2,855)	(2,855)		
872797-80-8	T. Rowe Price Retirement 2040 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	201,497.267	2,725,562	2,734,318	2,725,562							8,756	8,756		
74149P-62-2	T. Rowe Price Retirement 2045 Fund - Adv		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	62,730.772	1,186,831	1,176,829	1,186,831							(10,002)	(10,002)		
872797-88-1	T. Rowe Price Retirement 2045 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	84,118.486	1,163,856	1,149,059	1,163,856							(14,798)	(14,798)		
74149P-76-2	T. Rowe Price Retirement 2045 Fund - Inv		01/04/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	69,468.709	1,313,991	1,311,569	1,313,991							(2,422)	(2,422)		
74149P-61-4	T. Rowe Price Retirement 2045 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	59,204.389	1,110,208	1,098,833	1,110,208							(11,375)	(11,375)		
872797-87-3	T. Rowe Price Retirement 2050 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	249,100.632	3,382,813	3,400,224	3,382,813							17,410	17,410		
74149P-59-8	T. Rowe Price Retirement 2055 Fund - Adv		01/03/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	37,113.945	591,254	587,514	591,254							(3,741)	(3,741)		
872797-86-5	T. Rowe Price Retirement 2055 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	16,092.072	219,780	219,818	219,780							38	38		
74149P-74-7	T. Rowe Price Retirement 2055 Fund - Inv		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	80,078.973	1,289,381	1,275,658	1,289,381							(13,723)	(13,723)		
74149P-58-0	T. Rowe Price Retirement 2055 Fund - R		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	37,641.533	593,166	592,478	593,166							(689)	(689)		
872797-85-7	T. Rowe Price Retirement 2060 Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	8,571.550	115,767	115,973	115,767							206	206		
872797-84-0	T. Rowe Price Retirement Balanced Fund - I		01/02/2018	VA, VASA - BUYS/SELLS	02/16/2018	VA, VASA - BUYS/SELLS	1,428.805	16,332	16,246	16,332							(86)	(86)		
355150-39-2	Templeton Foreign VIP Fund		01/11/2018	VA, VASA - BUYS/SELLS	12/20/2018	VA, VASA - BUYS/SELLS	5,551.354	85,241	81,473	85,241							(3,768)	(3,768)		
880208-10-3	Templeton Global Bond Fund - A		11/07/2018	VA, VASA - BUYS/SELLS	11/30/2018	VA, VASA - BUYS/SELLS	0.852	10	10	10										
41664R-31-7	The Hartford Capital Appreciation Fund - R6		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	0.000	14	14	14										
41664R-27-5	The Hartford International Opportunities Fund - R6		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	576.000	10,017	9,003	10,017							(1,014)	(1,014)		
41664M-68-0	The Hartford Mid Cap Value Fund - R4		12/31/2018	VA, VA, VASA – BUYS/SELLS	12/31/2018	VA, VA, VASA – BUYS/SELLS	2.000	33	31	33							(2)	(2)		
885216-80-4	Thornburg International Value Fund - R6		10/15/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	8.389	184	183	184							(2)	(2)		

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92914E-83-8	VY Clarion Global Real Estate Portfolio		07/13/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	2.986	33	33	33										
92202E-67-2	Vanguard Institutional Target Ret 2065 Fund - Inst		09/04/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	488.843	10,979	10,611	10,979							(369)	(369)		
921937-70-2	Vanguard Short Term Bond Index Fund - Adm		01/05/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	1,130,245.464	11,632,747	11,563,264	11,632,747							(69,483)	(69,483)		
92647K-82-0	Victory Integrity Small-Cap Value Fund		01/04/2018	VA, VASA - BUYS/SELLS	11/21/2018	VA, VASA - BUYS/SELLS	1,100.472	42,345	44,590	42,345							2,245	2,245		
92913L-87-4	Voya Strategic Income Opportunities Fund - I		05/18/2018	VA, VASA - BUYS/SELLS	07/09/2018	VA, VASA - BUYS/SELLS	12,974.465	132,210	132,340	132,210							130	130		
949917-35-5	WF Discovery Fund Inst		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	176.431	6,327	4,906	6,327							(1,422)	(1,422)		
94984B-43-9	Wells Fargo Special Small Cap Value Fund - A		06/12/2018	VA, VASA - BUYS/SELLS	12/26/2018	VA, VASA - BUYS/SELLS	56.654	2,073	1,971	2,073							(102)	(102)		
94984B-20-7	Wells Fargo Target Date 2015 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	26,048.289	210,470	208,124	210,470							(2,346)	(2,346)		
949915-30-0	Wells Fargo Target Date 2020 Fund - R6		01/05/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	16,939.760	220,433	221,741	220,433							1,308	1,308		
94984B-50-4	Wells Fargo Target Date 2025 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	248,237.331	1,620,990	1,623,454	1,620,990							2,464	2,464		
94987W-60-4	Wells Fargo Target Date 2030 Fund - R4		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	3,176.264	44,978	37,111	44,978							(7,866)	(7,866)		
949915-40-9	Wells Fargo Target Date 2030 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	32,224.798	449,510	452,114	449,510							2,604	2,604		
94984B-80-1	Wells Fargo Target Date 2035 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	118,036.288	999,767	1,005,501	999,767							5,734	5,734		
94987W-70-3	Wells Fargo Target Date 2040 Fund - R4		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	18,777.064	314,443	311,124	314,443							(3,319)	(3,319)		
949915-50-8	Wells Fargo Target Date 2040 Fund - R6		01/05/2018	VA, VASA - BUYS/SELLS	06/15/2018	VA, VASA - BUYS/SELLS	55,030.657	923,662	927,267	923,662							3,605	3,605		
94984B-86-8	Wells Fargo Target Date 2045 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	108,863.667	1,013,521	1,024,289	1,013,521							10,768	10,768		
94987W-88-5	Wells Fargo Target Date 2050 Fund - R4		01/04/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	27,195.953	240,871	240,939	240,871							68	68		
94984B-83-5	Wells Fargo Target Date 2050 Fund - R6		01/05/2018	VA, VASA - BUYS/SELLS	10/05/2018	VA, VASA - BUYS/SELLS	77,802.218	685,070	687,772	685,070							2,702	2,702		
94987W-87-7	Wells Fargo Target Date 2055 Fund - R4		01/02/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	33,934.299	444,428	447,084	444,428							2,655	2,655		
949921-18-3	Wells Fargo Target Date 2055 Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	70,924.340	919,746	923,474	919,746							3,728	3,728		
94987W-33-1	Wells Fargo Target Date 2060 Fund - A		01/08/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	9,521.708	113,367	112,071	113,367							(1,297)	(1,297)		
94987W-27-3	Wells Fargo Target Date 2060 Fund - R4		01/05/2018	VA, VASA - BUYS/SELLS	12/03/2018	VA, VASA - BUYS/SELLS	26.922	335	324	335							(11)	(11)		
94987W-66-1	Wells Fargo Target Date Today Fund - R4		01/04/2018	VA, VASA - BUYS/SELLS	12/04/2018	VA, VASA - BUYS/SELLS	8,330.741	78,639	77,549	78,639							(1,091)	(1,091)		
949915-10-2	Wells Fargo Target Date Today Fund - R6		01/02/2018	VA, VASA - BUYS/SELLS	12/19/2018	VA, VASA - BUYS/SELLS	1,512.389	14,141	13,949	14,141							(192)	(192)		
PF9959-11-5	Wells Galliard CIT F		10/26/2018	VA, VASA - BUYS/SELLS	12/31/2018	VA, VASA - BUYS/SELLS	27,251.588	387,103	390,271	387,103							3,167	3,167		
97183H-61-0	Wilmington Trust Index Select Aggressive 2025 CIT - R		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	5,350.000	59,064	59,224	59,064							160	160		
97183H-35-4	Wilmington Trust Index Select Conservative 2045 CIT - I		12/31/2018	VA, VA, VASA - BUYS/SELLS	12/31/2018	VA, VA, VASA - BUYS/SELLS	9.000	99	99	99										
97182P-53-0	flexPATH Index+ Aggressive 2055 Fund - I2		01/12/2018	VA, VASA - BUYS/SELLS	12/28/2018	VA, VASA - BUYS/SELLS	5,483.229	68,077	60,809	68,077							(7,268)	(7,268)		
97182T-79-7	flexPATH Index+ Aggressive Retirement Fund - I2		01/09/2018	VA, VASA - BUYS/SELLS	10/01/2018	VA, VASA - BUYS/SELLS	18,057.117	207,295	208,877	207,295							1,582	1,582		
97182T-46-6	flexPATH Index+ Conservative 2025 Fund - I2		01/10/2018	VA, VASA - BUYS/SELLS	03/13/2018	VA, VASA - BUYS/SELLS	2,976.638	33,964	33,755	33,964							(209)	(209)		
97182P-59-7	flexPATH Index+ Conservative 2045 Fund - I2		01/16/2018	VA, VASA - BUYS/SELLS	02/28/2018	VA, VASA - BUYS/SELLS	561.409	6,840	6,726	6,840							(114)	(114)		
97182T-66-4	flexPATH Index+ Conservative Retirement Fund - I2		01/12/2018	VA, VASA - BUYS/SELLS	03/13/2018	VA, VASA - BUYS/SELLS	22.012	242	241	242							(1)	(1)		
9299999. Subtotal - Common Stocks - Mutual Funds								951,362,560	941,449,785	951,362,560							(9,912,794)	(9,912,794)	9,745	
9799998. Total - Common Stocks								993,250,366	983,318,469	993,250,365						(127)	(9,931,788)	(9,931,915)	174,072	
9899999. Total - Preferred and Common Stocks								993,250,366	983,318,469	993,250,365						(127)	(9,931,788)	(9,931,915)	174,072	
9999999 - Totals								11,684,098,652	11,618,561,484	11,686,810,583						(232)	(68,343,238)	(68,343,470)	110,197,210	47,808,670

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY BILL			10/30/2018	Wells Fargo Securities	01/31/2019	198,842					200,000	198,842	776		2.291	2.336	MAT		
US TREASURY BILL			09/12/2018	Nomura Securities Intl Inc	04/25/2019	1,478,510					1,500,000	1,478,510	10,553		2.303	2.363	MAT		
US TREASURY BILL			09/26/2018	Greenwich Capital Markets Inc	04/25/2019	986,315					1,000,000	986,315	6,256		2.346	2.408	MAT		
US TREASURY BILL			10/09/2018	Nomura Securities Intl Inc	04/25/2019	2,216,001					2,245,000	2,216,001	12,132		2.372	2.435	MAT		
US TREASURY N B			12/19/2018	Various	08/31/2019	2,678,642		165			2,700,000	2,678,312	14,908		1.625	2.291	FA	17,875	5,017
US TREASURY N B			10/12/2018	Various	01/15/2019	2,921,871					2,930,000	2,921,871	15,227		1.125	2.246	JJ		8,327
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						10,480,181		165			10,575,000	10,479,851	59,852		XXX	XXX	XXX	17,875	13,344
0599999. Total - U.S. Government Bonds						10,480,181		165			10,575,000	10,479,851	59,852		XXX	XXX	XXX	17,875	13,344
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
FEDERAL HOME LOAN BANK			02/22/2018	Barclays Capital	01/23/2019	850,039		(554)			850,000	850,593	520		2.469	1.955	MON	15,452	1,081
FEDERAL HOME LOAN BANK			07/19/2018	Barclays Capital	05/24/2019	2,001,070		(1,238)			2,000,000	2,002,307	4,212		2.106	1.969	FMAN	22,089	6,872
FED FARM CREDIT DISCOUNT NOTE			11/09/2018	Mizuho Securities USA Inc	03/22/2019	99,469		349			100,000	98,772			2.380	2.434	MAT		
FED FARM CREDIT DISCOUNT NOTE			11/09/2018	Barclays Capital	04/03/2019	198,769		702			200,000	197,365			2.400	2.457	MAT		
FED FARM CREDIT DISCOUNT NOTE ST			11/09/2018	First Tennessee Bank-Memphis	04/15/2019	153,899		555			155,000	152,822			2.450	2.511	MAT		
FEDERAL HOME LOAN BANK			10/02/2018	Nomura Securities/Fixed Income	01/02/2019	2,599,848		152			2,600,000	2,599,697			2.100	2.129	MAT		
FEDERAL FARM CREDIT BANKS			05/23/2018	Barclays Capital	02/25/2019	1,000,464		(1,866)			1,000,000	1,002,330	516		2.681	1.768	MON	15,491	1,612
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						6,903,558		(1,900)			6,905,000	6,903,886	5,248		XXX	XXX	XXX	53,032	9,565
3199999. Total - U.S. Special Revenues Bonds						6,903,558		(1,900)			6,905,000	6,903,886	5,248		XXX	XXX	XXX	53,032	9,565
AT & T INC CP-ST			12/28/2018	Various	05/28/2019	5,529,863					5,600,000	5,529,863			3.191	3.049	MAT		
AT & T INC CP-ST			12/27/2018	Goldman Sachs International	05/30/2019	4,741,480					4,800,000	4,741,480			2.885	2.885	MAT		
ASTRAZENECA PLC CP-ST			10/29/2018	Bank of America Securities	04/25/2019	13,311,496					13,500,000	13,311,496			2.859	2.820	MAT		
ASTRAZENECA PLC CP-ST			12/03/2018	Bank of America Securities	05/30/2019	1,969,517					2,000,000	1,969,517	4,822		3.100	3.192	MAT		
ASTRAZENECA PLC CP-ST			12/03/2018	Bank of America Securities	05/30/2019	5,908,550					6,000,000	5,908,550	14,467		3.100	3.192	MAT		
BELL CANADA CP-ST			10/24/2018	Citigroup Global Markets Inc	02/21/2019	9,907,567					10,000,000	9,907,567	52,483		2.820	2.886	MAT		
COCA-COLA COMPANY CP-ST			08/29/2018	Pershing LLC	02/21/2019	9,882,667					10,000,000	9,882,667	83,333		2.400	2.462	MAT		
COCA-COLA COMPANY CP-ST			08/28/2018	Pershing LLC	02/21/2019	3,953,067					4,000,000	3,953,067	33,333		2.400	2.462	MAT		
COCA-COLA COMPANY CP-ST			11/03/2018	Bank of America Securities	02/21/2019	2,487,604					2,500,000	2,487,604	3,365		2.550	2.598	MAT		
COCA-COLA COMPANY CP-ST			11/07/2018	Bank of America Securities	02/21/2019	995,325					1,000,000	995,325	1,063		2.550	2.598	MAT		
COCA-COLA COMPANY CP-ST			12/27/2018	Bank of America Securities	04/04/2019	5,708,520					5,750,000	5,708,520			2.669	2.669	MAT		
DUKE ENERGY CORP CP-ST			12/13/2018	Wells Fargo Securities	03/20/2019	9,919,733					10,000,000	9,919,733	15,050		3.010	3.076	MAT		
DUKE ENERGY CORP CP-ST			12/13/2018	Wells Fargo Securities	03/20/2019	6,943,813					7,000,000	6,943,813	10,535		3.010	3.076	MAT		
DUKE ENERGY CORP CP-ST			12/13/2018	Wells Fargo Securities	03/20/2019	3,967,893					4,000,000	3,967,893	6,020		3.010	3.076	MAT		
ENTERGY CORP DISC COML PAPER CP-ST			10/23/2018	Barclays Capital Inc	03/05/2019	1,880,346					1,900,000	1,880,346			2.829	2.829	MAT		
ENTERGY CORP DISC COML PAPER CP-ST			11/20/2018	Mitsubishi Sec, USA	03/13/2019	22,977,892					23,200,000	22,977,892			3.079	3.079	MAT		
ENTERGY CORP DISC COML PAPER CP-ST			12/27/2018	Various	04/05/2019	9,604,949					9,700,000	9,604,949			3.177	3.181	MAT		
EXPERIAN FINANCE PLC CP-ST			11/20/2018	Wells Fargo Securities	02/19/2019	8,534,425					8,600,000	8,534,425	29,873		3.050	3.116	MAT		
FMC TECHNOLOGIES INC CP-ST			12/18/2018	Wells Fargo Securities	03/19/2019	7,142,670					7,200,000	7,142,670			3.175	3.175	MAT		
GLENCORE FUNDING LLC CP-ST			11/16/2018	Goldman Sachs	05/17/2019	9,845,861					10,000,000	9,845,861	37,028		3.100	3.192	MAT		
GLENCORE FUNDING LLC CP-ST			11/26/2018	JPMorgan Securities Inc	05/28/2019	7,868,647					8,000,000	7,868,647			3.283	3.284	MAT		
HARLEY DAVIDSON CUST FDG CORP CP-ST			12/10/2018	Various	03/18/2019	7,239,390					7,300,000	7,239,390			3.075	3.076	MAT		
HARLEY DAVIDSON CUST FDG CORP CP-ST			12/12/2018	Wells Fargo Securities	03/25/2019	16,356,015					16,500,000	16,356,015			3.076	3.077	MAT		
NRW BANK CP-ST			10/17/2018	Citigroup Global Markets Inc	04/15/2019	8,882,550					9,000,000	8,882,550			2.644	2.645	MAT		
NATIONAL GRID CP-ST			11/09/2018	JPMorgan Securities Inc	02/14/2019	16,127,403					16,250,000	16,127,403			2.812	2.821	MAT		
NUTRIEN LTD CP-ST			10/15/2018	Wells Fargo Securities	01/14/2019	1,787,943					1,800,000	1,787,943			2.667	2.668	MAT		
RECKITT BENCKISER TREAS CP-ST			10/15/2018	Barclays Capital Inc	01/14/2019	1,986,502					2,000,000	1,986,502			2.688	2.688	MAT		
RECKITT BENCKISER TREAS CP-ST			09/19/2018	JPMorgan Securities Inc	02/12/2019	989,374					1,000,000	989,374	7,569		2.620	2.685	MAT		
SUNCOR ENERGY INC CP-ST			10/15/2018	Mizuho Securities USA/Fixed I	01/14/2019	1,986,754					2,000,000	1,986,754			2.637	2.637	MAT		
SUNCOR ENERGY INC CP-ST			11/30/2018	Citigroup Global Markets Inc	03/04/2019	3,671,942					3,700,000	3,671,942	8,942		3.000	3.065	MAT		
SUNCOR ENERGY INC CP-ST			11/30/2018	Citigroup Global Markets Inc	03/04/2019	5,954,500					6,000,000	5,954,500	14,500		3.000	3.065	MAT		
SUNCOR ENERGY INC CP-ST			12/12/2018	JPMorgan Securities Inc	03/13/2019	1,984,328					2,000,000	1,984,328			3.124	3.124	MAT		
SUNCOR ENERGY INC CP-ST			12/18/2018	Various	03/19/2019	8,928,793					9,000,000	8,928,793			3.154	3.155	MAT		
SUNCOR ENERGY INC CP-ST			12/06/2018	Citigroup Global Markets Inc	03/28/2019	22,285,800					22,500,000	22,285,800			3.089	3.089	MAT		
SUNCOR ENERGY INC CP-ST			12/31/2018	Mitsubishi Sec, USA	04/03/2019	9,920,628					10,000,000	9,920,628			3.165	3.165	MAT		
TELUS CORP CP-ST			09/27/2018	Wells Fargo Securities	01/09/2019	4,963,194					5,000,000	4,963,194	33,861		2.650	2.707	MAT		

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
TELUS CORP CP-ST			12/11/2018	Wells Fargo Securities	03/13/2019	17,366,563					17,500,000	17,366,563	28,170		3.050	3.116	MAT		
TELUS CORP CP-ST			12/20/2018	Wells Fargo Securities	06/18/2019	2,951,521					3,000,000	2,951,521	2,979		3.250	3.349	MAT		
TORONTO DOMINION BANK CP-ST			10/05/2018	Bony/Toronto Dominion Sec	01/04/2019	1,391,577					1,400,000	1,391,577			2.394	2.394	MAT		
TOYOTA MOTOR CREDIT CP-ST			12/17/2018	BNP Paribas Securities Corp	03/18/2019	3,053,702					3,075,000	3,053,702			2.759	2.759	MAT		
TRANSCANADA PIPELINES LTD CP-ST			12/04/2018	Mizuho Securities USA/Fixed I	03/05/2019	11,411,338					11,500,000	11,411,338			3.116	3.074	MAT		
TRANSCANADA PIPELINES LTD CP-ST			12/04/2018	Citigroup Global Markets Inc	03/06/2019	9,922,903					10,000,000	9,922,903	22,875		3.050	3.116	MAT		
TRANSCANADA PIPELINES LTD CP-ST			12/07/2018	RBC Capital Markets	03/11/2019	8,233,900					8,300,000	8,233,900			3.074	3.074	MAT		
VW CR INC CP-ST			12/27/2018	Various	04/03/2019	2,108,522					2,127,000	2,108,522			3.227	3.252	MAT		
WALGREENS BOOTS CP-ST			10/26/2018	JPMorgan Securities Inc	02/12/2019	11,901,067					12,000,000	11,901,067	59,733		2.800	2.862	MAT		
WALGREENS BOOTS CP-ST			12/19/2018	JPMorgan Securities Inc	04/16/2019	6,926,348					7,000,000	6,926,348			3.244	3.244	MAT		
WALGREENS BOOTS CP-ST			12/17/2018	Bank of America Securities	05/24/2019	1,380,031					1,400,000	1,380,031	1,896		3.250	3.343	MAT		
WALGREENS BOOTS CP-ST			11/27/2018	Bank of America Securities	05/24/2019	9,839,306					10,000,000	9,839,306	31,597		3.250	3.349	MAT		
WALGREENS BOOTS CP-ST			11/27/2018	Mizuho Securities USA/Fixed I	05/28/2019	6,885,618					7,000,000	6,885,618	21,486		3.250	3.350	MAT		
WALGREENS BOOTS CP-ST			11/29/2018	Mitsubishi Sec, USA	05/31/2019	5,903,042					6,000,000	5,903,042	15,708		3.250	3.349	MAT		
WALGREENS BOOTS CP-ST			11/29/2018	Mitsubishi Sec, USA	05/31/2019	4,919,201					5,000,000	4,919,201	13,090		3.250	3.349	MAT		
WALGREENS BOOTS CP-ST			11/29/2018	Mitsubishi Sec, USA	05/31/2019	3,935,361					4,000,000	3,935,361	10,474		3.250	3.349	MAT		
WALGREENS BOOTS CP-ST			12/11/2018	Bank of America Securities	06/05/2019	16,729,889					17,000,000	16,729,889			3.302	3.302	MAT		
BELL CANADA CP-ST		A	12/10/2018	Citigroup Global Markets Inc	03/28/2019	20,510,595					20,700,000	20,510,595			3.078	3.078	MAT		
CDP FINANCIAL CP-ST		A	11/06/2018	RBC Capital Markets	02/15/2019	15,885,084					16,000,000	15,885,084			2.578	2.579	MAT		
SOCIETE GENERALE CP-ST		D	10/15/2018	Barclays Capital Inc	01/14/2019	1,988,269					2,000,000	1,988,271			2.333	2.334	MAT		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						429,390,838					433,802,000	429,390,840	564,252		XXX	XXX	XXX		
DRIVE AUTO RECEIVABLES TRUST SERIES 2018-5 CLASS A1			11/15/2018	Citibank N.A.	11/15/2019	2,426,937					2,426,937	2,426,937	2,715		2.685	2.700	MON	4,887	
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,426,937					2,426,937	2,426,937	2,715		XXX	XXX	XXX	4,887	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						431,817,775					436,228,937	431,817,777	566,967		XXX	XXX	XXX	4,887	
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Bank Loans															XXX	XXX	XXX		
7799999. Total - Issuer Obligations						446,774,577		(1,735)			451,282,000	446,774,577	629,352		XXX	XXX	XXX	70,907	22,909
7899999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities						2,426,937					2,426,937	2,426,937	2,715		XXX	XXX	XXX	4,887	
8199999. Total - SVO Identified Funds															XXX	XXX	XXX		
8299999. Total - Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						449,201,514		(1,735)			453,708,937	449,201,514	632,067		XXX	XXX	XXX	75,794	22,909
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						449,201,514		(1,735)			XXX	449,201,514	632,067		XXX	XXX	XXX	75,794	22,909

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		89,710,000	2.440000	4,484,809			3,835,621		3,835,621	(525,124)						0015
BCM SWAPTION 2.44 USD CALLTenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		13,020,000	2.440000	650,900			556,680		556,680	(76,213)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		2,770,000	2.440000	138,479			118,434		118,434	(16,214)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		9,190,000	2.440000	459,429			392,926		392,926	(53,794)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		2,850,000	2.440000	142,478			121,854		121,854	(16,683)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		14,180,000	2.440000	708,891			606,277		606,277	(83,003)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		98,090,000	2.440000	4,903,745			4,193,914		4,193,914	(574,176)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		57,950,000	2.440000	2,897,054			2,477,697		2,477,697	(339,214)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		16,790,000	2.440000	839,371			717,870		717,870	(98,281)						0015
BCM SWAPTION 2.44 USD CALL Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		34,930,000	2.440000	1,746,231			1,493,459		1,493,459	(204,465)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		5,600,000	2.440000	279,957			239,432		239,432	(32,780)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		37,530,000	2.440000	1,876,211			1,604,624		1,604,624	(219,684)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		5,900,000	2.440000	294,955			252,259		252,259	(34,536)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		2,270,000	2.440000	113,897			97,056		97,056	(13,288)						0015

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		7,180,000	2.440000	358,945			306,987		306,987	(42,029)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		3,730,000	2.440000	187,153			159,479		159,479	(21,834)						0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		5,620,000	2.440000	281,983			240,287		240,287	(32,897)						0015
BCM SWAPTION 2.61 Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		7,870,000	2.610000		377,760		374,018		374,018	(3,742)						0015
BCM SWAPTION 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		4,380,000	2.610000		210,240		208,157		208,157	(2,083)						0015
BCM SWAPTION 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		14,420,000	2.610000		692,160		685,303		685,303	(6,857)						0015
BCM SWAPTION 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		10,070,000	2.610000		483,360		519,407		519,407	36,047						0015
BCM SWAPTION 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		18,230,000	2.610000		875,040		866,371		866,371	(8,669)						0015
BCM SWAPTION 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		62,040,000	2.610000		2,977,920		2,948,419		2,948,419	(29,501)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		2,490,000	2.610000		119,520		118,336		118,336	(1,184)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		6,190,000	2.610000		297,120		294,177		294,177	(2,943)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		37,490,000	2.610000		1,799,520		1,781,693		1,781,693	(17,827)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		6,200,000	2.610000		297,600		294,652		294,652	(2,948)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		2,890,000	2.610000		138,720		137,346		137,346	(1,374)						0015

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		41,090,000	2.610000		1,972,320		1,952,781		1,952,781	(19,539)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		108,860,000	2.610000		5,225,280		5,173,516		5,173,516	(51,764)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		96,760,000	2.610000		4,644,480		4,598,470		4,598,470	(46,010)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		15,360,000	2.610000		737,280		729,976		729,976	(7,304)						0015
BCM SWAPTION 2.61 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		2,580,000	2.610000		123,840		122,613		122,613	(1,227)						0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		6,060,000	2.610000		290,880		287,998		287,998	(2,882)						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		18,720,000	2.940000	935,869			1,060,665		1,060,665	175,933						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		199,690,000	2.940000	9,983,105			11,314,322		11,314,322	1,876,717						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		182,640,000	2.940000	9,130,724			10,348,278		10,348,278	1,716,478						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		28,870,000	2.940000	1,443,298			1,635,758		1,635,758	271,325						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		26,510,000	2.940000	1,325,315			1,502,041		1,502,041	249,145						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		5,800,000	2.940000	289,959			328,625		328,625	54,509						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		14,610,000	2.940000	730,398			827,794		827,794	137,307						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		5,630,000	2.940000	281,461			318,993		318,993	52,912						0015

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		34,180,000	2.940000	1,708,761			1,936,619		1,936,619	321,229						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		117,970,000	2.940000	5,897,676			6,684,113		6,684,113	1,108,700						0015
BCM SWAPTION 2.94 USD PUT Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		71,120,000	2.940000	3,555,503			4,029,619		4,029,619	668,396						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		12,010,000	2.940000	600,416			680,480		680,480	112,872						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		7,600,000	2.940000	381,330			430,612		430,612	71,426						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		76,400,000	2.940000	3,819,466			4,328,780		4,328,780	718,019						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		11,440,000	2.940000	574,002			648,184		648,184	107,515						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		4,620,000	2.940000	231,809			261,767		261,767	43,419						0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	12/13/2017	12/13/2032		11,410,000	2.940000	570,420			646,484		646,484	107,233						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		36,340,000	3.110000	1,740,686			1,874,404		1,874,404	133,718						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		12,360,000	3.110000	592,044			637,524		637,524	45,480						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		28,760,000	3.110000	1,377,604			1,483,430		1,483,430	105,826						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		12,080,000	3.110000	578,632			623,082		623,082	44,450						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		123,690,000	3.110000	5,924,751			6,379,884		6,379,884	455,133						0015

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		8,730,000	3.110000		418,167		450,290		450,290	32,123						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		5,140,000	3.110000		246,206		265,119		265,119	18,913						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		192,930,000	3.110000		9,241,347		9,951,258		9,951,258	709,911						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		20,090,000	3.110000		962,311		954,767		954,767	(7,544)						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		12,340,000	3.110000		591,086		636,493		636,493	45,407						0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		217,040,000	3.110000		10,396,216		11,194,843		11,194,843	798,627						0015
BCM SWAPTION 3.11 USD Put Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		4,970,000	3.110000		238,063		256,351		256,351	18,288						0015
BCM SWAPTION 3.11 USD Put Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		74,750,000	3.110000		3,580,525		3,855,577		3,855,577	275,052						0015
BCM SWAPTION 3.11 USD Put Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		5,760,000	3.110000		275,904		297,099		297,099	21,195						0015
BCM SWAPTION 3.11 USD Put Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		30,630,000	3.110000		1,467,177		1,579,884		1,579,884	112,707						0015
BCM SWAPTION 3.11 USD Put Tenor: 5480 days SD:01/30/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/30/2018	01/31/2033		81,930,000	3.110000		3,924,447		4,225,919		4,225,919	301,472						0015
BCM SWAPTION 3.11 USD Put Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on IRS	NA	Equity/Index.	US - OTC Bulletin Bo	01/29/2018	01/31/2033		15,700,000	3.110000		752,030		809,800		809,800	57,770						0015
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	AIG Financial Products Corp. 9P087UV78U1JHLR68X04	03/29/2001		1						6,322,499		6,322,499	6,322,499						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/13/2006		1						38,270,001		38,270,001	13,697,055						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/17/2006		1						3,142,986		3,142,986	1,987,609						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/15/2007		1						1,179,440		1,179,440	1,020,409						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/04/2007		1						1,054,097		1,054,097	792,500						0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	JPMorgan Securities Inc K6Q0W1PS1L104IQL9C32	09/17/2007		1						547,401		547,401	212,412						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	JPMorgan Securities Inc K6Q0W1PS1L104IQL9C32	07/25/2007		1						3,268,423		3,268,423	830,084						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	JPMorgan Securities Inc K6Q0W1PS1L104IQL9C32	08/23/2007		1						1,810,910		1,810,910	602,665						0001
Stable Value Wrapper	Portfolio Hedge	Schedule D	Interest Rate	JPMorgan Securities Inc K6Q0W1PS1L104IQL9C32	08/28/2008		1						3,189,901		3,189,901	1,241,618						0001
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options										61,824,000	63,570,236		189,752,605	XXX	189,752,605	35,114,492					XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Other										61,824,000	63,570,236		189,752,605	XXX	189,752,605	35,114,492					XXX	XXX
0219999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999999. Total Purchased Options - Put Options										61,824,000	63,570,236		189,752,605	XXX	189,752,605	35,114,492					XXX	XXX
0389999999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999999. Total Purchased Options - Other														XXX							XXX	XXX
0429999999. Total Purchased Options										61,824,000	63,570,236		189,752,605	XXX	189,752,605	35,114,492					XXX	XXX
0499999999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
CDX 0 P 0 95 IG31 5Y V1 I 02 2 PUT FEBRUARY 2019 0.95	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	11/14/2018	02/20/2019	5,500,000	5,225,000	0.950000		(9,969)		(14,989)		(14,989)	(5,021)						0015
CDX 0 P 0 95 IG31 5Y V1 I 02 2 PUT JANUARY 2019 0.90	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	11/15/2018	01/16/2019	600,000	540,000	0.900000		(975)		(974)		(974)	1						0015
CDX 0 P 1 05 IG31 5Y V1 I 02 2 PUT FEBRUARY 2019 1.05	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	11/26/2018	02/20/2019	4,900,000	5,145,000	1.050000		(8,330)		(8,280)		(8,280)	50						0015
CDX 0 P 1 05 IG31 5Y V1 I 02 2 PUT SEPTEMBER 2019 2.40	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	12/20/2018	09/18/2019	600,000	1,440,000	2.400000		(1,020)		(1,148)		(1,148)	(128)						0015
CDX 0 P 1 20 IG31 5Y V1 I 03 2 PUT APRIL 2019 1.40	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	12/27/2018	04/17/2019	1,600,000	2,240,000	1.400000		(2,976)		(2,530)		(2,530)	446						0015
CDX 0 P 1 20 IG31 5Y V1 I 03 2 PUT MARCH 2019 1.20	Sold Options on IRS	NA	Equity/Index.	US - Chicago Board 0 549300EX04Q2QBFQTQ27	12/19/2018	03/20/2019	4,600,000	5,520,000	1.200000		(5,198)		(7,727)		(7,727)	(2,529)						0015
0519999999. Subtotal - Written Options - Hedging Other - Put Options											(28,468)		(35,648)	XXX	(35,648)	(7,181)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Other											(28,468)		(35,648)	XXX	(35,648)	(7,181)					XXX	XXX
0639999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999999. Total Written Options - Put Options											(28,468)		(35,648)	XXX	(35,648)	(7,181)					XXX	XXX
0809999999. Total Written Options - Caps														XXX							XXX	XXX
0819999999. Total Written Options - Floors														XXX							XXX	XXX
0829999999. Total Written Options - Collars														XXX							XXX	XXX
0839999999. Total Written Options - Other														XXX							XXX	XXX
0849999999. Total Written Options											(28,468)		(35,648)	XXX	(35,648)	(7,181)					XXX	XXX
0909999999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (0.3%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ20JLFK8MNNCLQOF39	06/19/2018	09/20/2027		2,916,648	0.022330 /(0.300000)		(2,777)	(10,811)	(44,989)		(44,989)	(42,102)	(110)			4,725,345		0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.5%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ20JLFK8MNNCLQOF39	09/12/2018	06/21/2027		3,500,000	2.789630 /(1.500000)		417,521	13,064	317,135		317,135	(100,385)				50,946		0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS7OXFZUOY219	03/19/2018	06/20/2023		10,300,000	2.792000 /(2.000000)		397,538	22,342	248,998		248,998	(148,540)				108,910		0001
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate											812,282	24,595	521,144	XXX	521,144	(291,027)	(110)			4,885,201	XXX	XXX
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	LCH.Clearnet LLC WAM6YERMS7OXFZUOY219	09/14/2018	12/20/2023		550,000	1% (CREDT)		2,317	1,619	(6,448)		(6,448)	(8,764)				550,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		2,330,000	3% (CREDT)	(196,730)		71,451	(375,734)		(375,734)	(34,811)				2,330,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		5,000,000	3% (CREDT)	5,581		153,329	(806,296)		(806,296)	(74,702)				5,000,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		200,000	3% (CREDT)	(15,591)		6,133	(32,252)		(32,252)	(2,988)				200,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		340,000	3% (CREDT)	(26,504)		10,426	(54,828)		(54,828)	(5,080)				340,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		3,390,000	3% (CREDT)	(286,229)		103,957	(546,669)		(546,669)	(50,648)				3,390,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		1,230,000	3% (CREDT)	(95,882)		37,719	(198,349)		(198,349)	(18,377)				1,230,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		920,000	3% (CREDT)	(77,679)		28,213	(148,359)		(148,359)	(13,745)				920,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		5,300,000	3% (CREDT)	5,915		162,529	(854,674)		(854,674)	(79,184)				5,300,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		530,000	3% (CREDT)	(44,750)		16,253	(85,467)		(85,467)	(7,918)				530,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		1,000,000	3% (CREDT)	1,116		30,666	(161,259)		(161,259)	(14,940)				1,000,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		2,260,000	3% (CREDT)	(190,819)		69,305	(364,446)		(364,446)	(33,765)				2,260,000	2	0008

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		2,400,000	3% (CREDT)	2,679		73,598	(387,022)		(387,022)	(35,857)				2,400,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		1,200,000	3% (CREDT)	1,339		36,799	(193,511)		(193,511)	(17,928)				1,200,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		1,670,000	3% (CREDT)	(130,181)		51,212	(269,303)		(269,303)	(24,950)				1,670,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		580,000	3% (CREDT)	647		17,786	(93,530)		(93,530)	(8,665)				580,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		4,640,000	3% (CREDT)	(391,771)		142,289	(748,243)		(748,243)	(69,323)				4,640,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		840,000	3% (CREDT)	(65,481)		25,759	(135,458)		(135,458)	(12,550)				840,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/01/2015	11/17/2045		2,700,000	3% (CREDT)	3,013		82,798	(435,400)		(435,400)	(40,339)				2,700,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		510,000	3% (CREDT)	(39,756)		15,640	(82,242)		(82,242)	(7,620)				510,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/21/2016	05/11/2063		1,380,000	3% (CREDT)	(116,518)		42,319	(222,538)		(222,538)	(20,618)				1,380,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/22/2016	05/11/2063		820,000	3% (CREDT)	(63,920)		25,146	(132,233)		(132,233)	(12,251)				820,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	09/28/2018	12/20/2023		3,000,000	1% (CREDT)		56,288	7,853	16,653		16,653	(39,635)				3,000,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	09/10/2018	06/20/2023		475,000	1% (CREDT)		(1,642)	1,478	(12,991)		(12,991)	(11,349)				475,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	03/28/2018	06/20/2023		800,000	5% (CREDT)		46,123	30,236	24,581		24,581	(21,543)				800,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	09/17/2018	06/20/2023		40,225,000	1% (CREDT)		723,862	157,340	322,806		322,806	(401,057)				40,225,000	2	0008

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	10/31/2018	12/20/2023		700,000	5% (CREDT)		34,555	5,708	13,953		13,953	(20,602)				700,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	07/27/2018	06/20/2023		3,475,000	1% (CREDT)		55,759	16,233	36,004		36,004	(19,755)				3,475,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	08/01/2018	06/20/2023		350,000	1% (CREDT)		1,711	1,478	(1,005)		(1,005)	(2,716)				350,000	2	0008
Credit Default Swap/2165BY$09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	09/11/2018	06/20/2023		3,175,000	1% (CREDT)		12,404	14,250	(27,984)		(27,984)	(40,390)				3,175,000	2	0008
0929999999. Subtotal - Swaps - Hedging Other - Credit Default										(1,721,521)	931,377	1,439,522	(5,962,244)	XXX	(5,962,244)	(1,152,070)				91,990,000	XXX	XXX
0969999999. Subtotal - Swaps - Hedging Other										(1,721,521)	1,743,659	1,464,117	(5,441,100)	XXX	(5,441,100)	(1,443,097)	(110)			96,875,201	XXX	XXX
1029999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999999. Total Swaps - Interest Rate											812,282	24,595	521,144	XXX	521,144	(291,027)	(110)			4,885,201	XXX	XXX
1169999999. Total Swaps - Credit Default										(1,721,521)	931,377	1,439,522	(5,962,244)	XXX	(5,962,244)	(1,152,070)				91,990,000	XXX	XXX
1179999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999999. Total Swaps - Total Return														XXX							XXX	XXX
1199999999. Total Swaps - Other														XXX							XXX	XXX
1209999999. Total Swaps										(1,721,521)	1,743,659	1,464,117	(5,441,100)	XXX	(5,441,100)	(1,443,097)	(110)			96,875,201	XXX	XXX
Rec COP 2,108,827,000 Pay USD (659,616.52)	Colombian Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	12/06/2018	02/19/2019		659,617	3197.050008				(10,313)		(10,313)		(10,313)			1,217		0014
Rec INR 93,410,513.20 Pay USD (1,287,865.40)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/12/2018	01/31/2019		1,287,865	72.531270				50,020		50,020		50,020			1,859		0014
Rec IDR 12,835,118,696 Pay USD (873,166.12)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS 74KKBLHM4AWY05GPNY79	12/12/2018	01/31/2019		873,166	14700				19,401		19,401		19,401			1,260		0014
Rec MXN 26,964,853.06 Pay USD (1,321,997.69)	Mexican Peso	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/30/2018	01/25/2019		1,321,998	20.397050				47,210		47,210		47,210			1,742		0014
Rec RUB 79,905,294 Pay USD (1,193,997.64)	Russian Ruble	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2018	02/15/2019		1,193,998	66.922489				(49,317)		(49,317)		(49,317)			2,111		0014
Rec TRY 2,142,076.86 Pay USD (395,918.24)	Turkey Lira	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	11/28/2018	01/15/2019		395,918	5.410402				354		354		354			404		0014
Rec USD 2,385,831.79 Pay AUD (3,231,000)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/03/2018	01/11/2019		2,385,832	1.354245				110,357		110,357		110,357			2,085		0014
Rec USD 83,614.73 Pay GBP (65,000)	British Pound	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	11/16/2018	02/15/2019		83,615	0.777375				652		652		652			148		0014
Rec USD 762,563.90 Pay GBP (592,000)	British Pound	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	02/15/2019		762,564	0.776328				6,962		6,962		6,962			1,348		0014
Rec USD 465,136.56 Pay EUR (409,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	12/03/2018	01/11/2019		465,137	0.879312				(3,264)		(3,264)		(3,264)			407		0014
Rec USD 666,329.57 Pay MXN (13,573,000)	Mexican Peso	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2018	01/11/2019		666,330	20.369800				(22,874)		(22,874)		(22,874)			582		0014
Rec USD 2,575,600.13 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	DEUTSCHE BANK 9J6MB0007BECTDTUZW19	12/12/2018	01/31/2019		2,575,600	30.625000				9,384		9,384		9,384			3,718		0014
Rec USD 924,538.40 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2018	01/31/2019		924,538	1125.011594				(7,659)		(7,659)		(7,659)			1,334		0014
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/06/2018	01/01/2043		1,045,000	104.625				1,143		1,143	1,143				25,597		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/26/2018	01/15/2040		10,315,000	102.39844				36,264		36,264	36,264				236,346		0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/14/2018	01/15/2029		2,600,000	97.72656				25,422		25,422	25,422				41,110		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	11/26/2018	01/15/2043		481,000	97.546879				13,453		13,453	13,453				11,782		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/28/2018	01/13/2043		19,161,017	99.953127				148,310		148,310	148,310				469,347		0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/31/2018	01/19/2028		65,000	102.351554				(1)		(1)	(1)				975		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/20/2018	01/15/2043		2,290,000	101.929692				17,657		17,657	17,657				56,093		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/31/2018	02/15/2043		300,000	101.84375				188		188	188				7,348		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/27/2018	01/13/2043		28,545,000	103.51562				127,270		127,270	127,270				699,207		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/14/2018	02/10/2043		5,400,000	103.42188				22,782		22,782	22,782				132,272		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/18/2018	01/01/2043		24,822,000	104.718751				59,464		59,464	59,464				608,012		0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/11/2018	01/15/2029		410,000	101.226562				2,915		2,915	2,915				6,483		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/12/2018	01/13/2043		1,582,008	99.929692				17,851		17,851	17,851				38,751		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/06/2018	01/31/2043		7,001,000	101.91016				70,284		70,284	70,284				171,489		0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/10/2018	01/13/2043		770,000	103.468751				2,406		2,406	2,406				18,861		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/19/2018	01/15/2043		100,000	98.46875				417		417	417				2,449		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/31/2018	01/01/2030		22,276,000	103.42188				48,395		48,395	48,395				369,406		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	11/27/2018	01/01/2034		338,000	104.015621				687		687	687				6,545		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/13/2018	01/15/2043		11,000,000	97.54688				(158,126)		(158,126)	(158,126)				269,444		0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/13/2018	01/01/2028		500,000	101.23438				(3,594)		(3,594)	(3,594)				7,500		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/31/2018	01/13/2043		26,587,200	99.953125				(596,870)		(596,870)	(596,870)				651,251		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/27/2018	02/10/2043		35,913,617	99.88672				(315,931)		(315,931)	(315,931)				879,700		0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/12/2018	01/19/2028		1,043,000	102.35156				(5,948)		(5,948)	(5,948)				15,645		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	11/27/2018	01/15/2043		12,672,600	101.92969				(257,274)		(257,274)	(257,274)				310,414		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/18/2018	02/15/2043		100,000	101.84375				(594)		(594)	(594)				2,449		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/21/2018	01/13/2043		22,000,000	103.51562				(51,561)		(51,561)	(51,561)				538,888		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/06/2018	01/13/2043		30,000	99.9297				(371)		(371)	(371)				735		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/06/2018	01/31/2043		57,000,000	101.91016				(536,604)		(536,604)	(536,604)				1,396,209		0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/10/2018	01/15/2040		12,000,000	102.39844				(152,188)		(152,188)	(152,188)				274,955		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/11/2018	01/01/2030		12,000,000	103.42188				(14,063)		(14,063)	(14,063)				198,997		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/27/2018	01/01/2034		464,000	104.015621				(942)		(942)	(942)				8,985		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/17/2018	02/10/2043		1,000,000	103.42188				4,531		4,531	4,531				24,495		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/21/2018	01/15/2043		600,000	98.46875				3,844		3,844	3,844				14,697		0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/04/2018	01/01/2028		200,000	101.23438				(1,844)		(1,844)	(1,844)				3,000		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/07/2018	01/13/2043		2,200,000	99.95312				(27,883)		(27,883)	(27,883)				53,889		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/17/2018	02/10/2043		1,100,000	99.88672				(12,848)		(12,848)	(12,848)				26,944		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3WIBK2824319	12/07/2018	01/13/2043		6,000,000	99.92969				(72,656)		(72,656)	(72,656)				146,969		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/14/2018	01/15/2043		1,000,000	97.54688				13,994		13,994	13,994				24,495		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/24/2018	01/13/2043		539,970	99.953123				2,911		2,911	2,911				13,227		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/10/2018	01/15/2043		37,955,000	101.929692				385,835		385,835	385,835				929,704		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/12/2018	01/13/2043		23,000,000	103.51562				108,905		108,905	108,905				563,383		0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/06/2018	01/15/2043		2,800,000	97.51562				45,500		45,500	45,500				68,586		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/06/2018	01/13/2043		6,650,000	99.92969				81,567		81,567	81,567				162,891		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/13/2018	01/31/2043		10,170,000	101.91016				97,191		97,191	97,191				249,113		0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/13/2018	01/13/2043		135,000	103.468748				564		564	564				3,307		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/13/2018	01/15/2043		1,989,500	98.468756				26,977		26,977	26,977				48,733		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/14/2018	12/15/2042		5,554,000	98.48828				150,683		150,683	150,683				133,180		0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/19/2018	01/15/2040		241,000	102.39844				546		546	546				5,522		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/14/2018	01/01/2030		1,000,000	103.42188				2,500		2,500	2,500				16,583		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/12/2018	01/01/2034		6,000,000	104.01562				(4,844)		(4,844)	(4,844)				116,190		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/12/2018	01/15/2043		2,000,000	97.54688				(29,063)		(29,063)	(29,063)				48,990		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/14/2018	02/15/2043		1,000,000	97.50391				(14,102)		(14,102)	(14,102)				24,495		0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/04/2018	01/01/2028		1,076,000	101.234379				(10,088)		(10,088)	(10,088)				16,140		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/07/2018	01/13/2043		409,970	99.953121				(4,660)		(4,660)	(4,660)				10,042		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/06/2018	01/15/2043		75,000,000	101.92969				(845,393)		(845,393)	(845,393)				1,837,117		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	11/19/2018	01/01/2043		19,000,000	104.71875				(86,094)		(86,094)	(86,094)				465,403		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/06/2018	01/13/2043		4,785,359	99.92969				(58,696)		(58,696)	(58,696)				117,217		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/07/2018	01/31/2043		38,000,000	101.91016				(369,611)		(369,611)	(369,611)				930,806		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELII46	12/14/2018	12/15/2042		5,554,000	98.48828				(150,348)		(150,348)	(150,348)				133,180		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELI146	12/12/2018	01/15/2040		9,735,000	102.398442				(118,429)		(118,429)	(118,429)				223,057		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y6QCX6YMJ2OELI146	12/10/2018	01/01/2034		3,000,000	104.01562				(1,875)		(1,875)	(1,875)				58,095		0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/14/2018	01/01/2028		3,552,000	99.8125				30,941		30,941	30,941				53,280		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/17/2018	01/15/2043		4,019,000	97.5469				84,806		84,806	84,806				98,445		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/27/2018	01/13/2043		3,772,000	99.95312				18,696		18,696	18,696				92,395		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/17/2018	02/10/2043		9,000,000	99.88672				93,867		93,867	93,867				220,454		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/31/2018	01/13/2043		180,000	103.515622				(42)		(42)	(42)				4,409		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/31/2018	01/01/2043		778,000	104.71876				886		886	886				19,057		0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/31/2018	01/13/2043		2,798,000	103.46875				14,395		14,395	14,395				68,537		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/17/2018	01/15/2043		160,000	98.468757				1,975		1,975	1,975				3,919		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	11/29/2018	01/01/2030		670,000	103.421882				3,036		3,036	3,036				11,111		0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/11/2018	01/15/2028		52,000	95.5				(516)		(516)	(516)				780		0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/12/2018	01/15/2029		10,757,000	97.72656				(97,485)		(97,485)	(97,485)				170,083		0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/14/2018	01/01/2028		3,254,000	99.8125				(28,345)		(28,345)	(28,345)				48,810		0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/13/2018	01/01/2028		1,495,404	101.234381				(10,983)		(10,983)	(10,983)				22,431		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/26/2018	01/13/2043		4,643,000	99.95312				(45,264)		(45,264)	(45,264)				113,730		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/27/2018	02/10/2043		1,776,170	99.88672				(7,937)		(7,937)	(7,937)				43,507		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/31/2018	01/15/2043		7,500,000	101.92969				(5,860)		(5,860)	(5,860)				183,712		0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/13/2018	01/01/2043		700,000	103.64062				(2,297)		(2,297)	(2,297)				17,146		0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/07/2018	01/15/2043		2,700,000	97.51562				(39,234)		(39,234)	(39,234)				66,136		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/11/2018	01/13/2043		451,000	99.92969				(4,462)		(4,462)	(4,462)				11,047		0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/10/2018	01/13/2043		1,766,000	103.46875				(5,657)		(5,657)	(5,657)				43,258		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	12/21/2018	01/13/2043		82,675,000	99.95312				525,359		525,359	525,359				2,025,116		0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	12/11/2018	01/20/2041		112,865,000	100.67969				991,980		991,980	991,980				2,646,919		0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/31/2018	01/15/2029		6,165,000	97.72656				10,114		10,114	10,114				97,477		0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/13/2018	01/01/2028		3,136,000	99.8125				25,694		25,694	25,694				47,040		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/20/2018	01/15/2043		1,858,000	97.546882				18,024		18,024	18,024				45,512		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/14/2018	01/13/2043		7,270,000	99.95312				82,910		82,910	82,910				178,078		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/13/2018	01/13/2043		27,079,942	103.515624				116,067		116,067	116,067				663,320		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/10/2018	01/15/2043		2,927,000	97.51562				32,014		32,014	32,014				71,697		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/21/2018	01/13/2043		2,817,000	99.92969				15,626		15,626	15,626				69,002		0013
GNMA II 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/13/2018	08/20/2046		1,050,000	95.625				14,766		14,766	14,766				27,280		0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/31/2018	01/15/2040		12,280,000	102.39844				78,824		78,824	78,824				281,370		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/14/2018	01/01/2030		4,897,000	103.42188				9,454		9,454	9,454				81,208		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/13/2018	01/01/2034		186,000	104.015624				(145)		(145)	(145)				3,602		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/13/2018	01/15/2043		12,000,000	97.54688				(174,376)		(174,376)	(174,376)				293,939		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/11/2018	01/13/2043		12,901,267	99.953121				(141,115)		(141,115)	(141,115)				316,015		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/20/2018	01/13/2043		2,810,000	103.51562				(4,474)		(4,474)	(4,474)				68,831		0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/06/2018	01/01/2043		500,000	105.77344				2,227		2,227	2,227				12,247		0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/10/2018	01/15/2043		3,883,186	97.51562				(42,472)		(42,472)	(42,472)				95,118		0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	12/06/2018	01/01/2043		184,000	107.89062				(287)		(287)	(287)				4,507		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YV0J84	12/07/2018	01/01/2043		400,000	104.71875				750		750	750				9,798		0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	12/11/2018	01/01/2028		1,312,000	99.64844				(9,123)		(9,123)	(9,123)				19,680		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	12/13/2018	01/15/2043		889,000	98.46875				(12,640)		(12,640)	(12,640)				21,776		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 5493004GRDTUI7EMIZ82	12/14/2018	01/01/2034		2,000,000	104.01562				(3,438)		(3,438)	(3,438)				38,730		0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/18/2018	02/01/2028		800,000	99.73438				4,750		4,750	4,750				12,000		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/07/2018	01/15/2043		3,577,638	97.54688				54,783		54,783	54,783				87,634		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/28/2018	01/13/2043		9,742,800	99.953127				43,704		43,704	43,704				238,649		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/19/2018	01/15/2043		74,451,400	101.929708				688,103		688,103	688,103				1,823,679		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/13/2018	02/15/2043		5,000,000	101.84375				40,625		40,625	40,625				122,474		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/18/2018	01/01/2043		1,780,000	104.718759				4,919		4,919	4,919				43,601		0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/11/2018	01/15/2029		1,705,000	97.63281				15,052		15,052	15,052				26,958		0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/11/2018	12/31/2099		735,000	102.324221				3,819		3,819	3,819				32,870		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/19/2018	01/31/2043		3,230,000	101.91016				24,853		24,853	24,853				79,119		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	11/30/2018	01/15/2043		2,800,000	98.46875				65,188		65,188	65,188				68,586		0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/19/2018	01/20/2041		5,338,443	100.679695				83,120		83,120	83,120				125,198		0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	11/28/2018	01/15/2040		3,100,000	102.39844				50,375		50,375	50,375				71,030		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P3OI6NJZ34	12/14/2018	01/01/2030		28,070,000	103.421882				61,568		61,568	61,568				465,488		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/28/2018	01/01/2034		15,320,000	104.01562				26,330		26,330	26,330				296,671		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	01/15/2043		6,999,550	97.54688				(232,134)		(232,134)	(232,134)				171,453		0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/12/2018	01/01/2028		5,257,000	101.234382				(34,154)		(34,154)	(34,154)				78,855		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2018	01/13/2043		6,865,350	99.953121				(210,794)		(210,794)	(210,794)				168,166		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/20/2018	02/10/2043		4,250,000	99.88672				(30,932)		(30,932)	(30,932)				104,103		0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/06/2018	01/01/2043		900,000	107.51562				(105)		(105)	(105)				22,045		0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/11/2018	01/15/2029		1,543,000	97.63281				(9,523)		(9,523)	(9,523)				24,397		0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/11/2018	01/01/2028		11,000	99.648455				(67)		(67)	(67)				165		0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2018	01/13/2043		4,500,000	99.92969				(54,141)		(54,141)	(54,141)				110,227		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/31/2018	01/31/2043		7,500,000	101.91016				(5,860)		(5,860)	(5,860)				183,712		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6Q8X53C9ILVV871	12/20/2018	01/15/2043		7,515,000	97.54688				51,666		51,666	51,666				184,079		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6Q8X53C9ILVV871	12/28/2018	01/13/2043		423,705,000	103.515622				1,374,441		1,374,441	1,374,441				10,378,611		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	12/18/2018	01/13/2043		500,000	99.95312				3,164		3,164	3,164				12,247		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	12/12/2018	01/13/2043		2,145,000	99.95312				(26,980)		(26,980)	(26,980)				52,542		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	12/18/2018	02/10/2043		500,000	99.88672				(3,184)		(3,184)	(3,184)				12,247		0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/27/2018	01/15/2029		500,000	97.72656				2,012		2,012	2,012				7,906		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/07/2018	01/15/2043		4,100,000	97.54688				63,742		63,742	63,742				100,429		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/31/2018	01/15/2043		318,000	101.929689				(37)		(37)	(37)				7,789		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/07/2018	01/13/2043		7,000,000	103.51562				36,914		36,914	36,914				171,464		0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/31/2018	02/10/2043		2,300,000	103.42188				899		899	899				56,338		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/06/2018	01/01/2043		409,000	104.718751				527		527	527				10,018		0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/13/2018	01/15/2043		8,930,000	97.51562				128,368		128,368	128,368				218,739		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/31/2018	01/31/2043		184,000	101.910158				(50)		(50)	(50)				4,507		0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/31/2018	01/13/2043		146,000	103.468753				(51)		(51)	(51)				3,576		0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/06/2018	01/01/2043		1,579,000	104.625				1,172		1,172	1,172				38,677		0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/13/2018	01/20/2041		12,000,000	100.67969				131,719		131,719	131,719				281,425		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/14/2018	01/01/2030		21,000,000	103.42188				36,681		36,681	36,681				348,246		0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/18/2018	02/15/2040		700,000	103.32812				984		984	984				16,039		0013

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDD5PTRDMVVMGV31	12/06/2018	01/13/2043		740,000	103.46875				(3,873)		(3,873)	(3,873)				18,126		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LW1D253	11/26/2018	01/01/2043		2,109,000	104.71875				12,852		12,852	12,852				51,660		0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LW1D253	12/31/2018	01/01/2030		2,840,000	103.42188				(887)		(887)	(887)				47,096		0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LW1D253	12/21/2018	01/15/2043		925,000	97.54688				5,854		5,854	5,854				22,658		0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LW1D253	12/28/2018	01/15/2043		504,250,000	101.929691				3,013,114		3,013,114	3,013,114				12,351,552		0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LW1D253	12/07/2018	01/01/2043		10,750,000	104.71875				15,117		15,117	15,117				263,320		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LW1D253	12/28/2018	01/15/2043		504,675,000	98.468753				6,149,320		6,149,320	6,149,320				12,361,962		0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LW1D253	12/11/2018	01/15/2040		61,600,000	102.39844				341,689		341,689	341,689				1,411,433		0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/11/2018	01/15/2028		625,000	95.5				4,395		4,395	4,395				9,375		0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/12/2018	01/15/2043		500,000	98.5625				6,719		6,719	6,719				12,247		0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/06/2018	01/31/2043		1,500,000	101.91016				11,777		11,777	11,777				36,742		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/31/2018	01/01/2034		111,000	104.015622				(48)		(48)	(48)				2,150		0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/10/2018	01/13/2043		11,000	99.953091				(101)		(101)	(101)				269		0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/12/2018	01/01/2043		1,300,000	100.66406				(14,320)		(14,320)	(14,320)				31,843		0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/04/2018	01/01/2034		1,000,000	104.01562				1,402		1,402	1,402				19,365		0013
1229999999. Subtotal - Forwards - Hedging Other													11,239,603	XXX	11,239,603	11,088,690	150,913			65,257,176	XXX	XXX
1269999999. Subtotal - Forwards													11,239,603	XXX	11,239,603	11,088,690	150,913			65,257,176	XXX	XXX
1399999999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999999. Subtotal - Hedging Other										60,102,479	65,285,427	1,464,117	195,515,460	XXX	195,515,460	44,752,904	150,803			162,132,377	XXX	XXX
1419999999. Subtotal - Replication														XXX							XXX	XXX
1429999999. Subtotal - Income Generation														XXX							XXX	XXX
1439999999. Subtotal - Other														XXX							XXX	XXX
1449999999 - Totals										60,102,479	65,285,427	1,464,117	195,515,460	XXX	195,515,460	44,752,904	150,803			162,132,377	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Hedge reduces the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0008	Credit Default Swaps reduced credit risk through purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA market
0014	Foreign Exchange
0015	Take advantage of levels of implied vol where realized vol is likely to be lower and/or where we expected trading to stay range bound

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
QEMBP 98 000 COMDTY 06 15 2018 PUT JUNE 2018 98	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	09/14/2017	06/15/2018	01/13/2018	Closing Sale	25	2,450	98.000000	6,931		19,773		19,773					12,842			0015
QEMBP 98 000 COMDTY 06 15 2018 PUT JUNE 2018 98	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	09/14/2017	06/15/2018	06/15/2018	Expiration	12	1,176	98.000000	3,327									(3,327)			0015
QEMBP 98 000 COMDTY 06 15 2018 PUT JUNE 2018 98	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	09/15/2017	06/16/2018	01/13/2018	Closing Sale	37	3,626	98.000000	10,258									(18,186)			0015
BCM SWAPTION 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		12/13/2017	12/13/2032	10/12/2018	Closing Sale	3,880,000	2.440000		193,970		128,699		128,699					5,366			0015
BCM SWAPTION 2.61 USD Call Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		01/29/2018	01/31/2033	10/12/2018	Closing Sale	4,140,000	2.610000				198,720		148,730					(49,990)			0015
BCM SWAPTION 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		12/13/2017	12/13/2032	10/12/2018	Closing Sale	7,900,000	2.940000		394,945		481,110		481,110			21,581		86,165			0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		01/29/2018	01/31/2033	10/12/2018	Closing Sale	8,730,000	3.110000				418,167		479,932					61,765			0015
BCM SWAPTION 3.11 USD PUT Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		01/29/2018	01/31/2033	10/12/2018	Closing Sale	8,260,000	3.110000				395,654		454,094					58,440			0015
BCM Swaption 2.44 USD Call Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		12/13/2017	12/13/2032	10/12/2018	Closing Sale	4,120,000	2.440000		205,968		136,660		136,660			5,698		(69,308)			0015
BCM Swaption 2.61 USD CALL Tenor: 5481 days SD:01/29/2018 ED:01/31/2033	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		01/29/2018	01/31/2033	10/12/2018	Closing Sale	4,380,000	2.610000				210,240		157,352					(52,888)			0015
BCM Swaption 2.94 USD Put Tenor: 5479 days SD:12/13/2017 ED:12/13/2032	Purchased Options on Interest Rate Swaps	NA	Equity/Index	US - OTC Bulletin B		12/13/2017	12/13/2032	10/12/2018	Closing Sale	8,400,000	2.940000		419,941		511,560		511,560			22,947		91,619			0015
US 10YR FUT OPTN APR 18P PUT APRIL 2018 119.5	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	03/13/2018	03/23/2018	03/23/2018	Expiration	15	1,793	119.500000			1,662							(1,662)			0015
US 10YR FUT OPTN FEB18P JAN 2018 PUT 123	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	12/20/2017	01/26/2018	01/12/2018	Closing Sale	59	7,257	123.000000	19,444				30,339			12,070		10,894			0015
US 10YR FUT OPTN MAR18P	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	01/18/2018	02/23/2018	02/06/2018	Closing Sale	58	7,047	121.500000			14,583		31,636					17,053			0015
US 10YR FUT OPTN PUT DEC 2018 116.50	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	10/05/2018	11/23/2018	10/11/2018	Closing Sale	61	7,107	116.500000			15,338		6,583					(8,755)			0015
US 10YR FUT OPTN PUT NOVEMBER 2018 117.5	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	09/25/2018	10/26/2018	10/05/2018	Closing Sale	61	7,168	117.500000			9,620		18,974					9,354			0015
US 10YR FUT OPTN PUT NOVEMBER 2018 118.50	Purchased Options on Futures	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	09/18/2018	10/26/2018	09/25/2018	Closing Sale	61	7,229	118.500000			22,010		29,457					7,448			0015
0099999999. Subtotal - Purchased Options - Hedging Other - Put Options													1,254,784	1,285,994	2,634,899		2,634,899	XXX	49,476			104,379			XXX
0149999999. Subtotal - Purchased Options - Hedging Other													1,254,784	1,285,994	2,634,899		2,634,899	XXX	49,476			104,379			XXX
0219999999. Subtotal - Purchased Options - Replications																		XXX							XXX
0289999999. Subtotal - Purchased Options - Income Generation																		XXX							XXX
0359999999. Subtotal - Purchased Options - Other																		XXX							XXX
0369999999. Total Purchased Options - Call Options and Warrants																		XXX							XXX
0379999999. Total Purchased Options - Put Options													1,254,784	1,285,994	2,634,899		2,634,899	XXX	49,476			104,379			XXX
0389999999. Total Purchased Options - Caps																		XXX							XXX
0399999999. Total Purchased Options - Floors																		XXX							XXX
0409999999. Total Purchased Options - Collars																		XXX							XXX
0419999999. Total Purchased Options - Other																		XXX							XXX
0429999999. Total Purchased Options													1,254,784	1,285,994	2,634,899		2,634,899	XXX	49,476			104,379			XXX
0499999999. Subtotal - Written Options - Hedging Effective																		XXX							XXX
QEMBP 98 000 COMDTY 06 15 2018 PUT JUNE 2018 98	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - CME	SNZ20JLFK8WNNCLQOF39	12/28/2017	06/16/2018	01/12/2018	Closing Purchase	25	2,450	98.000000	(19,773)		(19,775)		(19,775)		(555)						0015
CDX O P O 75 IG30 5Y V1 I 07 1 PUT JULY 2018 0.75	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	05/15/2018	07/18/2018	07/18/2018	Expiration	8,300,000	6,225,000	0.750000			(7,885)							7,884			0015
CDX O P O 75 IG30 5Y V1 I 07 1 PUT JULY 2018 0.75	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	05/08/2018	07/18/2018	07/18/2018	Expiration	14,000,000	10,500,000	0.750000			(18,200)							18,200			0015
CDX O P O 80 IG29 5Y V1 I 05 1 PUT MAY 2018 0.80	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	03/02/2018	05/16/2018	03/02/2018	Expiration	14,000,000	11,200,000	0.800000			(19,350)							19,350			0015
CDX O P O 90 IG30 5Y V1 I 09 1 PUT SEPTEMBER 2018 0.90	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	06/27/2018	09/19/2018	09/19/2018	Expiration	11,000,000	9,900,000	0.900000			(13,475)							13,475			0015
CDX O P O 90 IG30 5Y V1 I 09 1 PUT SEPTEMBER 2018 0.90	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX04020BFQTQ27	06/28/2018	09/19/2018	09/19/2018	Expiration	6,500,000	5,850,000	0.900000			(9,263)							9,263			0015

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
CDX O P O 90 IG31 5Y V1 I 12 1 PUT DECEMBER 2018 0.90	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX0402QBFQTQ27	10/22/2018	12/19/2018	12/19/2018	Expiration	2,800,000	2,520,000	0.900000		(2,205)							2,205			0015
CDX O P O 90 IG31 5Y V1 I 12 1 PUT DECEMBER 2018 0.90	Sold Options on Interest Rate Swaps	NA	Equity/Index	US - Chicago Board	549300EX0402QBFQTQ27	10/23/2018	12/19/2018	12/19/2018	Expiration	1,800,000	1,620,000	0.900000		(1,800)							1,800			0015
0519999999. Subtotal - Written Options - Hedging Other - Put Options													(19,773)	(72,178)	(19,775)		(19,775)	XXX	(555)			72,177			XXX
0569999999. Subtotal - Written Options - Hedging Other													(19,773)	(72,178)	(19,775)		(19,775)	XXX	(555)			72,177			XXX
0639999999. Subtotal - Written Options - Replications																		XXX							XXX
0709999999. Subtotal - Written Options - Income Generation																		XXX							XXX
0779999999. Subtotal - Written Options - Other																		XXX							XXX
0789999999. Total Written Options - Call Options and Warrants																		XXX							XXX
0799999999. Total Written Options - Put Options													(19,773)	(72,178)	(19,775)		(19,775)	XXX	(555)			72,177			XXX
0809999999. Total Written Options - Caps																		XXX							XXX
0819999999. Total Written Options - Floors																		XXX							XXX
0829999999. Total Written Options - Collars																		XXX							XXX
0839999999. Total Written Options - Other																		XXX							XXX
0849999999. Total Written Options													(19,773)	(72,178)	(19,775)		(19,775)	XXX	(555)			72,177			XXX
0909999999. Subtotal - Swaps - Hedging Effective																		XXX							XXX
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		650,000	3.410000 /(2.601130)			18,288							18,288			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		700,000	3.410000 /(2.601130)			19,695							19,695			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		15,800,000	3.410000 /(2.601130)			444,543							444,543			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		4,650,000	3.410000 /(2.601130)			130,831							130,831			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.566%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	12/06/2013	12/10/2018	12/10/2018	Maturity		47,000,000	2.767130 /(1.566250)				250,231			(125,202)					0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	03/29/2017	06/21/2019	03/21/2018	Swap Close		15,200,000	2.222490 /(1.250000)	139,860		234,863	13,818			(22,675)			95,003			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		9,550,000	3.410000 /(2.601130)			268,696							268,696			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	03/07/2017	06/21/2019	03/21/2018	Swap Close		1,000,000	2.222490 /(1.250000)	10,750		15,451	909			57			4,701			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	02/12/2018	07/12/2023	03/19/2018	Swap Close		9,700,000	1.709110 /(2.000000)		107,862	392,385	(6,273)			(43,058)			234,066			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.566%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	12/06/2013	12/10/2018	12/10/2018	Maturity		49,000,000	2.767130 /(1.566250)				260,879			(130,530)					0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	09/12/2017	06/21/2019	03/21/2018	Swap Close		700,000	2.222490 /(1.250000)	3,612		10,816	636			(3,873)			7,204			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		2,000,000	3.410000 /(2.601130)			56,271							56,271			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		1,550,000	3.410000 /(2.601130)			43,610							43,610			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		2,550,000	3.410000 /(2.601130)			71,746							71,746			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		3,600,000	3.410000 /(2.601130)			101,288							101,288			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	11/07/2018	11/09/2042	12/20/2018	Swap Close		950,000	3.410000 /(2.601130)			26,729							26,729			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc	SNZ20JLFK8MNNCL00F39	02/28/2017	06/21/2019	03/21/2018	Swap Close		2,300,000	2.222490 /(1.250000)	20,321		35,538	2,091			(4,274)			15,218			0001

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		850,000	3.410000 /(2.601130)			23,915							23,915			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/03/2017	06/21/2019	03/21/2018	Swap Close		1,000,000	2.222490 /(1.250000)	8,493		15,451	909			(2,200)			6,958			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		1,550,000	3.410000 /(2.601130)			43,610							43,610			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (3%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	10/05/2018	12/19/2028	10/10/2018	Swap Close		1,200,000	2.338750 /(3.000000)		33,672	32,713							(959)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		3,900,000	3.410000 /(2.601130)			109,729							109,729			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	03/31/2017	06/21/2019	03/21/2018	Swap Close		2,100,000	2.222490 /(1.250000)	19,474		32,448	1,909			(2,981)			12,974			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		1,600,000	3.410000 /(2.601130)			45,017							45,017			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	09/29/2017	06/21/2019	03/21/2018	Swap Close		2,000,000	2.222490 /(1.250000)	14,901		30,903	1,818			(6,486)			16,002			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		27,250,000	3.410000 /(2.601130)			766,697							766,697			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	03/03/2017	06/21/2019	03/21/2018	Swap Close		500,000	2.222490 /(1.250000)	5,738		7,726	455			391			1,988			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/01/2017	06/21/2019	03/21/2018	Swap Close		1,200,000	2.222490 /(1.250000)	9,988		18,542	1,091			(2,844)			8,554			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		10,350,000	3.410000 /(2.601130)			291,204							291,204			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (0.3%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/02/2017	09/20/2027	06/19/2018	Swap Close		2,805,787	0.022330 /(0.300000)	(2,777)		(2,777)	2,346			(3,432)	35					0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.5%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	02/15/2018	06/21/2027	10/10/2018	Swap Close		3,100,000	2.353380 /(1.500000)	366,262		418,522	14,433						52,260			0001
Interest Rate Swap/Semi-Annl (Qtrly)/3.41% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/07/2018	11/09/2042	12/20/2018	Swap Close		24,500,000	3.410000 /(2.601130)			689,324							689,324			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	04/06/2017	06/21/2019	03/21/2018	Swap Close		1,100,000	2.222490 /(1.250000)	9,119		16,997	1,000			(2,643)			7,878			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (1.25%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	Chicago Mercantile Exchange Inc SNZ2OJLFK8MNNCLQOF39	11/09/2017	06/21/2019	03/21/2018	Swap Close		1,200,000	2.222490 /(1.250000)	10,325		18,542	1,091			(2,507)			8,217			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	11/17/2017	11/20/2023	07/20/2018	Swap Close		2,510,000	2.331250 /(2.275000)	(993)		78,933				(9,754)			79,926			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.23861% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	02/23/2018	03/31/2020	03/14/2018	Swap Close		5,430,000	2.238610 /0.000000		111	(2,553)							(2,665)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	11/17/2017	11/20/2020	07/20/2018	Swap Close		5,800,000	2.138950 /(2.331250)	1,178		(90,300)				19,376			(91,478)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.364% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	02/06/2018	07/30/2019	02/08/2018	Swap Close		16,270,000	2.364000 /(1.766900)		(969)	(5,285)							(4,316)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.84172%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	02/15/2018	11/15/2024	02/27/2018	Swap Close		2,400,000	1.838750 /(2.841720)		(902)	2,194							3,096			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.6275%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	01/31/2018	07/30/2023	02/08/2018	Swap Close		3,840,000	1.766900 /(2.627500)		5,300	24,052							18,752			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC IWM6YERMS70XFZUOY219	12/08/2017	11/20/2020	07/20/2018	Swap Close		4,200,000	2.138950 /(2.331250)	(6,138)		(63,173)				7,040			(57,034)			0001

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/08/2017	11/20/2023	07/20/2018	Swap Close		1,660,000	2.331250 /(2.275000)	4,119		50,284				(1,675)			46,165			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.35%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	10/27/2017	08/06/2028	03/15/2018	Swap Close		310,000	1.789020 /(2.346000)	4,434		14,559				1,421			10,126			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.35%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	08/09/2017	08/06/2028	03/15/2018	Swap Close		1,770,000	1.789020 /(2.346000)	(3,954)		84,058				(21,159)			88,012			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/08/2017	11/20/2020	07/20/2018	Swap Close		3,820,000	2.138950 /(2.331250)	(5,878)		(45,842)				6,108			(39,965)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	02/06/2018	11/20/2020	07/20/2018	Swap Close		7,330,000	2.138950 /(2.331250)	(8,228)		(112,587)				20,040			(104,359)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.49%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/08/2017	12/12/2028	03/16/2018	Swap Close		1,100,000	2.071400 /(2.487500)			44,016				862			44,016			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.275%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	01/08/2018	11/20/2023	07/20/2018	Swap Close		2,370,000	2.331250 /(2.275000)	17,569		71,791							54,223			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.882%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	05/18/2018	02/28/2025	07/16/2018	Swap Close		10,590,000	2.319380 /(2.882000)	45,065		(12,375)	(1,892)						(57,440)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/1.86% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	10/26/2017	08/06/2020	02/02/2018	Swap Close		3,340,000	1.855000 /(1.391390)	(15,168)		(45,883)				10,499			(30,714)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/1.86% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	10/27/2017	08/06/2020	02/02/2018	Swap Close		4,130,000	1.855000 /(1.391390)	(18,748)		(57,544)				12,990			(38,796)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.13895% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	01/08/2018	11/20/2020	07/20/2018	Swap Close		5,290,000	2.138950 /(2.331250)		(23,511)	(79,568)							(56,057)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.38% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	06/29/2017	07/03/2028	01/16/2018	Swap Close		2,830,000	2.377500 /(1.694280)			(54,114)				17,715			(54,114)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	11/21/2017	11/20/2023	07/20/2018	Swap Close		2,650,000	2.331250 /(2.275000)	2,260		80,273				(6,989)			78,013			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.20625% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	03/20/2018	09/04/2019	06/11/2018	Swap Close		56,550,000	2.206250 /(1.700000)		(4,988)	(62,218)							(57,229)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.56%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/03/2017	07/03/2048	01/11/2018	Swap Close		1,300,000	1.694280 /(2.560000)			33,831				273			33,831			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	11/16/2017	11/20/2023	07/20/2018	Swap Close		2,770,000	2.331250 /(2.275000)	194		85,704				(9,474)			85,510			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.14%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/05/2017	07/03/2023	01/16/2018	Swap Close		1,040,000	1.694280 /(2.142860)	23,233		14,241				14,893			(8,991)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.23% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/08/2017	12/12/2020	02/02/2018	Swap Close		4,300,000	2.227000 /(1.548780)			(38,584)				6,949			(38,584)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.403% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	02/06/2018	08/06/2019	03/20/2018	Swap Close		38,200,000	2.403000 /(1.522630)		38	(66,245)							(66,283)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.38% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/03/2017	07/03/2028	01/16/2018	Swap Close		3,140,000	2.377500 /(1.694280)			(58,190)				19,656			(58,190)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.9%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/16/2018	05/30/2025	08/15/2018	Swap Close		6,380,000	2.318130 /(2.900000)		1,951	(5,905)							(7,856)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.56%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	06/29/2017	07/03/2048	01/16/2018	Swap Close		1,200,000	1.694280 /(2.560000)			26,495				252			26,495			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.85167%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	03/16/2018	09/04/2023	06/11/2018	Swap Close		16,030,000	2.321250 /(2.851670)		10,367	92,559							82,192			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.14%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	06/29/2017	07/03/2023	01/16/2018	Swap Close		1,000,000	1.694280 /(2.142860)			14,383				(8,018)			14,383			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap/Semi-Annl (Qtrly)/1.86% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	10/27/2017	08/06/2020	02/02/2018	Swap Close		6,730,000	1.855000 /(1.391390)	(26,869)		(93,041)				24,850			(66,172)			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.5%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	01/11/2018	03/21/2048	01/29/2018	Swap Close		1,360,000	1.642030 /(2.500000)		50,204	80,874							30,670			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.35%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	08/03/2017	08/06/2028	03/15/2018	Swap Close		1,710,000	1.789020 /(2.346000)			86,323				(16,621)			86,323			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.592% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	03/01/2018	09/04/2019	03/14/2018	Swap Close		30,070,000	2.592000 /(2.024570)		(9,338)	948							10,286			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.56%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/05/2017	07/03/2048	01/11/2018	Swap Close		1,660,000	1.694280 /(2.560000)	5,258		46,619				5,606			41,361			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/08/2017	11/20/2023	07/20/2018	Swap Close		1,740,000	2.331250 /(2.275000)	4,091		52,708				(1,982)			48,617			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.28%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/01/2017	11/20/2023	07/20/2018	Swap Close		1,570,000	2.331250 /(2.275000)	1,753		47,558				(3,727)			45,805			0001
Interest Rate Swap/Qtrly (Semi-Annl)/LIBOR (2.14%)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/03/2017	07/03/2023	01/16/2018	Swap Close		830,000	1.694280 /(2.142860)	(1,388)		13,017				(8,043)			14,404			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	12/01/2017	11/20/2020	07/20/2018	Swap Close		3,530,000	2.138950 /(2.331250)	(3,200)		(53,095)				7,876			(49,895)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.14% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	11/21/2017	11/20/2020	07/20/2018	Swap Close		6,130,000	2.138950 /(2.331250)	(5,456)		(92,202)				13,778			(86,747)			0001
Interest Rate Swap/Semi-Annl (Qtrly)/2.38% (LIBOR)	Portfolio Hedge	Schedule B, D, Exhibit 3	Interest Rate	LCH.Clearnet LLC WAM6YERMS70XFZU0Y219	07/05/2017	07/03/2028	01/16/2018	Swap Close		3,960,000	2.377500 /(1.694280)	30,185		(69,350)				54,978			(99,535)			0001
0919999999. Subtotal - Swaps - Hedging Other - Interest Rate												238,717	590,465	4,366,679	545,451		XXX	(194,537)	35		3,487,043			XXX
Credit Default Swap/2165BYS09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	09/24/2018	12/20/2023	12/03/2018	Swap Close		1,175,000	1% (CREDT)		20,928	14,642	2,285			(6,287)			(6,287)			0008
Credit Default Swap/2165BYS09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	03/27/2018	06/20/2023	10/31/2018	Swap Close		700,000	5% (CREDT)		42,112	39,772	20,833			(2,339)			(2,339)			0008
Credit Default Swap/2165BYS09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	05/30/2018	06/20/2023	08/13/2018	Swap Close		29,575,000	1% (CREDT)		538,148	512,528	41,999			(25,620)			(25,620)			0008
Credit Default Swap/2165BYS09 CDX-NA-IG 1.5% Due 6/20/2060	Portfolio Hedge	Schedule D	Credit	Intercontinental Exchange Inc 5493000F4Z033MV32P92	11/02/2017	12/20/2022	03/28/2018	Swap Close		1,600,000	5% (CREDT)	130,951		101,582	21,000			(1,601)			(29,369)			0008
0929999999. Subtotal - Swaps - Hedging Other - Credit Default												130,951	601,188	668,524	86,117		XXX	(1,601)			(63,615)			XXX
0969999999. Subtotal - Swaps - Hedging Other												369,668	1,191,653	5,035,203	631,568		XXX	(196,138)	35		3,423,428			XXX
1029999999. Subtotal - Swaps - Replication																	XXX							XXX
1089999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999999. Subtotal - Swaps - Other																	XXX							XXX
1159999999. Total Swaps - Interest Rate												238,717	590,465	4,366,679	545,451		XXX	(194,537)	35		3,487,043			XXX
1169999999. Total Swaps - Credit Default												130,951	601,188	668,524	86,117		XXX	(1,601)			(63,615)			XXX
1179999999. Total Swaps - Foreign Exchange																	XXX							XXX
1189999999. Total Swaps - Total Return																	XXX							XXX
1199999999. Total Swaps - Other																	XXX							XXX
1209999999. Total Swaps												369,668	1,191,653	5,035,203	631,568		XXX	(196,138)	35		3,423,428			XXX
Rec AUD 3,625,000 Pay USD (2,845,625)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/05/2018	01/10/2018	01/10/2018	Sale		2,845,625	1.273885			(544)							(544)			0014
Rec AUD 3,625,000 Pay USD (2,936,547.25)	Australian Dollar	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	01/29/2018	02/02/2018	02/02/2018	Sale		2,936,547	1.234443			(58,116)							(58,116)			0014
Rec AUD 3,625,000 Pay USD (2,853,962.50)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2018	03/02/2018	03/02/2018	Sale		2,853,963	1.270164			(46,581)							(46,581)			0014
Rec AUD 3,625,000 Pay USD (2,738,139.04)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/27/2018	05/03/2018	05/03/2018	Sale		2,738,139	1.323892			(18,120)							(18,120)			0014
Rec AUD 3,625,000 Pay USD (2,675,975)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/27/2018	07/03/2018	07/03/2018	Sale		2,675,975	1.354646			(1,994)							(1,994)			0014
Rec AUD 394,000 Pay USD (292,501.27)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/06/2018	08/02/2018	08/02/2018	Sale		292,501	1.347003			(1,985)							(1,985)			0014

SCHEDULE DB - PART A - SECTION 2

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Rec AUD 3,231,000 Pay USD (2,291,494.34)	Australian Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/29/2018	11/02/2018	11/02/2018	Sale		2,291,494	1.409997			34,664							34,664			0014
Rec BRL 3,783,414 Pay USD (1,143,716.44)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	12/29/2017	01/03/2018	01/03/2018	Sale		1,143,716	3.308000			19,230							19,230			0014
Rec BRL 3,783,414.00 Pay USD (1,155,611.42)	Brazilian Real	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/21/2017	01/03/2018	01/03/2018	Sale		1,155,611	3.273950			7,335					15,330		7,335			0014
Rec BRL 3,783,414.00 Pay USD (1,131,099.29)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	12/12/2017	02/02/2018	02/02/2018	Sale		1,131,099	3.344900			43,582					(7,074)		43,582			0014
Rec BRL 3,783,414 Pay USD (1,163,143.19)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/17/2018	03/02/2018	03/02/2018	Sale		1,163,143	3.252750			(2,498)							(2,498)			0014
Rec BRL 3,783,414 Pay USD (1,165,957.04)	Brazilian Real	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/28/2018	03/02/2018	03/02/2018	Sale		1,165,957	3.244900			(5,312)							(5,312)			0014
Rec BRL 3,804,511 Pay USD (1,169,000)	Brazilian Real	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	03/29/2018	04/03/2018	04/03/2018	Sale		1,144,627	3.323800			3,021							3,021			0014
Rec BRL 3,783,414 Pay USD (1,157,573.74)	Brazilian Real	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/21/2018	04/03/2018	04/03/2018	Sale		1,157,574	3.268400			(16,290)							(16,290)			0014
Rec COP 2,108,827,000 Pay USD (696,891)	Colombian Peso	Schedule D	Currency	CREDIT SUISSE FIK8397NT1P4IPD28W79	09/14/2018	09/18/2018	09/18/2018	Sale		696,891	3026.049981			4,621							4,621			0014
Rec COP 2,108,827,000 Pay USD (719,000)	Colombian Peso	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	08/27/2018	09/18/2018	09/18/2018	Sale		719,000	2933.000000			(17,488)							(17,488)			0014
Rec COP 2,108,827,000 Pay USD (659,360.78)	Colombian Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	11/15/2018	11/19/2018	11/19/2018	Sale		659,361	3198.290015			4,738							4,738			0014
Rec COP 2,108,827,000 Pay USD (689,125.37)	Colombian Peso	Schedule D	Currency	CREDIT AGRICOLE LON 969500TJ5KRTCJQWXH05	08/31/2018	11/19/2018	11/19/2018	Sale		689,125	3060.149999			(25,026)							(25,026)			0014
Rec COP 2,108,827,000 Pay USD (658,504.27)	Colombian Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	11/13/2018	12/17/2018	12/17/2018	Sale		658,504	3202.450002			2,666							2,666			0014
Rec EUR 1,049,760.00 Pay USD (1,259,074.27)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/29/2017	01/05/2018	01/05/2018	Sale		1,259,074	0.833755			4,469					(2,029)		4,469			0014
Rec EUR 1,029,000 Pay USD (1,272,231.32)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/30/2018	02/02/2018	02/02/2018	Sale		1,272,231	0.808815			7,536							7,536			0014
Rec EUR 1,049,419 Pay USD (1,307,213.92)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/31/2018	02/06/2018	02/06/2018	Sale		1,307,214	0.802791			(11,759)							(11,759)			0014
Rec EUR 1,029,000 Pay USD (1,268,962.80)	Euro	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/27/2018	03/02/2018	03/02/2018	Sale		1,268,963	0.810898			(2,212)							(2,212)			0014
Rec EUR 1,049,633 Pay USD (1,282,248.99)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/28/2018	03/06/2018	03/06/2018	Sale		1,282,249	0.818588			19,296							19,296			0014
Rec EUR 1,049,762 Pay USD (1,293,306.78)	Euro	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2018	04/05/2018	04/05/2018	Sale		1,293,307	0.811688			(9,605)							(9,605)			0014
Rec EUR 139.47 Pay USD (167.87)	Euro	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/03/2018	05/04/2018	05/04/2018	Sale		167	0.834800			(1)							(1)			0014
Rec EUR 1,049,255 Pay USD (1,294,893.78)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/09/2018	05/07/2018	05/07/2018	Sale		1,294,894	0.810302			(44,759)							(44,759)			0014
Rec EUR 540,000 Pay USD (611,617.93)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	08/15/2018	09/04/2018	09/04/2018	Sale		611,618	0.882904			12,379							12,379			0014
Rec INR 46,302,958.20 Pay USD (709,634.76)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	11/23/2017	01/29/2018	01/29/2018	Sale		709,635	65.249000			19,101					(15,779)		19,101			0014
Rec INR 93,410,513.20 Pay USD (1,435,353.56)	Indian Rupee	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/09/2018	03/13/2018	03/13/2018	Sale		1,435,354	65.078400			4,445							4,445			0014
Rec INR 46,302,958.20 Pay USD (721,494.88)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/10/2018	03/13/2018	03/13/2018	Sale		721,495	64.176420			(7,797)							(7,797)			0014
Rec INR 47,107,555 Pay USD (739,000)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/04/2018	03/13/2018	03/13/2018	Sale		739,000	63.745000			(12,900)							(12,900)			0014
Rec INR 93,410,513.20 Pay USD (1,431,030.46)	Indian Rupee	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/05/2018	03/28/2018	03/28/2018	Sale		1,431,030	65.275000			1,169							1,169			0014
Rec INR 93,410,513.20 Pay USD (1,439,177.16)	Indian Rupee	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/26/2018	03/28/2018	03/28/2018	Sale		1,439,177	64.905500			(6,977)							(6,977)			0014
Rec INR 93,410,513.20 Pay USD (1,373,183.21)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/18/2018	06/20/2018	06/20/2018	Sale		1,373,183	68.024800			(1,214)							(1,214)			0014
Rec INR 93,410,513.20 Pay USD (1,415,010.65)	Indian Rupee	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2018	06/20/2018	06/20/2018	Sale		1,415,011	66.014000			(43,042)							(43,042)			0014
Rec INR 93,410,513.20 Pay USD (1,372,876.44)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/13/2018	07/26/2018	07/26/2018	Sale		1,372,876	68.040000			(12,843)							(12,843)			0014
Rec INR 93,410,513.20 Pay USD (1,287,524.04)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/17/2018	09/19/2018	09/19/2018	Sale		1,287,524	72.550500			453							453			0014
Rec INR 93,410,513.20 Pay USD (1,345,526.89)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/11/2018	09/19/2018	09/19/2018	Sale		1,345,527	69.423000			(57,550)							(57,550)			0014
Rec INR 93,410,513.20 Pay USD (1,289,957.61)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/06/2018	11/29/2018	11/29/2018	Sale		1,289,958	72.413630			47,631							47,631			0014
Rec INR 93,410,513.20 Pay USD (1,317,375.89)	Indian Rupee	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2018	11/29/2018	11/29/2018	Sale		1,317,376	70.906500			20,213							20,213			0014
Rec INR 93,410,513.20 Pay USD (1,303,287.34)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/17/2018	12/19/2018	12/19/2018	Sale		1,303,287	71.673000			23,472							23,472			0014

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Rec INR 93,410,513.20 Pay USD (1,305,650.05)	Indian Rupee	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2018	12/19/2018	12/19/2018	Sale		1,305,650	71.543300			21,110							21,110			0014
Rec IDR 11,259,294,310 Pay USD (770,076.90)	Indonesia Rupiah	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	08/15/2018	08/20/2018	08/20/2018	Sale		770,077	14621			1,635							1,635			0014
Rec IDR 11,259,294,310 Pay USD (781,000)	Indonesia Rupiah	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/13/2018	08/20/2018	08/20/2018	Sale		781,000	14417			(9,288)							(9,288)			0014
Rec IDR 12,835,118,696 Pay USD (863,794.25)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/17/2018	09/19/2018	09/19/2018	Sale		863,794	14859			(928)							(928)			0014
Rec IDR 11,259,294,310 Pay USD (773,728.31)	Indonesia Rupiah	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	07/19/2018	09/19/2018	09/19/2018	Sale		773,728	14552			(16,800)							(16,800)			0014
Rec IDR 1,421,031,156 Pay USD (98,295)	Indonesia Rupiah	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/12/2018	09/19/2018	09/19/2018	Sale		10,705	14460			(299)							(299)			0014
Rec IDR 154,793,230 Pay USD (10,705)	Indonesia Rupiah	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/12/2018	09/19/2018	09/19/2018	Sale		98,295	14457			(2,763)							(2,763)			0014
Rec IDR 12,835,118,696 Pay USD (832,500.47)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2018	11/29/2018	11/29/2018	Sale		832,500	15418			59,912							59,912			0014
Rec IDR 12,835,118,696 Pay USD (884,936.49)	Indonesia Rupiah	Schedule D	Currency	TORONTO DOMINION BA PT3QB789TSUIDF371261	11/27/2018	11/29/2018	11/29/2018	Sale		884,936	14504			7,476							7,476			0014
Rec IDR 12,835,118,696 Pay USD (878,095.28)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2018	12/19/2018	12/19/2018	Sale		878,095	14617			10,608							10,608			0014
Rec IDR 12,835,118,696 Pay USD (879,026.20)	Indonesia Rupiah	Schedule D	Currency	TORONTO DOMINION BA PT3QB789TSUIDF371261	11/20/2018	12/19/2018	12/19/2018	Sale		879,026	14602			9,677							9,677			0014
Rec MXN 6,279,279.18 Pay USD (325,000)	Mexican Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	01/04/2018	01/24/2018	01/24/2018	Sale		325,000	19.320859			14,375							14,375			0014
Rec MXN 21,374,009.28 Pay USD (1,131,139.36)	Mexican Peso	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/05/2017	01/24/2018	01/24/2018	Sale		1,131,139	18.896000			24,056					38,706		24,056			0014
Rec MXN 27,653,288.46 Pay USD (1,455,666.08)	Mexican Peso	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/16/2018	03/21/2018	03/21/2018	Sale		1,455,666	18.997000			31,630							31,630			0014
Rec MXN 10,559,863 Pay USD (565,000)	Mexican Peso	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2018	03/21/2018	03/21/2018	Sale		565,000	18.690023			2,948							2,948			0014
Rec MXN 38,213,151.46 Pay USD (2,039,775.35)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	03/09/2018	05/10/2018	05/10/2018	Sale		2,039,775	18.734000			(65,701)							(65,701)			0014
Rec MXN 38,213,151.46 Pay USD (1,987,833.42)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	05/03/2018	06/01/2018	06/01/2018	Sale		1,987,833	19.223518			(63,542)							(63,542)			0014
Rec MXN 38,214,000 Pay USD (1,894,031.01)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	05/31/2018	08/27/2018	08/27/2018	Sale		1,894,031	20.176016			155,527							155,527			0014
Rec MXN 26,964,853.06 Pay USD (1,418,321.94)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	08/02/2018	10/26/2018	10/26/2018	Sale		1,418,322	19.011800			(36,016)							(36,016)			0014
Rec MXN 26,964,853.06 Pay USD (1,405,209.86)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/18/2018	11/07/2018	11/07/2018	Sale		1,405,210	19.189200			(44,843)							(44,843)			0014
Rec MXN 13,573,000 Pay USD (670,102.84)	Mexican Peso	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/21/2018	12/07/2018	12/07/2018	Sale		670,103	20.255100			1,271							1,271			0014
Rec TWD 87,739,662 Pay USD (2,965,279.73)	Taiwan New Dollar	Schedule D	Currency	ROYAL BANK OF SCOTL RR3QWICWWIPCS8A4S074	01/10/2018	01/29/2018	01/29/2018	Sale		2,965,280	29.589000			45,277							45,277			0014
Rec TWD 87,739,662 Pay USD (2,997,218.05)	Taiwan New Dollar	Schedule D	Currency	ROYAL BANK OF SCOTL RR3QWICWWIPCS8A4S074	03/05/2018	03/14/2018	03/14/2018	Sale		2,997,218	29.273700			2,634							2,634			0014
Rec TWD 87,739,662 Pay USD (3,011,486.60)	Taiwan New Dollar	Schedule D	Currency	ROYAL BANK OF SCOTL RR3QWICWWIPCS8A4S074	03/26/2018	03/28/2018	03/28/2018	Sale		3,011,487	29.135000			(2,633)							(2,633)			0014
Rec TWD 87,739,662 Pay USD (3,012,934.38)	Taiwan New Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2018	03/28/2018	03/28/2018	Sale		3,012,934	29.121000			(4,081)							(4,081)			0014
Rec TWD 87,739,662 Pay USD (2,924,752.89)	Taiwan New Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/15/2018	06/20/2018	06/20/2018	Sale		2,924,753	29.999000			(15,999)							(15,999)			0014
Rec TWD 87,739,662 Pay USD (2,950,720.09)	Taiwan New Dollar	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/05/2018	06/20/2018	06/20/2018	Sale		2,950,720	29.735000			(41,966)							(41,966)			0014
Rec TWD 87,739,662 Pay USD (2,869,184.50)	Taiwan New Dollar	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/27/2018	07/31/2018	07/31/2018	Sale		2,869,185	30.580000			(3,187)							(3,187)			0014
Rec TWD 87,739,662 Pay USD (2,880,771.65)	Taiwan New Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/11/2018	07/31/2018	07/31/2018	Sale		2,880,772	30.457000			(14,774)							(14,774)			0014
Rec TWD 87,739,662 Pay USD (2,849,337.90)	Taiwan New Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	09/17/2018	09/19/2018	09/19/2018	Sale		2,849,338	30.793000			139							139			0014
Rec TWD 78,877,754 Pay USD (2,569,599.98)	Taiwan New Dollar	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/03/2018	09/19/2018	09/19/2018	Sale		2,569,600	30.696511			(7,927)							(7,927)			0014
Rec TWD 8,861,908 Pay USD (292,000)	Taiwan New Dollar	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	07/06/2018	09/19/2018	09/19/2018	Sale		292,000	30.349000			(4,196)							(4,196)			0014
Rec TWD 78,877,754 Pay USD (2,561,797.79)	Taiwan New Dollar	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2018	09/28/2018	09/28/2018	Sale		2,561,798	30.790000			21,563							21,563			0014
Rec TWD 78,877,754 Pay USD (2,571,821.13)	Taiwan New Dollar	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/26/2018	09/28/2018	09/28/2018	Sale		2,571,821	30.670000			11,540							11,540			0014
Rec TWD 78,877,754 Pay USD (2,544,443.68)	Taiwan New Dollar	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2018	10/30/2018	10/30/2018	Sale		2,544,444	31.000000			1,355							1,355			0014
Rec TWD 78,877,754 Pay USD (2,548,307.24)	Taiwan New Dollar	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/23/2018	10/30/2018	10/30/2018	Sale		2,548,307	30.953000			(2,509)							(2,509)			0014

SCHEDULE DB - PART A - SECTION 2

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Rec TIID 78,877,754 Pay USD (2,555,324.41)	Taiwan New Dollar	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2018	12/19/2018	12/19/2018	Sale		2,555,324	30.868000			4,437							4,437			0014
Rec TIID 78,877,754 Pay USD (2,565,130.21)	Taiwan New Dollar	Schedule D	Currency	DEUTSCHE BANK 9J6MB0007BECTDTUZW19	12/12/2018	12/19/2018	12/19/2018	Sale		2,565,130	30.750000			(5,369)							(5,369)			0014
Rec RUB 43,528,928.61 Pay USD (732,058.47)	Russian Ruble	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/05/2017	03/07/2018	03/07/2018	Sale		732,058	59.461000			34,237					(17,020)		34,237			0014
Rec RUB 23,742,900 Pay USD (414,000)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	01/04/2018	03/07/2018	03/07/2018	Sale		414,000	57.350000			3,976							3,976			0014
Rec RUB 67,271,828.61 Pay USD (1,188,342.45)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	03/06/2018	03/07/2018	03/07/2018	Sale		1,188,342	56.609800			(4,071)							(4,071)			0014
Rec RUB 12,633,465 Pay USD (213,714.31)	Russian Ruble	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/09/2018	04/10/2018	04/10/2018	Sale		213,714	59.113800			(12,793)							(12,793)			0014
Rec RUB 12,633,465 Pay USD (221,000)	Russian Ruble	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/08/2018	04/10/2018	04/10/2018	Sale		221,000	57.165000			(20,078)							(20,078)			0014
Rec RUB 67,271,828.61 Pay USD (1,093,882.89)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/17/2018	04/18/2018	04/18/2018	Sale		1,093,883	61.498200			5,263							5,263			0014
Rec RUB 67,271,828.61 Pay USD (1,180,495.39)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	02/21/2018	04/18/2018	04/18/2018	Sale		1,180,495	56.986100			(81,350)							(81,350)			0014
Rec RUB 12,633,465 Pay USD (205,666.65)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/20/2018	04/23/2018	04/23/2018	Sale		205,667	61.426901			(1,386)							(1,386)			0014
Rec RUB 12,633,465 Pay USD (221,354.31)	Russian Ruble	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/26/2018	04/23/2018	04/23/2018	Sale		221,354	57.073499			(17,074)							(17,074)			0014
Rec RUB 67,271,828.61 Pay USD (1,177,975.57)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	03/26/2018	04/26/2018	04/26/2018	Sale		1,177,976	57.108000			(106,737)							(106,737)			0014
Rec RUB 79,905,294 Pay USD (1,300,937.85)	Russian Ruble	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	05/24/2018	05/25/2018	05/25/2018	Sale		1,300,938	61.421300			(15,124)							(15,124)			0014
Rec RUB 12,633,465 Pay USD (217,406.04)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/06/2018	05/25/2018	05/25/2018	Sale		217,406	58.110000			(14,112)							(14,112)			0014
Rec RUB 67,271,828.61 Pay USD (1,157,852.83)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/06/2018	05/25/2018	05/25/2018	Sale		1,157,853	58.100500			(75,333)							(75,333)			0014
Rec RUB 79,905,294 Pay USD (1,273,190.27)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	06/15/2018	06/18/2018	06/18/2018	Sale		1,273,190	62.759900			(16,756)							(16,756)			0014
Rec RUB 79,905,294 Pay USD (1,291,597)	Russian Ruble	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	05/23/2018	06/18/2018	06/18/2018	Sale		1,291,597	61.865500			(35,163)							(35,163)			0014
Rec RUB 79,905,294 Pay USD (1,263,548.55)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	06/13/2018	07/10/2018	07/10/2018	Sale		1,263,549	63.238800			22,329							22,329			0014
Rec RUB 79,905,294 Pay USD (1,272,515.08)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/09/2018	07/10/2018	07/10/2018	Sale		1,272,515	62.793200			13,363							13,363			0014
Rec RUB 79,905,294 Pay USD (1,257,638.09)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/05/2018	08/24/2018	08/24/2018	Sale		1,257,638	63.536000			(72,836)							(72,836)			0014
Rec RUB 79,905,294 Pay USD (1,184,896.81)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/16/2018	10/15/2018	10/15/2018	Sale		1,184,897	67.436500			34,566							34,566			0014
Rec RUB 79,905,294 Pay USD (1,211,257.03)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/12/2018	10/15/2018	10/15/2018	Sale		1,211,257	65.968900			8,206							8,206			0014
Rec RUB 79,905,294 Pay USD (1,190,320.96)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/11/2018	12/14/2018	12/14/2018	Sale		1,190,321	67.129200			7,177							7,177			0014
Rec RUB 79,905,294 Pay USD (1,204,454.14)	Russian Ruble	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2018	12/14/2018	12/14/2018	Sale		1,204,454	66.341500			(6,957)							(6,957)			0014
Rec ZAR 9,406,607.14 Pay USD (681,592.81)	South African Rand	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/30/2017	02/06/2018	02/06/2018	Sale		681,593	13.800919			98,553					(73,576)		98,553			0014
Rec KRW 1,040,116,420 Pay USD (972,055.68)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	01/10/2018	01/29/2018	01/29/2018	Sale		972,056	1070.017326			4,075							4,075			0014
Rec KRW 1,040,116,420 Pay USD (962,037.46)	South Korean Won	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2018	03/14/2018	03/14/2018	Sale		962,037	1081.160000			15,056							15,056			0014
Rec KRW 1,040,116,420 Pay USD (977,277.48)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	03/12/2018	03/14/2018	03/14/2018	Sale		977,277	1064.299998			(184)							(184)			0014
Rec KRW 1,040,116,420 Pay USD (962,001.87)	South Korean Won	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/26/2018	03/28/2018	03/28/2018	Sale		962,002	1081.199998			9,298							9,298			0014
Rec KRW 1,040,116,420 Pay USD (971,480.50)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	03/21/2018	03/28/2018	03/28/2018	Sale		971,481	1070.650847			(180)							(180)			0014
Rec KRW 1,040,116,420 Pay USD (941,793.21)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XIIPLTIWKTBV3E584	06/18/2018	06/20/2018	06/20/2018	Sale		941,793	1104.399999			(639)							(639)			0014
Rec KRW 1,040,116,420 Pay USD (959,109.99)	South Korean Won	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/13/2018	06/20/2018	06/20/2018	Sale		959,110	1084.460001			(17,955)							(17,955)			0014
Rec KRW 1,040,116,420 Pay USD (916,240.68)	South Korean Won	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/24/2018	07/26/2018	07/26/2018	Sale		916,241	1135.200000			12,974							12,974			0014
Rec KRW 1,040,116,420 Pay USD (929,181.45)	South Korean Won	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/11/2018	07/26/2018	07/26/2018	Sale		929,181	1119.389996			34							34			0014
Rec KRW 1,040,116,420 Pay USD (923,562.80)	South Korean Won	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	09/17/2018	09/19/2018	09/19/2018	Sale		923,563	1126.199994			4,243							4,243			0014
Rec KRW 1,040,116,420 Pay USD (928,186.42)	South Korean Won	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/06/2018	09/19/2018	09/19/2018	Sale		928,186	1120.590000			(381)							(381)			0014

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Rec KRW 1,040,116,420 Pay USD (920,701.44)	South Korean Won	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	11/27/2018	11/29/2018	11/29/2018	Sale		920,701	1129.700003			8,637							8,637			0014
Rec KRW 1,040,116,420 Pay USD (921,437.97)	South Korean Won	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2018	11/29/2018	11/29/2018	Sale		921,438	1128.797003			7,901							7,901			0014
Rec KRW 1,040,116,420 Pay USD (919,155.55)	South Korean Won	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2018	12/19/2018	12/19/2018	Sale		919,156	1131.599999			6,627							6,627			0014
Rec KRW 1,040,116,420 Pay USD (922,476.74)	South Korean Won	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2018	12/19/2018	12/19/2018	Sale		922,477	1127.525904			3,306							3,306			0014
Rec TRY 4,312,988.81 Pay USD (1,080,408.02)	Turkey Lira	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/28/2017	01/22/2018	01/22/2018	Sale		1,080,408	3.992000			62,106					(48,737)		62,106			0014
Rec TRY 4,312,989 Pay USD (1,129,743.80)	Turkey Lira	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/09/2018	02/22/2018	02/22/2018	Sale		1,129,744	3.817670			10,098							10,098			0014
Rec TRY 4,313,000 Pay USD (1,107,936.32)	Turkey Lira	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	02/21/2018	05/22/2018	05/22/2018	Sale		1,107,936	3.892823			(180,978)							(180,978)			0014
Rec TRY 4,313,000 Pay USD (963,156.05)	Turkey Lira	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/17/2018	06/18/2018	06/18/2018	Sale		963,156	4.477987			(52,501)							(52,501)			0014
Rec TRY 4,313,000 Pay USD (934,782.36)	Turkey Lira	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/12/2018	07/20/2018	07/20/2018	Sale		934,782	4.613908			(35,229)							(35,229)			0014
Rec TRY 4,313,000 Pay USD (883,806.04)	Turkey Lira	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/19/2018	08/15/2018	08/15/2018	Sale		883,806	4.880030			(170,572)							(170,572)			0014
Rec TRY 2,013,003.51 Pay USD (323,000)	Turkey Lira	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	09/13/2018	10/19/2018	10/19/2018	Sale		323,000	6.232209			30,935							30,935			0014
Rec TRY 2,079,432.63 Pay USD (323,273.61)	Turkey Lira	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/04/2018	11/29/2018	11/29/2018	Sale		323,274	6.432423			79,140							79,140			0014
Rec USD 2,742,530.36 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/01/2017	01/10/2018	01/10/2018	Sale		2,742,530	1.321772			(102,551)					92,720		(102,551)			0014
Rec USD 2,845,364 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/05/2018	02/02/2018	02/02/2018	Sale		2,845,364	1.274002			(33,067)							(33,067)			0014
Rec USD 2,936,250 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	01/29/2018	03/02/2018	03/02/2018	Sale		2,936,250	1.234568			128,869							128,869			0014
Rec USD 2,853,944.38 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/26/2018	04/04/2018	04/04/2018	Sale		2,853,944	1.270172			62,694							62,694			0014
Rec USD 2,784,490.83 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/03/2018	05/03/2018	05/03/2018	Sale		2,784,491	1.301854			64,472							64,472			0014
Rec USD 2,783,239.09 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/27/2018	06/04/2018	06/04/2018	Sale		2,738,239	1.323843			(33,255)							(33,255)			0014
Rec USD 2,729,934.58 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/01/2018	07/03/2018	07/03/2018	Sale		2,729,935	1.327871			55,953							55,953			0014
Rec USD 2,676,228.75 Pay AUD (3,625,000)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	06/27/2018	08/02/2018	08/02/2018	Sale		2,676,229	1.354518			3,335							3,335			0014
Rec USD 2,395,496.36 Pay AUD (3,231,000)	Australian Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/01/2018	09/04/2018	09/04/2018	Sale		2,395,496	1.348781			74,831							74,831			0014
Rec USD 2,328,643.09 Pay AUD (3,231,000)	Australian Dollar	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/03/2018	10/02/2018	10/02/2018	Sale		2,328,643	1.387503			2,162							2,162			0014
Rec USD 2,332,297.35 Pay AUD (3,231,000)	Australian Dollar	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2018	11/02/2018	11/02/2018	Sale		2,332,297	1.385329			6,139							6,139			0014
Rec USD 2,292,209.04 Pay AUD (3,231,000)	Australian Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/29/2018	12/04/2018	12/04/2018	Sale		2,292,209	1.409557			(84,353)							(84,353)			0014
Rec USD 1,135,478.39 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	12/12/2017	01/03/2018	01/03/2018	Sale		1,135,478	3.332000			(27,468)					4,803		(27,468)			0014
Rec USD 1,143,716.44 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2017	01/03/2018	01/03/2018	Sale		1,143,716	3.308000			(19,230)							(19,230)			0014
Rec USD 1,166,460.31 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/17/2018	02/02/2018	02/02/2018	Sale		1,166,460	3.243500			(8,221)							(8,221)			0014
Rec USD 1,161,268.88 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/21/2018	03/02/2018	03/02/2018	Sale		1,161,269	3.258000			623							623			0014
Rec USD 1,165,957.04 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	02/28/2018	03/02/2018	03/02/2018	Sale		1,165,957	3.244900			5,312							5,312			0014
Rec USD 1,138,279.68 Pay BRL (3,783,414)	Brazilian Real	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/29/2018	04/03/2018	04/03/2018	Sale		1,138,280	3.323800			(3,004)							(3,004)			0014
Rec USD 1,144,626.78 Pay BRL (3,804,511)	Brazilian Real	Schedule D	Currency	STANDARD CHARTERED RILF074KP1CM8P6PCT96	03/08/2018	04/03/2018	04/03/2018	Sale		1,169,000	3.254500			21,352							21,352			0014
Rec USD 324,701.71 Pay GBP (227,000)	British Pound	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2018	02/15/2018	02/15/2018	Sale		324,702	0.699103			5,585							5,585			0014
Rec USD 210,206.04 Pay GBP (151,000)	British Pound	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	02/14/2018	05/15/2018	05/15/2018	Sale		210,206	0.718343			6,409							6,409			0014
Rec USD 639,755.36 Pay GBP (451,000)	British Pound	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	04/12/2018	05/15/2018	05/15/2018	Sale		639,755	0.704957			31,063							31,063			0014
Rec USD 822,932.92 Pay GBP (605,000)	British Pound	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	05/15/2018	08/15/2018	08/15/2018	Sale		822,933	0.735175			56,458							56,458			0014
Rec USD 757,060.72 Pay GBP (591,000)	British Pound	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	08/14/2018	10/31/2018	10/31/2018	Sale		757,061	0.780651			1,910							1,910			0014

SCHEDULE DB - PART A - SECTION 2

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Rec USD 754,482.54 Pay GBP (591,000)	British Pound	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	10/30/2018	11/15/2018	11/15/2018	Sale		754,483	0.783318			(1,170)							(1,170)			0014
Rec USD 80,518.87 Pay GBP (62,000)	British Pound	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/23/2018	11/15/2018	11/15/2018	Sale		80,519	0.770006			1,246							1,246			0014
Rec USD 691,192.07 Pay COP (2,108,827,000)	Colombian Peso	Schedule D	Currency	CREDIT AGRICOLE LON 969500TJ5KRTCJQWXH05	08/31/2018	09/18/2018	09/18/2018	Sale		691,192	3050.999988			(10,320)							(10,320)			0014
Rec USD 696,891 Pay COP (2,108,827,000)	Colombian Peso	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	09/14/2018	09/18/2018	09/18/2018	Sale		696,891	3026.049981			(4,621)							(4,621)			0014
Rec USD 659,360.78 Pay COP (2,108,827,000)	Colombian Peso	Schedule D	Currency	CREDIT AGRICOLE LON 969500TJ5KRTCJQWXH05	11/15/2018	11/19/2018	11/19/2018	Sale		659,361	3198.290015			(4,738)							(4,738)			0014
Rec USD 659,420.58 Pay COP (2,108,827,000)	Colombian Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	11/13/2018	11/19/2018	11/19/2018	Sale		659,421	3197.999976			(4,679)							(4,679)			0014
Rec USD 661,281.59 Pay COP (2,108,827,000)	Colombian Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	12/06/2018	12/17/2018	12/17/2018	Sale		661,282	3189.000011			112							112			0014
Rec USD 1,251,437.48 Pay EUR (1,049,760.00)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/30/2017	01/05/2018	01/05/2018	Sale		1,251,437	0.838843			(12,106)					9,666		(12,106)			0014
Rec USD 592,864.50 Pay EUR (500,000)	Euro	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	12/14/2017	01/10/2018	01/10/2018	Sale		592,865	0.843363			(6,211)					7,986		(6,211)			0014
Rec USD 697,685.27 Pay EUR (585,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	12/01/2017	01/10/2018	01/10/2018	Sale		697,685	0.838487			(3,232)					5,310		(3,232)			0014
Rec USD 1,228,599.76 Pay EUR (1,029,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	01/09/2018	02/02/2018	02/02/2018	Sale		1,228,600	0.837539			(51,168)							(51,168)			0014
Rec USD 1,260,936.43 Pay EUR (1,049,419)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/29/2017	02/06/2018	02/06/2018	Sale		1,260,936	0.832254			(34,519)					2,167		(34,519)			0014
Rec USD 1,274,458.79 Pay EUR (1,029,000)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/30/2018	03/02/2018	03/02/2018	Sale		1,274,459	0.807402			7,708							7,708			0014
Rec USD 1,309,760.19 Pay EUR (1,049,633)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/31/2018	03/06/2018	03/06/2018	Sale		1,309,760	0.801393			8,215							8,215			0014
Rec USD 1,272,121.83 Pay EUR (1,029,000)	Euro	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	02/27/2018	04/04/2018	04/04/2018	Sale		1,272,122	0.808885			6,555							6,555			0014
Rec USD 1,285,469.26 Pay EUR (1,049,762)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/28/2018	04/05/2018	04/05/2018	Sale		1,285,469	0.816637			1,768							1,768			0014
Rec USD 1,289,459.92 Pay EUR (1,046,750)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/09/2018	04/11/2018	04/11/2018	Sale		1,289,460	0.811774			(6,888)							(6,888)			0014
Rec USD 1,289,347.31 Pay EUR (1,047,000)	Euro	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/03/2018	05/03/2018	05/03/2018	Sale		1,289,347	0.812039			37,921							37,921			0014
Rec USD 1,295,620.07 Pay EUR (1,049,255)	Euro	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/29/2018	05/07/2018	05/07/2018	Sale		1,295,620	0.809848			45,485							45,485			0014
Rec USD 1,255,805.62 Pay EUR (1,047,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	05/02/2018	06/04/2018	06/04/2018	Sale		1,255,806	0.833728			31,182							31,182			0014
Rec USD 1,192,732.71 Pay EUR (1,021,000)	Euro	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/01/2018	07/03/2018	07/03/2018	Sale		1,192,733	0.856017			3,319							3,319			0014
Rec USD 1,158,577.29 Pay EUR (993,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	07/02/2018	08/02/2018	08/02/2018	Sale		1,158,577	0.857086			5,506							5,506			0014
Rec USD 1,163,188.38 Pay EUR (993,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	08/01/2018	09/04/2018	09/04/2018	Sale		1,163,188	0.853688			15,727							15,727			0014
Rec USD 511,009.61 Pay EUR (439,000)	Euro	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	09/03/2018	10/02/2018	10/02/2018	Sale		511,010	0.859084			3,723							3,723			0014
Rec USD 510,458.49 Pay EUR (439,000)	Euro	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/01/2018	11/02/2018	11/02/2018	Sale		510,458	0.860011			10,942							10,942			0014
Rec USD 467,440.78 Pay EUR (409,000)	Euro	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	11/01/2018	12/04/2018	12/04/2018	Sale		467,441	0.874977			3,164							3,164			0014
Rec USD 724,714.26 Pay INR (46,302,958.20)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	01/10/2018	01/29/2018	01/29/2018	Sale		724,714	63.891330			(4,021)							(4,021)			0014
Rec USD 1,434,326.50 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/05/2018	03/13/2018	03/13/2018	Sale		1,434,327	65.125000			(5,472)							(5,472)			0014
Rec USD 1,435,353.56 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	03/09/2018	03/13/2018	03/13/2018	Sale		1,435,354	65.078400			(4,445)							(4,445)			0014
Rec USD 1,430,789.35 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2018	03/28/2018	03/28/2018	Sale		1,430,789	65.286000			(1,411)							(1,411)			0014
Rec USD 1,439,177.16 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/26/2018	03/28/2018	03/28/2018	Sale		1,439,177	64.905500			6,977							6,977			0014
Rec USD 1,373,183.21 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/18/2018	06/20/2018	06/20/2018	Sale		1,373,183	68.024800			1,214							1,214			0014
Rec USD 1,379,669.35 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/13/2018	06/20/2018	06/20/2018	Sale		1,379,669	67.705000			7,700							7,700			0014
Rec USD 1,355,760.07 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	07/11/2018	07/26/2018	07/26/2018	Sale		1,355,760	68.899000			(4,274)							(4,274)			0014
Rec USD 1,287,524.04 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	09/17/2018	09/19/2018	09/19/2018	Sale		1,287,524	72.550500			(453)							(453)			0014
Rec USD 1,303,693.51 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/06/2018	09/19/2018	09/19/2018	Sale		1,303,694	71.650670			15,717							15,717			0014

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Rec USD 1,308,140.41 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2018	11/29/2018	11/29/2018	Sale		1,308,140	71.407100			(29,448)							(29,448)			0014
Rec USD 1,317,375.89 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/27/2018	11/29/2018	11/29/2018	Sale		1,317,376	70.906500			(20,213)							(20,213)			0014
Rec USD 1,294,861.42 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	12/12/2018	12/19/2018	12/19/2018	Sale		1,294,861	72.139390			(31,898)							(31,898)			0014
Rec USD 1,303,287.34 Pay INR (93,410,513.20)	Indian Rupee	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2018	12/19/2018	12/19/2018	Sale		1,303,287	71.673000			(23,472)							(23,472)			0014
Rec USD 770,076.90 Pay IDR (11,259,294,310)	Indonesia Rupiah	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	08/15/2018	08/20/2018	08/20/2018	Sale		770,077	14621			(1,635)							(1,635)			0014
Rec USD 777,414.52 Pay IDR (11,259,294,310)	Indonesia Rupiah	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	07/19/2018	08/20/2018	08/20/2018	Sale		777,415	14483			5,702							5,702			0014
Rec USD 852,687.26 Pay IDR (12,835,118,696)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2018	09/19/2018	09/19/2018	Sale		852,687	15053			(10,179)							(10,179)			0014
Rec USD 757,742.40 Pay IDR (11,259,294,310)	Indonesia Rupiah	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	09/17/2018	09/19/2018	09/19/2018	Sale		757,742	14859			814							814			0014
Rec USD 106,051.85 Pay IDR (1,575,824,386)	Indonesia Rupiah	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2018	09/19/2018	09/19/2018	Sale		106,052	14859			114							114			0014
Rec USD 880,625.64 Pay IDR (12,835,118,696)	Indonesia Rupiah	Schedule D	Currency	TORONTO DOMINION BA PT3QB789TSUIDF371261	11/20/2018	11/29/2018	11/29/2018	Sale		880,626	14575			(11,787)							(11,787)			0014
Rec USD 878,064.33 Pay IDR (12,835,118,696)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/27/2018	11/29/2018	11/29/2018	Sale		884,936	14504			(7,476)							(7,476)			0014
Rec USD 884,936.49 Pay IDR (12,835,118,696)	Indonesia Rupiah	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/12/2018	12/19/2018	12/19/2018	Sale		878,064	14618			(10,639)							(10,639)			0014
Rec USD 878,095.28 Pay IDR (12,835,118,696)	Indonesia Rupiah	Schedule D	Currency	TORONTO DOMINION BA PT3QB789TSUIDF371261	12/17/2018	12/19/2018	12/19/2018	Sale		878,095	14617			(10,608)							(10,608)			0014
Rec USD 7,861,162.62 Pay JPY (850,000,000)	Japanese Yen	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2018	05/07/2018	05/07/2018	Sale		7,861,163	108.126500			81,198							81,198			0014
Rec USD 1,469,942.24 Pay MXN (27,653,288.46)	Mexican Peso	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	01/16/2018	01/24/2018	01/24/2018	Sale		1,469,942	18.812500			(24,628)							(24,628)			0014
Rec USD 2,055,575.66 Pay MXN (38,213,151.46)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	03/09/2018	03/21/2018	03/21/2018	Sale		2,055,576	18.590000			332							332			0014
Rec USD 1,994,650.61 Pay MXN (38,213,151.46)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	05/03/2018	05/10/2018	05/10/2018	Sale		1,994,651	19.157817			20,576							20,576			0014
Rec USD 585,000 Pay MXN (11,249,146.94)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/06/2018	08/27/2018	08/27/2018	Sale		585,000	19.229311			(18,333)							(18,333)			0014
Rec USD 1,432,015.56 Pay MXN (26,964,853.06)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	08/02/2018	08/27/2018	08/27/2018	Sale		1,432,016	18.830000			(14,209)							(14,209)			0014
Rec USD 1,407,718.77 Pay MXN (26,964,853.06)	Mexican Peso	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/18/2018	10/26/2018	10/26/2018	Sale		1,407,719	19.155000			25,413							25,413			0014
Rec USD 1,338,372.16 Pay MXN (26,964,853.06)	Mexican Peso	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/30/2018	11/07/2018	11/07/2018	Sale		1,338,372	20.147500			(21,995)							(21,995)			0014
Rec USD 719,000 Pay MXN (13,572,810.34)	Mexican Peso	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	08/27/2018	11/14/2018	11/14/2018	Sale		719,000	18.877344			51,917							51,917			0014
Rec USD 661,837.67 Pay MXN (13,573,000)	Mexican Peso	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	11/13/2018	12/07/2018	12/07/2018	Sale		661,838	20.508050			(9,536)							(9,536)			0014
Rec USD 2,947,499.01 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/23/2017	01/29/2018	01/29/2018	Sale		2,947,449	29.768000			(63,108)					942		(63,108)			0014
Rec USD 2,974,225.83 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	ROYAL BANK OF SCOTL RR3QWICWWIPCS8A4SO74	01/10/2018	03/14/2018	03/14/2018	Sale		2,974,226	29.500000			(25,626)							(25,626)			0014
Rec USD 3,001,421.76 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	ROYAL BANK OF SCOTL RR3QWICWWIPCS8A4SO74	03/05/2018	03/28/2018	03/28/2018	Sale		3,001,422	29.232700			(7,431)							(7,431)			0014
Rec USD 3,011,486.60 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/26/2018	03/28/2018	03/28/2018	Sale		3,011,487	29.135000			2,633							2,633			0014
Rec USD 2,924,752.89 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/15/2018	06/20/2018	06/20/2018	Sale		2,924,753	29.999000			15,999							15,999			0014
Rec USD 3,039,339.82 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/22/2018	06/20/2018	06/20/2018	Sale		3,039,340	28.868000			130,586							130,586			0014
Rec USD 2,869,184.50 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/27/2018	07/31/2018	07/31/2018	Sale		2,869,185	30.580000			3,187							3,187			0014
Rec USD 2,961,176.58 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/05/2018	07/31/2018	07/31/2018	Sale		2,961,177	29.630000			95,179							95,179			0014
Rec USD 287,789.69 Pay TWD (8,861,908)	Taiwan New Dollar	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	09/17/2018	09/19/2018	09/19/2018	Sale		287,790	30.793000			(14)							(14)			0014
Rec USD 2,561,548.21 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/17/2018	09/19/2018	09/19/2018	Sale		2,561,548	30.793000			(125)							(125)			0014
Rec USD 2,889,309.51 Pay TWD (87,739,662)	Taiwan New Dollar	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/11/2018	09/19/2018	09/19/2018	Sale		2,889,310	30.367000			39,833							39,833			0014
Rec USD 2,571,271.588 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/03/2018	09/28/2018	09/28/2018	Sale		2,571,272	30.676555			(12,089)							(12,089)			0014
Rec USD 2,571,821.13 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2018	09/28/2018	09/28/2018	Sale		2,571,821	30.670000			(11,540)							(11,540)			0014

SCHEDULE DB - PART A - SECTION 2

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Rec USD 2,544,443.68 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/26/2018	10/30/2018	10/30/2018	Sale		2,544,444	31.000000			(1,355)							(1,355)			0014
Rec USD 2,567,468.07 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2018	10/30/2018	10/30/2018	Sale		2,567,468	30.722000			21,669							21,669			0014
Rec USD 2,555,324.41 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	DEUTSCHE BANK 9J6MB0007BECTDTUZW19	12/17/2018	12/19/2018	12/19/2018	Sale		2,555,324	30.868000			(4,437)							(4,437)			0014
Rec USD 2,556,898.25 Pay TWD (78,877,754)	Taiwan New Dollar	Schedule D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/23/2018	12/19/2018	12/19/2018	Sale		2,556,898	30.849000			(2,863)							(2,863)			0014
Rec USD 1,186,198.86 Pay RUB (67,271,828.61)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	02/21/2018	03/07/2018	03/07/2018	Sale		1,186,199	56.712100			1,927							1,927			0014
Rec USD 768,929.21 Pay RUB (43,528,928.61)	Russian Ruble	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	03/06/2018	03/07/2018	03/07/2018	Sale		768,929	56.609800			2,634							2,634			0014
Rec USD 419,413.25 Pay RUB (23,742,900)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	03/06/2018	03/07/2018	03/07/2018	Sale		419,413	56.609800			1,437							1,437			0014
Rec USD 213,714.31 Pay RUB (12,633,465)	Russian Ruble	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	04/09/2018	04/10/2018	04/10/2018	Sale		213,714	59.113800			12,793							12,793			0014
Rec USD 221,978.63 Pay RUB (12,633,465)	Russian Ruble	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/26/2018	04/10/2018	04/10/2018	Sale		221,679	56.989999			20,757							20,757			0014
Rec USD 1,093,882.89 Pay RUB (67,271,828.61)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	04/17/2018	04/18/2018	04/18/2018	Sale		1,093,883	61.498200			(5,263)							(5,263)			0014
Rec USD 1,179,007.83 Pay RUB (67,271,828.61)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	03/26/2018	04/18/2018	04/18/2018	Sale		1,179,008	57.058000			79,862							79,862			0014
Rec USD 205,666.65 Pay RUB (12,633,465)	Russian Ruble	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2018	04/23/2018	04/23/2018	Sale		205,667	61.426901			1,386							1,386			0014
Rec USD 218,202.10 Pay RUB (12,633,465)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/06/2018	04/23/2018	04/23/2018	Sale		218,202	57.897999			13,922							13,922			0014
Rec USD 1,161,661.69 Pay RUB (67,271,828.61)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	04/06/2018	04/26/2018	04/26/2018	Sale		1,161,662	57.910000			90,423							90,423			0014
Rec USD 1,295,355.41 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	05/23/2018	05/25/2018	05/25/2018	Sale		1,295,355	61.686000			9,542							9,542			0014
Rec USD 1,300,937.84 Pay RUB (79,905,293.61)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	05/24/2018	05/25/2018	05/25/2018	Sale		1,300,938	61.421300			15,124							15,124			0014
Rec USD 1,266,673.23 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	06/13/2018	06/18/2018	06/18/2018	Sale		1,266,673	63.082800			10,239							10,239			0014
Rec USD 1,273,190.27 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	06/15/2018	06/18/2018	06/18/2018	Sale		1,273,190	62.759900			16,756							16,756			0014
Rec USD 1,263,324.81 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/05/2018	07/10/2018	07/10/2018	Sale		1,263,325	63.250000			(22,553)							(22,553)			0014
Rec USD 1,272,515.08 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	CITIBANK E57ODZWZ7FF32TWEFA76	07/09/2018	07/10/2018	07/10/2018	Sale		1,272,515	62.793200			(13,363)							(13,363)			0014
Rec USD 1,191,904.74 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/16/2018	08/24/2018	08/24/2018	Sale		1,191,905	67.040000			7,103							7,103			0014
Rec USD 1,198,244.50 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	10/11/2018	10/15/2018	10/15/2018	Sale		1,198,245	66.685300			(21,218)							(21,218)			0014
Rec USD 1,211,257.03 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/12/2018	10/15/2018	10/15/2018	Sale		1,211,257	65.968900			(8,206)							(8,206)			0014
Rec USD 1,201,945.05 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2018	12/14/2018	12/14/2018	Sale		1,201,945	66.479989			4,448							4,448			0014
Rec USD 1,204,454.14 Pay RUB (79,905,294)	Russian Ruble	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	12/13/2018	12/14/2018	12/14/2018	Sale		1,204,454	66.341500			6,957							6,957			0014
Rec USD 712,000 Pay ZAR (9,615,773.60)	South African Rand	Schedule D	Currency	STANDARD CHARTERED RILFO74KP1CM8P6PCT96	12/14/2017	02/06/2018	02/06/2018	Sale		712,000	13.505300			(85,493)					59,961		(85,493)			0014
Rec USD 956,428.89 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/27/2017	01/29/2018	01/29/2018	Sale		956,429	1087.500002			(19,702)					15,155		(19,702)			0014
Rec USD 972,897.41 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	01/10/2018	03/14/2018	03/14/2018	Sale		972,897	1069.091570			(4,196)							(4,196)			0014
Rec USD 977,277.48 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/12/2018	03/14/2018	03/14/2018	Sale		977,277	1064.299998			184							184			0014
Rec USD 962,001.87 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	03/26/2018	03/28/2018	03/28/2018	Sale		962,002	1081.199998			(9,298)							(9,298)			0014
Rec USD 962,170.95 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/05/2018	03/28/2018	03/28/2018	Sale		962,171	1081.010001			(9,129)							(9,129)			0014
Rec USD 941,793.21 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/18/2018	06/20/2018	06/20/2018	Sale		941,793	1104.399999			639							639			0014
Rec USD 973,849.42 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	GOLDMAN SACHS 784F5XWPLTWKTBV3E584	03/21/2018	06/20/2018	06/20/2018	Sale		973,849	1068.046454			32,695							32,695			0014
Rec USD 916,240.68 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/24/2018	07/26/2018	07/26/2018	Sale		916,241	1135.200000			(12,974)							(12,974)			0014
Rec USD 960,411.84 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	06/13/2018	07/26/2018	07/26/2018	Sale		960,412	1082.990001			31,197							31,197			0014
Rec USD 923,562.80 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/17/2018	09/19/2018	09/19/2018	Sale		923,563	1126.199994			(4,243)							(4,243)			0014

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Rec USD 930,369.98 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	HSBC CYYGQCGNHMHPSMRL3R97	07/11/2018	09/19/2018	09/19/2018	Sale		930,370	1117.959997			2,564							2,564			0014
Rec USD 920,701.44 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/27/2018	11/29/2018	11/29/2018	Sale		920,701	1129.700003			(8,637)							(8,637)			0014
Rec USD 929,854.30 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/06/2018	11/29/2018	11/29/2018	Sale		929,854	1118.579997			515							515			0014
Rec USD 919,155.55 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2018	12/19/2018	12/19/2018	Sale		919,156	1131.599999			(6,627)							(6,627)			0014
Rec USD 921,858.56 Pay KRW (1,040,116,420)	South Korean Won	Schedule D	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2018	12/19/2018	12/19/2018	Sale		921,859	1128.282000			(3,924)							(3,924)			0014
Rec USD 1,140,248.25 Pay TRY (4,312,989)	Turkey Lira	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/09/2018	01/22/2018	01/22/2018	Sale		1,140,248	3.782500			(2,265)							(2,265)			0014
Rec USD 972,132.79 Pay TRY (4,313,000)	Turkey Lira	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/17/2018	05/22/2018	05/22/2018	Sale		972,133	4.436637			45,174							45,174			0014
Rec USD 947,181.78 Pay TRY (4,313,000)	Turkey Lira	Schedule D	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/12/2018	06/18/2018	06/18/2018	Sale		947,182	4.553508			36,527							36,527			0014
Rec USD 889,000 Pay TRY (4,381,272.04)	Turkey Lira	Schedule D	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/12/2018	08/15/2018	08/15/2018	Sale		889,000	4.928315			164,476							164,476			0014
Rec USD 322,058.76 Pay TRY (2,013,003.51)	Turkey Lira	Schedule D	Currency	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	10/04/2018	10/19/2018	10/19/2018	Sale		322,059	6.250423			(31,876)							(31,876)			0014
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	06/20/2018	07/01/2043	07/10/2018	Sale		9,000,000	96.890625			(13,125)							(13,125)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	09/10/2018	10/15/2043	10/05/2018	Sale		11,000,000	94.542969			(180,898)							(180,898)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	02/08/2018	02/10/2043	02/08/2018	Sale		460,000	99.9375			(180)							(180)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	07/10/2018	07/14/2043	07/10/2018	Sale		9,000,000	99.5			(7,031)							(7,031)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	09/10/2018	09/14/2043	09/11/2018	Sale		28,000,000	98.83593756			(64,687)							(64,687)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	10/09/2018	10/15/2043	10/09/2018	Sale		26,000,000	98.18359378			77,070							77,070			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	12/08/2017	01/15/2043	01/08/2018	Sale		2,000,000	104.554688			(2,344)				1,563			(2,344)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	07/10/2018	08/01/2043	08/02/2018	Sale		1,000,000	101.515625			(2,656)							(2,656)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	08/09/2018	08/01/2043	08/09/2018	Sale		6,000,000	103.9140625			469							469			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	11/13/2018	12/01/2043	11/30/2018	Sale		5,000,000	104.6015627			25,859							25,859			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	12/10/2018	12/15/2043	12/11/2018	Sale		54,000,000	101.060547			(118,555)							(118,555)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	01/05/2018	01/15/2040	01/18/2018	Sale		3,000,000	103.9335935			(11,484)							(11,484)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	03/16/2018	03/21/2041	03/19/2018	Sale		4,000,000	103.609375			38,438							38,438			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	01/19/2018	04/15/2041	03/09/2018	Sale		4,000,000	102.4609375			(45,313)							(45,313)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	07/17/2018	07/15/2041	07/17/2018	Sale		6,000,000	102.6328125			469							469			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	08/17/2018	08/15/2039	08/17/2018	Sale		7,000,000	102.5			(3,438)							(3,438)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	07/24/2018	08/15/2039	08/20/2018	Sale		3,000,000	103.953125			1,992							1,992			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Bond 74KKBLHM4AWY05GPNY79	12/14/2018	12/15/2038	12/14/2018	Sale		5,000,000	104.359375			(78)							(78)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/18/2017	01/15/2029	01/16/2018	Sale		1,703,000	99.8125			(5,388)				(955)			(5,388)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/09/2018	01/01/2028	01/11/2018	Sale		1,306,000	102.0156327			364				(693)			364			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/09/2018	02/01/2028	02/09/2018	Sale		500,000	101.75			5,460							5,460			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	03/12/2018	03/01/2028	03/14/2018	Sale		339,000	100.25			929							929			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/14/2018	05/17/2028	05/14/2018	Sale		184,000	99.73437719			1,296							1,296			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/13/2018	06/18/2028	06/13/2018	Sale		1,200,000	99.121095			1,974							1,974			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/08/2018	07/01/2028	07/13/2018	Sale		1,200,000	99.43			5,344							5,344			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/10/2018	10/15/2028	10/12/2018	Sale		356,000	98.8632809			2,406							2,406			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/05/2018	01/15/2043	01/08/2018	Sale		1,105,000	100.0937544			(3,221)				4,679			(3,221)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/12/2017	02/15/2043	02/09/2018	Sale		2,650,000	99.21875			(41,892)				(11,646)			(41,892)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/16/2018	03/12/2043	02/20/2018	Sale		460,000	96.57031304			(791)							(791)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/14/2018	05/15/2043	05/14/2018	Sale		5,318,000	96.992188			25,054							25,054			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/16/2018	06/13/2043	05/11/2018	Sale		5,150,000	96.2187501			(28,265)							(28,265)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/11/2018	07/01/2043	07/09/2018	Sale		5,000,000	96.93554689			40,576							40,576			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/05/2018	10/15/2043	10/05/2018	Sale		1,800,000	96.125			22,777							22,777			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/13/2018	06/01/2028	06/13/2018	Sale		281,000	100.8828214			(202)							(202)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/03/2018	01/13/2043	01/08/2018	Sale		1,522,000	102.5312497			(3,303)							(3,303)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/08/2018	02/10/2043	02/13/2018	Sale		1,522,000	102.40625			2,767							2,767			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	03/05/2018	03/10/2043	03/08/2018	Sale		2,600,000	99.82031207			(4,626)							(4,626)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/09/2018	04/11/2043	04/09/2018	Sale		2,600,000	99.82812522			(10,060)							(10,060)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/25/2018	05/11/2043	05/09/2018	Sale		3,500,000	98.97655955			7,362							7,362			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/08/2018	06/15/2043	06/08/2018	Sale		3,500,000	99.148			(9,218)							(9,218)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	07/09/2018	07/14/2043	07/09/2018	Sale		2,200,000	99.3125			(7,978)							(7,978)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	08/01/2018	08/14/2043	08/08/2018	Sale		12,331,467	99.49609091			(18,867)							(18,867)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/06/2018	09/14/2043	09/10/2018	Sale		26,385,000	99.59765403			2,902							2,902			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/09/2018	10/15/2043	10/09/2018	Sale		26,704,000	99.40624988			3,819							3,819			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/15/2018	11/10/2043	11/07/2018	Sale		2,600,000	98.734376			26,377							26,377			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	11/19/2018	12/01/2043	12/10/2018	Sale		1,800,000	99.11719			(2,878)							(2,878)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/08/2018	01/15/2043	01/09/2018	Sale		10,504,000	104.625			1,885							1,885			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/05/2018	02/15/2043	02/08/2018	Sale		304,000	102.55475			(5,592)							(5,592)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/16/2018	03/12/2043	03/08/2018	Sale		820,000	102.4062509			(479)							(479)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/08/2018	06/11/2043	06/13/2018	Sale		12,379,200	101.84375			(3,688)							(3,688)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	07/09/2018	07/01/2043	07/09/2018	Sale		12,379,200	102.0468734			(18,393)							(18,393)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	07/31/2018	08/01/2043	08/08/2018	Sale		478,000	101.6015806			149							149			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/05/2018	01/13/2043	01/10/2018	Sale		457,058	106.6171938			111				(141)			111			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/19/2018	02/10/2043	02/06/2018	Sale		99,000	105.2265657			(518)							(518)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	03/06/2018	03/13/2043	03/06/2018	Sale		500,000	105.304685			(1,145)							(1,145)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/01/2018	02/01/2043	02/05/2018	Sale		368,000	106.7421887			(230)							(230)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	03/07/2018	03/01/2043	03/08/2018	Sale		368,000	106.7070326			244							244			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/10/2018	09/01/2043	09/10/2018	Sale		1,564,000	105.5351574			1,527							1,527			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/07/2018	10/01/2043	10/04/2018	Sale		1,564,000	105.0234377			(8,013)							(8,013)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/05/2018	08/15/2043	09/05/2018	Sale		1,000,000	100.09375			1,406							1,406			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/11/2017	01/01/2028	01/11/2018	Sale		1,192,000	101.722656			(5,500)				1,651			(5,500)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/19/2018	05/01/2028	05/11/2018	Sale		184,000	99.04689474			(323)							(323)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/05/2018	01/15/2043	01/05/2018	Sale		99,000	100.0468788			232				(23)			232			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/10/2018	09/15/2043	09/10/2018	Sale		5,955,000	96.76953333			(683)							(683)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/10/2018	10/01/2043	10/05/2018	Sale		5,955,000	94.34375017			(107,004)							(107,004)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/25/2018	05/15/2043	05/09/2018	Sale		5,509,008	98.91406329			5,177							5,177			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	07/20/2018	08/15/2043	08/08/2018	Sale		10,259,008	99.21875299			(32,420)							(32,420)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/08/2018	02/15/2043	02/08/2018	Sale		406,000	103.1367192			(5,012)							(5,012)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/27/2018	04/13/2043	03/22/2018	Sale		3,500,000	102.3906251			1,504							1,504			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	03/22/2018	05/31/2043	04/16/2018	Sale		3,500,000	102.2558594			1,777							1,777			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/04/2018	01/13/2043	01/05/2018	Sale		26,000	106.3046923			7							7			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/07/2018	02/01/2043	02/08/2018	Sale		26,000	105.1328077			(35)							(35)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/05/2018	10/01/2043	10/05/2018	Sale		1,500,000	103.2851563			6,968							6,968			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/02/2018	11/01/2043	11/05/2018	Sale		1,500,000	102.1015628			(15,527)							(15,527)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/06/2018	09/01/2043	09/10/2018	Sale		184,000	108.53125			22							22			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/11/2018	10/15/2042	10/11/2018	Sale		4,051,000	96.04688235			(44,063)							(44,063)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/05/2018	11/15/2042	11/01/2018	Sale		4,000,000	95.4921875			(625)							(625)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/15/2018	02/15/2042	02/15/2018	Sale		2,069,000	102.0859377			12,808							12,808			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	04/12/2018	04/15/2041	04/18/2018	Sale		4,900,000	100.875			(9,902)							(9,902)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/16/2018	05/15/2042	05/16/2018	Sale		7,700,000	100.6074216			19,007							19,007			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/08/2018	06/15/2042	06/04/2018	Sale		2,800,000	100.296875			(6,906)							(6,906)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/11/2018	10/15/2042	10/11/2018	Sale		1,150,000	99.32421795			6,046							6,046			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/17/2018	01/15/2040	01/18/2018	Sale		6,950,000	104.2109361			(23,965)				3,506			(23,965)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	02/15/2018	02/17/2041	02/15/2018	Sale		5,603,000	104.03125			(35,081)							(35,081)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	01/25/2018	03/21/2041	03/15/2018	Sale		5,474,000	102.6406272			(53,181)							(53,181)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	06/06/2018	06/15/2041	06/15/2018	Sale		540,000	102.5781257			1,560							1,560			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	07/16/2018	07/15/2041	07/16/2018	Sale		1,863,000	102.5078128			(1,751)							(1,751)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	08/16/2018	08/15/2039	08/17/2018	Sale		2,300,000	102.4414063			(3,276)							(3,276)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	08/15/2018	09/15/2041	09/17/2018	Sale		2,300,000	101.8945338			(12,039)							(12,039)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/11/2018	10/15/2041	10/11/2018	Sale		6,180,000	101.7421873			11,665							11,665			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/12/2018	11/15/2041	11/14/2018	Sale		6,180,000	100.8789067			(4,659)							(4,659)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/15/2018	05/01/2040	05/16/2018	Sale		200,000	103.8125161			31							31			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	05/11/2018	06/18/2038	06/15/2018	Sale		900,000	103.9375			625							625			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	08/16/2018	08/15/2039	08/17/2018	Sale		1,211,000	104.09375			(1,145)							(1,145)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/17/2018	09/21/2039	09/17/2018	Sale		1,486,000	103.8750196			(2,923)							(2,923)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	09/17/2018	10/15/2039	10/11/2018	Sale		275,000	103.3125043			(533)							(533)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	12/19/2017	01/01/2028	01/11/2018	Sale		400,000	101.86719							(859)						0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AWY05GPNY79	10/03/2018	10/15/2043	10/09/2018	Sale		4,000,000	94.625			36,563							36,563			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	11/07/2017	01/15/2043	01/06/2018	Sale		4,700,000	104.5332031			18,813				(15,727)			18,813			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	12/19/2017	01/13/2043	01/05/2018	Sale		358,000	106.39062							(811)						0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	12/20/2017	02/10/2043	02/09/2018	Sale		99,000	106.265616							166						0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	01/17/2018	02/01/2043	02/07/2018	Sale		1,500,000	101.21875			22,793							22,793			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	02/27/2018	06/15/2043	02/28/2018	Sale		3,500,000	102.3828126			4,648							4,648			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	BNP Paribas Securities Corp 74KKBLHM4AIIYO5GPNY79	01/19/2018	02/17/2041	01/19/2018	Sale		1,000,000	103.734375			1,094							1,094			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank Of America INTL NY US B4TYDEB6GKMZO031MB27	03/08/2018	04/01/2043	04/09/2018	Sale		25,140,000	102.5937501			60,222							60,222			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank Of America INTL NY US B4TYDEB6GKMZO031MB27	04/12/2018	05/31/2043	05/07/2018	Sale		3,700,000	101.8515624			(14,742)							(14,742)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank Of America INTL NY US B4TYDEB6GKMZO031MB27	06/07/2018	07/01/2043	06/27/2018	Sale		24,700,000	102			38,455							38,455			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank Of America INTL NY US B4TYDEB6GKMZO031MB27	06/07/2018	07/01/2043	07/06/2018	Sale		30,500,000	104.14064			95,313							95,313			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank Of America INTL NY US B4TYDEB6GKMZO031MB27	09/07/2018	10/01/2043	10/05/2018	Sale		26,525,000	102.546875			(270,535)							(270,535)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	06/15/2028	06/11/2018	Sale		780,000	94.35547097			(274)							(274)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	07/15/2028	07/10/2018	Sale		780,000	94.66406452			2,864							2,864			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/10/2018	08/15/2028	08/13/2018	Sale		780,000	94.5781248			(559)							(559)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/12/2018	01/25/2029	09/12/2018	Sale		677,000	94.207032			560							560			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	10/15/2028	10/10/2018	Sale		677,000	94.15625			(6,648)							(6,648)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/06/2018	11/15/2028	11/06/2018	Sale		677,000	92.875			(391)							(391)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/10/2018	01/15/2029	01/16/2018	Sale		4,053,000	99.92187534			(7,032)				(2,377)			(7,032)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/09/2018	02/15/2028	02/09/2018	Sale		399,000	98.33593333			(5,550)							(5,550)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/13/2018	04/01/2028	04/13/2018	Sale		1,105,000	97.71484302			1,323							1,323			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/12/2018	05/17/2028	05/14/2018	Sale		400,000	97.10547			(2,211)							(2,211)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/06/2018	06/18/2028	06/13/2018	Sale		1,800,000	97.335938			4,082							4,082			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/12/2018	07/15/2028	07/12/2018	Sale		9,509,000	97.265626			(16,554)							(16,554)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	08/16/2028	08/13/2018	Sale		10,295,000	97.16601571			2,555							2,555			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/12/2018	09/01/2043	09/12/2018	Sale		10,636,000	97.07812593			10,895							10,895			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	10/16/2028	10/10/2018	Sale		4,407,000	96.625			36,319							36,319			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/15/2028	11/08/2018	Sale		4,292,000	95.66015636			7,463							7,463			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/14/2018	12/15/2028	12/14/2018	Sale		700,000	96.84375			569							569			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/10/2018	01/01/2028	01/11/2018	Sale		3,000,000	102.08203			8,774							8,774			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/09/2018	02/01/2028	02/09/2018	Sale		4,646,000	101.7656224			37,436							37,436			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/12/2018	03/01/2028	03/12/2018	Sale		3,977,000	100.3125455			10,064							10,064			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/12/2018	04/15/2028	04/12/2018	Sale		7,991,000	99.79687553			(15,475)							(15,475)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/14/2018	05/17/2028	05/14/2018	Sale		4,903,000	99.734375			25,616							25,616			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/13/2018	06/18/2028	06/13/2018	Sale		1,540,000	99.55466667			3,608							3,608			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/14/2018	07/01/2028	07/13/2018	Sale		1,836,000	99.46093865			8,384							8,384			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/02/2018	08/15/2028	08/15/2018	Sale		8,867,000	99.39062466			10,110							10,110			0013

SCHEDULE DB - PART A - SECTION 2

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FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/11/2018	09/15/2028	09/14/2018	Sale		3,468,000	99.00390244			(8,422)							(8,422)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	10/15/2028	10/12/2018	Sale		4,354,000	98.8632809			(16,360)							(16,360)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/12/2018	11/01/2028	11/13/2018	Sale		1,100,000	98.253905			(2,142)							(2,142)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/09/2018	01/15/2043	01/09/2018	Sale		11,325,000	100.1562509			11,513				(10,087)			11,513			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/09/2018	02/15/2043	02/12/2018	Sale		42,467,000	99.56249903			60,928							60,928			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/09/2018	03/12/2043	03/09/2018	Sale		34,694,912	97.625			47,461							47,461			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/09/2018	04/12/2043	04/12/2018	Sale		11,219,912	97.50383333			(51,866)							(51,866)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/09/2018	05/15/2043	05/11/2018	Sale		10,810,912	97.3125			112,614							112,614			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/04/2018	06/13/2043	06/08/2018	Sale		28,400,000	96.609375			(128,785)							(128,785)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/10/2018	07/01/2043	07/10/2018	Sale		57,100,000	96.97070314			(10,068)							(10,068)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/09/2018	08/15/2043	08/09/2018	Sale		49,100,000	96.753906			(160,879)							(160,879)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/10/2018	09/01/2043	09/10/2018	Sale		50,524,000	96.953125			57,326							57,326			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/20/2018	10/15/2043	10/05/2018	Sale		15,339,000	95.710938			(47,642)							(47,642)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/15/2043	11/08/2018	Sale		35,155,000	95.71875385			(112,490)							(112,490)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/10/2018	12/15/2043	12/10/2018	Sale		27,799,000	96.18359373			392,672							392,672			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/11/2018	01/01/2028	01/11/2018	Sale		5,742,404	103.3789054			19,210							19,210			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/08/2018	02/01/2028	02/09/2018	Sale		189,000	102.2109365			(1,440)							(1,440)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/13/2018	03/16/2028	03/13/2018	Sale		2,590,544	102.1640624			4,231							4,231			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/12/2018	04/01/2028	04/13/2018	Sale		2,590,544	101.7460949			(1,233)							(1,233)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/15/2018	05/01/2028	05/15/2018	Sale		3,420,000	101.7812523			22,881							22,881			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/14/2018	06/01/2028	06/14/2018	Sale		22,765,000	100.9687618			(17,868)							(17,868)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/12/2018	07/01/2028	07/12/2018	Sale		20,100,000	101.1093745			37,439							37,439			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	08/17/2028	08/13/2018	Sale		650,000	101.1484426			(560)							(560)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/12/2018	09/01/2028	09/12/2018	Sale		5,892,404	100.8906276			2,482							2,482			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/11/2018	10/01/2028	10/11/2018	Sale		9,692,404	100.7070311			12,260							12,260			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/30/2018	12/01/2028	12/12/2018	Sale		193,000	100.7031277			(254)							(254)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/21/2018	01/13/2043	12/31/2018	Sale		38,700,600	102.77344			100,315				1,727			100,315			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/08/2018	02/10/2043	02/13/2018	Sale		43,826,000	102.5390629			338,529							338,529			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/08/2018	03/10/2043	03/09/2018	Sale		126,991,000	101.4375			(71,769)							(71,769)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/10/2018	04/11/2043	04/11/2018	Sale		93,373,000	100.0625011			(326,109)							(326,109)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/09/2018	05/11/2043	05/14/2018	Sale		33,535,000	100.039064			(9,753)							(9,753)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	06/15/2043	06/13/2018	Sale		40,407,000	99.640625			59,692							59,692			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/09/2018	07/14/2043	07/09/2018	Sale		35,570,000	99.5625			25,037							25,037			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/08/2018	08/14/2043	08/09/2018	Sale		63,013,000	99.63281304			33,264							33,264			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/11/2018	09/14/2043	09/12/2018	Sale		67,160,000	99.44531233			86,881							86,881			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/09/2018	10/15/2043	10/09/2018	Sale		64,333,000	99.34377646			(45,284)							(45,284)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/10/2043	11/08/2018	Sale		65,950,200	98.73437667			248,407							248,407			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/10/2018	12/01/2043	12/13/2018	Sale		30,475,200	99.14843796			(38,323)							(38,323)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/09/2018	03/17/2028	03/12/2018	Sale		85,000	102.6484353			(86)							(86)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/09/2018	04/16/2028	04/16/2018	Sale		85,000	102.7382824			83							83			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/14/2018	05/17/2028	05/14/2018	Sale		30,000	102.625			19							19			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/14/2018	06/16/2028	06/11/2018	Sale		30,000	102.6640667			49							49			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/12/2018	09/01/2028	09/12/2018	Sale		2,418,000	102.2187514			281							281			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	10/01/2028	10/10/2018	Sale		1,659,000	102.1093745			3,362							3,362			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/01/2028	11/12/2018	Sale		1,144,000	101.5195321			1,385							1,385			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/12/2018	12/16/2028	12/12/2018	Sale		1,144,000	101.25			(6,998)							(6,998)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/11/2018	01/15/2043	12/20/2018	Sale		28,129,000	104.6875005			6,239				(3,343)			6,239			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/08/2018	02/15/2043	02/13/2018	Sale		29,597,600	104.4296885			(119,462)							(119,462)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/09/2018	03/12/2043	03/09/2018	Sale		22,440,000	103.46875			12,996							12,996			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/09/2018	04/01/2043	04/11/2018	Sale		23,164,600	102.53125			30,103							30,103			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/09/2018	05/31/2043	05/14/2018	Sale		44,701,600	102.4375			(40,407)							(40,407)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	06/11/2043	06/13/2018	Sale		60,079,000	102.296875			(57,437)							(57,437)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/09/2018	07/01/2043	07/10/2018	Sale		117,242,000	102.0625			(56,602)							(56,602)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/07/2018	08/01/2043	08/10/2018	Sale		57,644,000	101.8906251			6,942							6,942			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/10/2018	09/01/2043	09/12/2018	Sale		51,184,000	101.78125			(126,927)							(126,927)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/09/2018	10/15/2043	10/09/2018	Sale		76,600,000	101.390625			160,481							160,481			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/15/2043	11/08/2018	Sale		41,819,000	100.640625			327,469							327,469			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/30/2018	12/15/2043	12/10/2018	Sale		32,740,600	101.3593753			305,681							305,681			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/31/2018	01/13/2043	12/31/2018	Sale		31,204,000	106.6171938			47,787				(1,065)			47,787			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/19/2018	02/10/2043	02/12/2018	Sale		20,492,000	106.0468			(126,472)							(126,472)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/01/2018	03/13/2043	03/08/2018	Sale		11,271,000	104.757813			(64,305)							(64,305)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/07/2018	04/01/2043	04/09/2018	Sale		50,000	104.6875			125							125			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/20/2018	05/11/2043	05/07/2018	Sale		7,000,000	104.195313			5,859							5,859			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	06/13/2043	06/13/2018	Sale		48,749,000	104.601563			(13,683)							(13,683)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/10/2018	07/01/2043	07/10/2018	Sale		71,400,000	104.203125			41,943							41,943			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/09/2018	08/01/2043	08/09/2018	Sale		44,506,000	104.0351562			(35,301)							(35,301)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/11/2018	09/15/2047	09/11/2018	Sale		28,200,000	103.90625			2,488							2,488			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/09/2018	10/01/2043	10/09/2018	Sale		47,180,000	103.619141			(157,162)							(157,162)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/08/2018	11/01/2043	11/08/2018	Sale		63,584,000	102.5625004			(50,847)							(50,847)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/10/2018	12/13/2043	12/10/2018	Sale		63,420,000	103.3124995			262,401							262,401			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/30/2018	01/01/2043	12/12/2018	Sale		12,000,000	104.625			19,375							19,375			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/29/2018	04/01/2043	04/06/2018	Sale		110,000	106.6210909			(198)							(198)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/06/2018	06/01/2043	06/06/2018	Sale		6,000,000	105.712891			(2,910)							(2,910)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/10/2018	07/01/2043	07/10/2018	Sale		12,000,000	105.90625			7,969							7,969			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/09/2018	08/01/2043	08/09/2018	Sale		13,356,000	105.875			12,060							12,060			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/10/2018	09/01/2043	09/11/2018	Sale		8,000,000	105.734375			(2,422)							(2,422)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/15/2018	11/01/2043	11/08/2018	Sale		2,938,000	104.300781			(11,278)							(11,278)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/06/2018	12/01/2043	12/12/2018	Sale		33,067,000	104.78125			(67,520)							(67,520)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/14/2018	03/18/2043	03/17/2018	Sale		3,800,000	103.65625			(16,625)							(16,625)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/28/2017	01/15/2029	01/11/2018	Sale		2,278,000	99.3320316			(9,165)				(2,936)			(9,165)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/08/2018	02/15/2028	02/09/2018	Sale		213,000	97.82812676			(3,511)							(3,511)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/11/2018	05/15/2028	05/11/2018	Sale		103,000	96.98436957			16							16			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	08/15/2028	08/13/2018	Sale		500,000	96.875			(430)							(430)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	04/15/2030	10/10/2018	Sale		115,000	95.58984348			(139)							(139)			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/29/2017	01/01/2028	01/11/2018	Sale		1,733,000	101.375			(6,452)				(1,683)			(6,452)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/09/2018	02/01/2028	02/14/2018	Sale		4,783,000	100			(4,673)							(4,673)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/13/2018	03/01/2028	03/13/2018	Sale		5,283,000	99.923828			(12,499)							(12,499)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/04/2018	04/11/2028	04/11/2018	Sale		7,313,000	99.85937288			18,002							18,002			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/11/2018	05/01/2028	05/11/2018	Sale		4,354,000	99.04687573			(28,573)							(28,573)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	08/15/2028	08/13/2018	Sale		2,889,000	99.14453133			(3,724)							(3,724)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	09/15/2028	09/12/2018	Sale		2,889,000	98.82812496			(6,771)							(6,771)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/10/2018	10/15/2028	10/10/2018	Sale		101,000	97.96484158			(51)							(51)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/06/2018	11/01/2028	11/08/2018	Sale		57,000	97.92868421			129							129			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/12/2018	12/01/2028	12/12/2018	Sale		5,500,000	98.84372727			(39,361)							(39,361)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/07/2018	01/15/2043	12/14/2018	Sale		1,440,000	99.87109403			1,409							1,409			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/08/2018	02/15/2043	02/08/2018	Sale		629,000	96.69531161			(18,084)							(18,084)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/07/2018	03/15/2043	03/08/2018	Sale		1,700,000	96.66796882			(4,316)							(4,316)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/06/2018	04/15/2043	04/06/2018	Sale		3,541,814	97.34375			(805)							(805)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/09/2018	05/14/2043	05/11/2018	Sale		5,700,000	96.24609756			(13,329)							(13,329)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/08/2018	06/15/2043	06/08/2018	Sale		5,700,000	96.53125018			10,987							10,987			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/09/2018	07/15/2043	07/10/2018	Sale		41,762,814	97.01563043			(86,164)							(86,164)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/09/2018	08/15/2043	08/10/2018	Sale		44,116,814	96.78125			106,987							106,987			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/11/2018	09/15/2043	09/11/2018	Sale		5,616,814	96.3125			663							663			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/05/2018	10/01/2043	10/05/2018	Sale		3,974,044	95.67577551			(6,797)							(6,797)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/07/2018	11/15/2043	11/07/2018	Sale		5,600,000	94.21875			(15,934)							(15,934)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/07/2018	12/15/2043	12/07/2018	Sale		2,700,000	94.14062519			(58,641)							(58,641)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/28/2017	01/15/2029	01/11/2018	Sale		947,000	103.0781246			(1,850)				(740)			(1,850)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/08/2018	02/15/2028	02/09/2018	Sale		54,000	102.2656296			(435)							(435)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	03/09/2018	03/15/2033	03/09/2018	Sale		1,907,000	101.6210939			(5,289)							(5,289)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	03/09/2018	03/15/2033	04/11/2018	Sale		1,907,000	101.9375			8,844							8,844			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	09/28/2018	10/01/2028	10/10/2018	Sale		140,000	100.0468776			(629)							(629)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/12/2018	12/15/2028	12/12/2018	Sale		410,000	100.5585927			48							48			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/28/2017	01/13/2043	01/09/2018	Sale		44,000	102.5390682			(19)				(60)			(19)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	02/05/2018	02/10/2043	02/08/2018	Sale		2,288,359	102.4062495			21,524							21,524			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	03/08/2018	03/10/2043	03/09/2018	Sale		8,948,359	99.671875			(8,590)							(8,590)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	04/10/2018	04/11/2043	04/11/2018	Sale		8,253,000	100.2187447			(25,366)							(25,366)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	04/25/2018	05/15/2043	05/09/2018	Sale		3,900,000	100.046875			4,285							4,285			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	06/08/2018	06/15/2043	06/08/2018	Sale		11,600,000	99.359376			(40,447)							(40,447)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	07/10/2018	07/15/2043	07/10/2018	Sale		11,000,000	99.515626			11,211							11,211			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	08/08/2018	08/15/2043	08/09/2018	Sale		6,172,000	99.234375			11,445							11,445			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	09/11/2018	09/15/2043	09/12/2018	Sale		15,647,367	99.41015658			17,774							17,774			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	10/05/2018	10/15/2043	10/05/2018	Sale		11,077,367	99.1953128			(72,052)							(72,052)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	11/06/2018	11/15/2043	11/08/2018	Sale		17,186,367	97.63672			(11,848)							(11,848)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/10/2018	12/16/2036	12/10/2018	Sale		12,909,008	99.09377778			129,871							129,871			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	09/12/2018	09/01/2028	09/12/2018	Sale		735,000	102.296881			(398)							(398)			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	09/12/2018	10/15/2028	10/10/2018	Sale		735,000	101.7656263			(2,986)							(2,986)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/07/2017	01/31/2043	01/08/2018	Sale		2,000,000	104.566405			(2,633)				1,875			(2,633)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	01/08/2018	02/15/2043	02/07/2018	Sale		2,000,000	103			(28,047)							(28,047)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	02/07/2018	06/15/2043	03/07/2018	Sale		2,000,000	102.328125			(9,609)							(9,609)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	03/29/2018	04/13/2043	04/06/2018	Sale		242,000	102.6640588			56							56			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	05/09/2018	05/31/2043	05/11/2018	Sale		8,800,000	102.3125263			(11,003)							(11,003)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	05/16/2018	06/11/2043	06/08/2018	Sale		3,982,000	101.6953333			9,958							9,958			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	06/07/2018	07/01/2043	07/06/2018	Sale		3,000,000	102.0390633			13,195							13,195			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	08/08/2018	08/13/2043	08/08/2018	Sale		6,489,000	101.7890624			7,958							7,958			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	08/07/2018	09/15/2043	09/10/2018	Sale		4,679,000	101.75			10,261							10,261			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	10/05/2018	10/15/2043	10/05/2018	Sale		6,407,000	100.1289062			11,262							11,262			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	10/05/2018	11/15/2043	11/05/2018	Sale		6,407,000	99.63281255			(23,526)							(23,526)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/06/2018	12/15/2043	12/11/2018	Sale		64,001,000	101.28125			110,937							110,937			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	12/28/2017	01/13/2043	01/09/2018	Sale		48,000	106.3046875			53				(56)			53			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	02/07/2018	02/01/2043	02/07/2018	Sale		647,000	105.265626			(1,344)							(1,344)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	01/25/2018	03/12/2043	02/05/2018	Sale		500,000	105.269532			(840)							(840)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	05/09/2018	05/01/2043	05/09/2018	Sale		3,230,000	104.0195314			4,921							4,921			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	05/08/2018	06/01/2043	06/08/2018	Sale		3,230,000	103.960938			3,785							3,785			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZ0031MB27	07/06/2018	07/01/2043	07/06/2018	Sale		3,761,000	104.085938			(2,127)							(2,127)			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/06/2018	08/01/2043	08/08/2018	Sale		3,761,000	103.734375			(7,640)							(7,640)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/10/2018	12/01/2043	12/11/2018	Sale		3,074,000	103.25			(13,004)							(13,004)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/04/2018	06/01/2043	06/08/2018	Sale		165,000	105.625			(122)							(122)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/05/2018	07/01/2043	07/09/2018	Sale		165,000	105.5468727			(71)							(71)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/06/2018	08/01/2043	08/08/2018	Sale		165,000	105.437503			(200)							(200)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/10/2018	09/01/2043	09/10/2018	Sale		2,906,000	105.4179744			(587)							(587)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/10/2018	10/01/2043	10/05/2018	Sale		2,741,000	104.4296878			(23,770)							(23,770)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/05/2018	10/01/2043	10/05/2018	Sale		184,000	108.4414076			812							812			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/05/2018	11/01/2043	11/07/2018	Sale		184,000	107.96875			633							633			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/17/2018	01/15/2043	01/18/2018	Sale		19,425,000	100.9375			83,186				11,269			83,186			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/15/2018	02/15/2043	02/15/2018	Sale		38,149,000	100.3906281			747,628							747,628			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/15/2018	03/15/2043	03/17/2018	Sale		35,479,000	98.12500068			48,600							48,600			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/15/2018	04/15/2043	04/16/2018	Sale		2,792,000	98.14062474			6,248							6,248			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/16/2018	05/15/2043	05/16/2018	Sale		3,581,500	97.47655952			(14,481)							(14,481)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/15/2018	06/15/2043	06/15/2018	Sale		560,000	98.023438			4,433							4,433			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/16/2018	07/15/2043	07/16/2018	Sale		3,725,000	98			(1,647)							(1,647)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/11/2018	10/15/2042	10/11/2018	Sale		3,280,000	96.04688235			(116)							(116)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/13/2018	11/15/2042	11/14/2018	Sale		331,000	95.90625269			824							824			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/13/2018	12/15/2042	12/14/2018	Sale		143,000	97.04687324			(743)							(743)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/17/2018	01/20/2041	01/18/2018	Sale		8,517,000	103.2968757			(44,500)				9,422			(44,500)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/15/2018	02/15/2042	02/15/2018	Sale		1,717,000	101.1953123			(26,430)							(26,430)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/15/2018	03/15/2041	03/15/2018	Sale		8,600,000	100.6933594			(14,362)							(14,362)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/16/2018	04/15/2041	04/17/2018	Sale		35,600,000	100.7578126			20,981							20,981			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/17/2018	05/15/2042	05/17/2018	Sale		27,000,000	100.671875			323,984							323,984			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/31/2018	06/15/2042	06/15/2018	Sale		2,182,000	100.2187527			18,224							18,224			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/16/2018	07/15/2041	07/16/2018	Sale		14,921,443	100.5703124			540							540			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/13/2018	08/15/2042	08/16/2018	Sale		15,467,443	100.3437609			14,582							14,582			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/11/2018	10/15/2042	10/11/2018	Sale		4,325,000	99.45312453			18,994							18,994			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/07/2018	11/15/2042	11/13/2018	Sale		138,000	97.96875342			(129)							(129)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/04/2018	12/20/2040	12/14/2018	Sale		3,265,000	99.7187451			40,261							40,261			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/14/2018	01/15/2040	12/26/2018	Sale		19,620,000	104.52736			171,790				32,622			171,790			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/16/2018	02/17/2041	02/16/2018	Sale		18,175,000	104.0625018			16,960							16,960			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/15/2018	03/21/2041	03/16/2018	Sale		39,600,000	102.8125			(159,733)							(159,733)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/17/2018	04/15/2041	04/17/2018	Sale		54,655,000	102.9101565			13,327							13,327			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/11/2018	05/15/2041	05/16/2018	Sale		68,900,000	102.7617188			(189,029)							(189,029)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/18/2018	06/15/2041	06/19/2018	Sale		65,334,000	102.691406			(206,323)							(206,323)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/11/2018	07/15/2041	07/17/2018	Sale		54,234,000	102.6875			371,402							371,402			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/17/2018	08/15/2039	08/17/2018	Sale		23,850,000	102.585938			(5,842)							(5,842)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/18/2018	09/15/2041	09/18/2018	Sale		24,107,000	102.4375			(432)							(432)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/11/2018	10/15/2041	10/16/2018	Sale		22,600,000	101.7421886			(36,887)							(36,887)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/13/2018	11/15/2041	11/14/2018	Sale		26,740,000	101.21875			64,429							64,429			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/13/2018	12/15/2039	12/17/2018	Sale		30,995,000	101.851563			(69,836)							(69,836)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/04/2018	01/01/2030	12/10/2018	Sale		14,000,000	103.359375			37,188							37,188			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/24/2018	02/15/2040	02/14/2018	Sale		9,000,000	104.90625			45,000							45,000			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/23/2018	03/18/2040	03/17/2018	Sale		9,000,000	104.34375			36,563							36,563			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/17/2018	04/01/2040	04/18/2018	Sale		8,200,000	104.25			(5,090)							(5,090)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/17/2018	05/01/2040	05/17/2018	Sale		5,200,000	103.921875			4,125							4,125			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/18/2018	06/18/2038	06/18/2018	Sale		49,000,000	104.21875			27,148							27,148			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	07/17/2018	07/15/2039	07/18/2018	Sale		66,116,000	104.179688			282,515							282,515			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	08/17/2018	08/15/2039	08/20/2018	Sale		87,070,000	104.101563			11,098							11,098			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/18/2018	09/21/2039	09/19/2018	Sale		28,700,000	103.71875			(39,664)							(39,664)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/11/2018	10/15/2039	10/16/2018	Sale		34,604,000	103.6171892			(179,240)							(179,240)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/15/2018	11/15/2039	11/15/2018	Sale		19,604,000	102.8125			(26,260)							(26,260)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/17/2018	12/15/2033	12/17/2018	Sale		50,674,000	103.390625			(18,490)							(18,490)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/06/2018	12/15/2038	12/14/2018	Sale		3,895,000	104.25			(2,016)							(2,016)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/12/2018	12/15/2028	12/12/2018	Sale		2,000,000	95.34375			27,969							27,969			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/19/2017	01/01/2028	01/11/2018	Sale		400,000	101.86719							(594)						0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	05/10/2018	06/13/2043	06/04/2018	Sale		100,000	96.60938			(453)							(453)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/19/2017	01/01/2028	01/11/2018	Sale		5,742,404	103.234382			28										0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/30/2018	12/01/2028	12/13/2018	Sale		500,000	100.550782			(3,145)							(3,145)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/12/2017	01/13/2043	01/09/2018	Sale		800,000	102.71094			2,313										0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	04/11/2018	05/11/2043	05/09/2018	Sale		6,500,000	99.3515625			54,922							54,922			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/21/2018	01/15/2043	12/21/2018	Sale		300,000	101.5078133			3,656										0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/18/2018	02/15/2043	12/28/2018	Sale		200,000	101.65625			(813)				(5,478)			(813)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/21/2018	03/12/2043	02/21/2018	Sale		6,500,000	102.3828126			6,621							6,621			0013
FNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/12/2018	03/01/2028	03/12/2018	Sale		500,000	100.9375			234							234			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/19/2017	01/13/2043	01/06/2018	Sale		3,485,000	106.390623			2,027										0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/20/2017	02/10/2043	02/09/2018	Sale		492,000	106.265622			1,076										0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/15/2018	11/01/2043	10/16/2018	Sale		500,000	102.480468			98							98			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/11/2017	01/01/2043	01/08/2018	Sale		1,000,000	111.855469			2,383				(4,922)			2,383			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	01/08/2018	02/01/2043	02/08/2018	Sale		1,000,000	110.710938			10,703							10,703			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	02/15/2018	02/15/2043	02/15/2018	Sale		3,800,000	103.761719			6,680							6,680			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	03/13/2018	04/11/2028	04/11/2018	Sale		500,000	99.738282			(566)							(566)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	09/11/2018	10/15/2043	10/04/2018	Sale		4,500,000	97.55468756			52,383							52,383			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	10/04/2018	11/15/2043	11/07/2018	Sale		4,500,000	97.14062511			14,063							14,063			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	11/07/2018	12/16/2036	12/07/2018	Sale		4,500,000	98.79687511			(79,453)							(79,453)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	12/11/2017	01/15/2043	01/18/2018	Sale		425,000	100.92188							674						0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Bank of America Securities B4TYDEB6GKMZO031MB27	06/25/2018	07/15/2041	07/09/2018	Sale		500,000	102.46875			(938)							(938)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital AC28XWI3IIBK2824319	09/08/2017	09/14/2043	01/26/2018	Sale		177,733	103.8593733			(90)							(90)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/13/2018	04/01/2028	04/13/2018	Sale		200,000	97.70703			102							102			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/13/2018	05/17/2028	05/14/2018	Sale		200,000	96.976565			(1,078)							(1,078)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	09/11/2018	09/01/2043	09/12/2018	Sale		196,000	96.796875			184							184			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	11/08/2018	11/15/2028	11/08/2018	Sale		2,000,000	95.68749963			2,894							2,894			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	03/12/2018	03/01/2028	03/12/2018	Sale		248,000	100.25			968							968			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	06/13/2018	06/18/2028	06/13/2018	Sale		300,000	98.9375			(141)							(141)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	06/13/2018	07/01/2028	07/13/2018	Sale		300,000	99.46094			1,379							1,379			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	07/12/2018	08/15/2028	08/13/2018	Sale		1,300,000	99.45312667			1,258							1,258			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	11/16/2017	01/15/2043	01/09/2018	Sale		1,823,000	100.0468776			1,025				(7,815)			1,025			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	02/08/2018	02/15/2043	02/08/2018	Sale		276,000	99.23437663			4,855							4,855			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/09/2018	04/12/2043	04/12/2018	Sale		224,000	96.71875			(1,120)							(1,120)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/13/2018	05/15/2043	05/14/2018	Sale		600,000	96.99219			(4,336)							(4,336)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/11/2018	06/13/2043	05/10/2018	Sale		600,000	96.15625			(6,625)							(6,625)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	08/02/2018	08/15/2043	08/08/2018	Sale		13,000,000	96.373047			15,996							15,996			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	09/11/2018	09/01/2043	09/11/2018	Sale		30,233,000	96.78906438			1,016							1,016			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	09/07/2018	10/15/2043	10/05/2018	Sale		30,000,000	95.53125			(314,961)							(314,961)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	10/17/2018	11/15/2043	11/07/2018	Sale		340,000	95.71883333			3,038							3,038			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/10/2018	12/15/2043	12/10/2018	Sale		340,000	94.40625185			(7,009)							(7,009)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	02/15/2018	03/16/2028	03/13/2018	Sale		680,000	101.9609369			1,434							1,434			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	05/15/2018	05/01/2028	05/15/2018	Sale		230,000	101.781248			2,013							2,013			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	06/13/2018	06/01/2028	06/13/2018	Sale		100,000	100.89062			(68)							(68)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	07/24/2018	09/01/2028	09/07/2018	Sale		17,000,000	100.8476563			11,289							11,289			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/04/2018	12/01/2028	12/12/2018	Sale		200,000	99.59375			(1,574)							(1,574)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/17/2018	01/13/2043	12/31/2018	Sale		2,279,000	102.7851565			11,651							11,651			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	02/08/2018	02/10/2043	02/13/2018	Sale		5,354,000	102.5			42,609							42,609			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	03/07/2018	03/10/2043	03/09/2018	Sale		13,680,000	99.82031324			(29,759)							(29,759)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/04/2018	04/11/2043	04/10/2018	Sale		16,500,000	100.15625			34,075							34,075			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	05/10/2018	05/11/2043	05/11/2018	Sale		16,769,000	100.0390643			22,218							22,218			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	06/08/2018	06/15/2043	06/11/2018	Sale		7,860,000	99.65625			7,266							7,266			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	07/09/2018	07/14/2043	07/09/2018	Sale		1,900,000	99.5625			(5,566)							(5,566)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	08/09/2018	08/14/2043	08/09/2018	Sale		22,300,000	99.6484376			(25,074)							(25,074)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/10/2018	09/14/2043	09/10/2018	Sale		9,300,000	99.52343721			15,808							15,808			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/27/2018	10/15/2043	10/05/2018	Sale		5,796,000	99.40625			22,133							22,133			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	11/05/2018	11/10/2043	11/07/2018	Sale		13,553,267	97.44139286			39,350							39,350			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	12/10/2018	12/01/2043	12/10/2018	Sale		15,586,267	99.09375			(244,827)							(244,827)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	10/25/2018	11/01/2028	11/12/2018	Sale		249,000	101.6279053			(237)							(237)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	12/21/2018	01/15/2043	12/28/2018	Sale		1,151,000	104.6875098			1,704				34			1,704			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	02/28/2018	03/12/2043	03/08/2018	Sale		1,090,000	102.539068			2,732							2,732			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	04/04/2018	04/01/2043	04/11/2018	Sale		8,316,000	102.515625			14,176							14,176			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	04/30/2018	05/31/2043	05/09/2018	Sale		8,100,000	101.5625			(23,250)							(23,250)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	06/11/2018	06/11/2043	06/13/2018	Sale		27,585,000	102.507812			(42,796)							(42,796)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	07/10/2018	07/01/2043	07/10/2018	Sale		9,618,000	101.9609417			1,958							1,958			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	07/18/2018	08/01/2043	08/09/2018	Sale		14,600,000	101.9453125			(9,914)							(9,914)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/11/2018	09/01/2043	09/12/2018	Sale		14,162,000	101.78125			57,205							57,205			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	10/05/2018	10/15/2043	10/05/2018	Sale		5,700,000	100.8515626			(3,575)							(3,575)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	10/12/2018	11/15/2043	11/08/2018	Sale		6,411,000	100.2890626			(28,246)							(28,246)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	12/10/2018	12/15/2043	12/10/2018	Sale		7,600,000	101			18,355							18,355			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	01/05/2018	01/13/2043	01/10/2018	Sale		146,000	106.5938			(16)				50			(16)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	03/06/2018	03/13/2043	03/06/2018	Sale		2,000,000	104.875			234							234			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	03/06/2018	04/01/2043	04/11/2018	Sale		2,000,000	104.757815			6,094							6,094			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	04/12/2018	05/11/2043	05/09/2018	Sale		415,000	103.9296867			(1,913)							(1,913)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	06/01/2018	06/13/2043	06/11/2018	Sale		22,000,000	104.390625			(28,750)							(28,750)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	07/10/2018	07/01/2043	07/10/2018	Sale		9,800,000	104.1679688			12,539							12,539			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	08/09/2018	08/01/2043	08/10/2018	Sale		15,252,000	104.023438			(11,294)							(11,294)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/06/2018	09/15/2047	09/10/2018	Sale		30,468,000	103.835938			(46,539)							(46,539)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	10/09/2018	10/01/2043	10/09/2018	Sale		16,000,000	103.6562501			38,239							38,239			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	11/07/2018	11/01/2043	11/07/2018	Sale		12,121,000	102.5234377			7,530							7,530			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	10/31/2018	12/13/2043	12/10/2018	Sale		12,121,000	103.3203126			114,377							114,377			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	01/03/2018	01/01/2043	01/04/2018	Sale		315,000	107.9531238			1,710							1,710			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	02/05/2018	02/01/2043	02/12/2018	Sale		315,000	107.2812476			1,698							1,698			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	06/06/2018	06/01/2043	06/06/2018	Sale		2,000,000	105.7128905			(742)							(742)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	06/14/2018	07/01/2043	07/10/2018	Sale		19,000,000	105.90625			31,172							31,172			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	07/18/2018	08/01/2043	08/09/2018	Sale		6,000,000	105.890625			7,891							7,891			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/11/2018	09/01/2043	09/12/2018	Sale		27,000,000	105.5390626			7,734							7,734			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWWI3IIBK2824319	09/11/2018	10/01/2043	10/05/2018	Sale		1,000,000	104.339844			(9,063)							(9,063)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	11/07/2018	11/01/2043	11/07/2018	Sale		1,100,000	104.132813			(3,852)							(3,852)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	11/05/2018	12/01/2043	12/10/2018	Sale		100,000	104.726575			758							758			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/09/2018	08/15/2043	08/02/2018	Sale		1,000,000	97.414063			(5,547)							(5,547)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	03/07/2018	03/10/2043	03/09/2018	Sale		9,000,000	100.1171876			36,887							36,887			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	03/08/2018	04/11/2043	04/06/2018	Sale		165,000	100.2109394			864							864			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	06/27/2018	07/15/2043	07/09/2018	Sale		500,000	99.507812			430							430			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	12/07/2018	12/16/2036	12/07/2018	Sale		6,000,000	96.765625			(121,641)							(121,641)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/06/2018	07/01/2043	07/09/2018	Sale		3,738,000	101.9550786			(7,604)							(7,604)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/05/2018	08/13/2043	08/08/2018	Sale		3,120,000	101.5546889			(8,044)							(8,044)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/05/2018	10/15/2043	10/05/2018	Sale		1,338,000	100.253906			3,998							3,998			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/04/2018	11/15/2043	11/05/2018	Sale		1,338,000	99.64062462			(6,560)							(6,560)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	01/08/2018	01/01/2043	01/08/2018	Sale		965,000	107.6406264			624							624			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	02/05/2018	02/01/2043	02/08/2018	Sale		265,000	107.0625019			352							352			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/05/2018	10/01/2043	10/05/2018	Sale		1,579,000	104.5117188			1,295							1,295			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/04/2018	11/01/2043	11/05/2018	Sale		1,579,000	104.1562502			(3,454)							(3,454)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	01/17/2018	01/15/2043	01/17/2018	Sale		100,000	100.31252			145							145			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	04/16/2018	04/15/2043	04/16/2018	Sale		3,500,000	97.828126			(9,844)							(9,844)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	06/18/2018	06/15/2043	06/19/2018	Sale		31,000,000	96.71875			(266,406)							(266,406)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/10/2018	11/15/2042	11/13/2018	Sale		8,600,000	95.375			(28,891)							(28,891)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	03/15/2018	03/15/2041	03/15/2018	Sale		1,777,500	100.6796869			(3,498)							(3,498)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	04/16/2018	04/15/2041	04/16/2018	Sale		2,337,500	100.4609372			(11,756)							(11,756)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	06/15/2018	06/15/2042	06/15/2018	Sale		5,600,000	100.3398439			6,561							6,561			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	05/29/2018	07/15/2041	07/16/2018	Sale		5,600,000	100.4375			12,109							12,109			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	08/16/2018	09/01/2042	08/17/2018	Sale		2,000,000	100.3476565			3,516							3,516			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/11/2018	10/15/2042	10/11/2018	Sale		3,821,000	99.32421846			23,252							23,252			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	12/04/2018	12/20/2040	12/14/2018	Sale		150,000	99.69530667			527							527			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	12/01/2017	01/15/2040	01/18/2018	Sale		3,886,000	103.9843753			(18,701)				6,602			(18,701)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	05/16/2018	05/15/2041	05/16/2018	Sale		2,140,000	102.333985			11,347							11,347			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	06/18/2018	06/15/2041	06/18/2018	Sale		4,790,000	102.4296875			1,493							1,493			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/16/2018	07/15/2041	07/16/2018	Sale		2,500,000	102.664062			(530)							(530)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/05/2018	08/15/2039	08/16/2018	Sale		2,500,000	102.4375			2,881							2,881			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	09/17/2018	09/15/2041	09/17/2018	Sale		525,000	102.4804701			2,923							2,923			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	11/15/2018	11/15/2041	11/15/2018	Sale		1,500,000	100.84375			(625)							(625)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	07/16/2018	08/15/2039	08/20/2018	Sale		1,000,000	103.953125			156							156			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	10/11/2018	10/15/2039	10/11/2018	Sale		95,000	103.6171975			640							640			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI13IIBK2824319	11/15/2018	11/15/2039	11/15/2018	Sale		4,095,000	102.71875			(4,739)							(4,739)			0013

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/13/2018	12/15/2033	12/14/2018	Sale		275,000	103.2969167			(294)							(294)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/06/2018	01/13/2043	12/21/2018	Sale		1,446,000	99.40625035			(11,014)							(11,014)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	04/23/2018	05/11/2043	04/23/2018	Sale		500,000	103.859376			469							469			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	08/01/2018	08/01/2043	08/02/2018	Sale		1,300,000	103.65625			(78)							(78)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	08/20/2018	09/15/2047	08/24/2018	Sale		800,000	103.8769538			578							578			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	01/18/2018	02/15/2043	02/15/2018	Sale		3,000,000	103.9375			21,797							21,797			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	08/09/2018	09/15/2043	09/10/2018	Sale		700,000	103.6875			875							875			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	12/05/2017	01/01/2043	01/09/2018	Sale		965,000	107.41406							(829)						0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital Inc AC28XWI3IIBK2824319	11/28/2017	01/15/2043	01/18/2018	Sale		100,000	100.92188							(143)						0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	12/20/2018	01/15/2043	12/21/2018	Sale		152,915,000	96.91406251			643,608							643,608			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	10/03/2018	10/15/2043	10/05/2018	Sale		146,275,000	94.62109397			(1,268,279)							(1,268,279)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	10/05/2018	11/15/2043	11/06/2018	Sale		135,825,000	94.65624952			(506,248)							(506,248)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	12/06/2018	12/15/2043	12/10/2018	Sale		149,665,000	96.47265636			3,482,716							3,482,716			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	12/06/2017	01/13/2043	01/04/2018	Sale		51,650,000	102.632813			(72,119)				28,245			(72,119)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	01/25/2018	02/10/2043	02/06/2018	Sale		10,060,000	100.96876			(168,080)							(168,080)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	02/13/2018	03/12/2043	03/08/2018	Sale		27,725,000	102.359376			(51,984)							(51,984)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	03/16/2018	04/01/2043	04/09/2018	Sale		10,000,000	102.5937505			11,797							11,797			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	04/09/2018	05/31/2043	05/07/2018	Sale		26,720,000	101.8515626			(123,163)							(123,163)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	05/07/2018	06/11/2043	06/07/2018	Sale		31,850,000	101.7343753			9,953							9,953			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	06/13/2018	07/01/2043	06/29/2018	Sale		72,575,000	102			197,236							197,236			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	07/06/2018	08/01/2043	08/07/2018	Sale		22,255,000	101.796876			(44,410)							(44,410)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	08/07/2018	09/01/2043	09/10/2018	Sale		3,720,000	101.4687501			581							581			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	09/10/2018	10/15/2043	10/05/2018	Sale		3,720,000	100.1132816			(46,355)							(46,355)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	05/25/2018	06/13/2043	06/07/2018	Sale		30,500,000	103.9960947			58,203							58,203			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	07/23/2018	08/01/2043	08/07/2018	Sale		23,875,000	103.7304689			(59,808)							(59,808)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Barclays Capital LE AC28XWI3IIBK2824319	08/07/2018	09/15/2047	09/07/2018	Sale		35,525,000	103.5156251			(27,754)							(27,754)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Sec Europe Ltd DL6FFRRLF74S01HE2M14	02/12/2018	02/15/2043	02/12/2018	Sale		1,294,000	99.5625			25,524							25,524			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Sec Europe Ltd DL6FFRRLF74S01HE2M14	02/12/2018	02/10/2043	02/13/2018	Sale		500,000	102.539064			7,363							7,363			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities 549300GTSOGN8MNY0194	01/11/2018	01/01/2028	01/11/2018	Sale		100,000	101.99219			523							523			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	04/11/2018	04/15/2028	04/12/2018	Sale		720,000	95.09375			(3,150)							(3,150)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	01/10/2018	01/15/2029	01/16/2018	Sale		4,740,000	99.96875			3,910				(6,415)			3,910			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	01/23/2018	02/15/2028	02/10/2018	Sale		3,728,000	98.33593548			(57,050)				(2,363)			(57,050)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	03/13/2018	03/15/2028	03/14/2018	Sale		3,889,000	97.78516667			172							172			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	03/15/2018	04/01/2028	04/13/2018	Sale		3,882,000	97.88282759			6,617							6,617			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	05/14/2018	05/17/2028	05/14/2018	Sale		5,210,000	97.836			(2,371)							(2,371)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1VBY6QCX6YMJ2OELII46	06/13/2018	06/18/2028	06/13/2018	Sale		5,013,000	97.515625			3,607							3,607			0013

SCHEDULE DB - PART A - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/12/2018	07/15/2028	07/12/2018	Sale		4,870,000	97.166016			(9,583)							(9,583)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/13/2018	08/16/2028	08/13/2018	Sale		2,110,000	97.21093333			(6,087)							(6,087)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/12/2018	09/01/2043	09/12/2018	Sale		4,927,000	97.125			1,677							1,677			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/25/2018	10/16/2028	10/10/2018	Sale		2,850,000	96.203125			(20,652)							(20,652)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/11/2018	01/01/2028	01/11/2018	Sale		4,399,000	102.0820208			8,686				428			8,686			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/13/2018	02/01/2028	02/13/2018	Sale		5,983,000	101.7656304			22,317							22,317			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/12/2018	03/01/2028	03/12/2018	Sale		6,291,000	100.3125122			18,781							18,781			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/02/2018	04/15/2028	04/12/2018	Sale		8,746,000	99.89843804			2,283							2,283			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/14/2018	05/17/2028	05/14/2018	Sale		8,986,000	99.60937879			3,397							3,397			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/13/2018	06/18/2028	06/13/2018	Sale		2,408,000	99.039			(3,346)							(3,346)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/07/2018	07/01/2028	07/12/2018	Sale		1,300,000	99.35156333			4,497							4,497			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/05/2018	09/15/2028	09/14/2018	Sale		1,084,000	98.98046863			(3,303)							(3,303)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/12/2018	10/15/2028	10/12/2018	Sale		800,000	98.8632825			1,101							1,101			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/09/2018	11/01/2028	11/13/2018	Sale		3,312,000	98.32813636			(3,274)							(3,274)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/02/2018	01/15/2043	01/09/2018	Sale		8,970,000	100.1562511			388				(4,010)			388			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/09/2018	02/15/2043	02/12/2018	Sale		18,323,000	99.56250011			212,953							212,953			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/12/2043	03/09/2018	Sale		19,119,000	98.015625			(12,329)							(12,329)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/29/2018	04/12/2043	04/09/2018	Sale		3,228,000	97.39451923			20,399							20,399			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/07/2018	05/15/2043	05/11/2018	Sale		8,423,000	97.3125			(3,417)							(3,417)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/11/2018	06/13/2043	06/13/2018	Sale		52,900,000	96.886719			4,637							4,637			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/10/2018	07/01/2043	07/10/2018	Sale		72,185,000	96.98437838			(155,617)							(155,617)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/06/2018	08/15/2043	08/08/2018	Sale		100,000	96.35938			(516)							(516)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/11/2018	09/01/2043	09/11/2018	Sale		15,795,912	96.78906242			2,824							2,824			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/09/2018	10/15/2043	10/09/2018	Sale		32,795,912	96.43750239			39,818							39,818			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/07/2018	11/15/2043	11/07/2018	Sale		6,752,000	95.71875098			10,204							10,204			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	12/15/2043	12/10/2018	Sale		1,138,000	94.72266154			(13,182)							(13,182)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/31/2018	02/01/2028	02/09/2018	Sale		81,000	102.2031235			(120)							(120)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/28/2018	03/16/2028	03/13/2018	Sale		863,000	101.9687541			1,868							1,868			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/13/2018	04/01/2028	04/13/2018	Sale		4,594,570	101.953126			(229)							(229)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/15/2018	05/01/2028	05/15/2018	Sale		5,088,570	101.8046883			(4,338)							(4,338)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/13/2018	06/01/2028	06/13/2018	Sale		2,091,000	100.9609377			(2,324)							(2,324)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/11/2018	07/01/2028	07/12/2018	Sale		3,300,000	101.0937517			1,434							1,434			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/13/2018	08/17/2028	08/13/2018	Sale		3,811,000	101.1406162			(5,441)							(5,441)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/12/2018	10/01/2028	10/12/2018	Sale		25,574,404	100.7070313			31,911							31,911			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/08/2018	11/01/2028	11/08/2018	Sale		25,074,404	99.921875			(17,549)							(17,549)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/13/2018	12/01/2028	12/13/2018	Sale		8,510,000	100.5468767			(10,139)							(10,139)			0013

SCHEDULE DB - PART A - SECTION 2

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FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/08/2018	01/13/2043	01/09/2018	Sale		19,755,000	102.7968745			9,668				(788)			9,668			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/08/2018	02/10/2043	02/13/2018	Sale		34,823,000	102.421876			(93,377)				(6,875)			(93,377)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/08/2018	03/10/2043	03/09/2018	Sale		30,786,467	101.2871094			11,115				(8,984)			11,115			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/09/2018	04/11/2043	04/09/2018	Sale		24,654,467	100.0703103			(108,989)							(108,989)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/09/2018	05/11/2043	05/14/2018	Sale		22,995,000	100.05078			96,046							96,046			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/07/2018	06/15/2043	06/11/2018	Sale		17,300,000	100.007813			(48,081)							(48,081)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/09/2018	07/14/2043	07/10/2018	Sale		42,100,000	99.5625			(40,042)							(40,042)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/09/2018	08/14/2043	08/09/2018	Sale		57,752,000	99.6328125			(31,204)							(31,204)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/14/2043	09/10/2018	Sale		62,664,000	99.59766667			108,552							108,552			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/09/2018	10/15/2043	10/09/2018	Sale		101,764,267	99.4375			482,025							482,025			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/07/2018	11/10/2043	11/08/2018	Sale		92,350,267	98.69921867			403,626							403,626			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	12/01/2043	12/10/2018	Sale		85,915,000	98.830078			1,645,654							1,645,654			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/11/2017	01/19/2028	01/11/2018	Sale		85,000	102.7187529			(120)				7			(120)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	01/15/2043	12/11/2018	Sale		9,721,400	104.625			4,253				(7,433)			4,253			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/08/2018	02/15/2043	02/13/2018	Sale		7,350,400	104.40625			(69,560)							(69,560)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/12/2043	03/09/2018	Sale		32,519,000	103.46875			19,861							19,861			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/10/2018	04/01/2043	04/11/2018	Sale		44,199,000	102.5625			39,725							39,725			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/10/2018	05/31/2043	05/10/2018	Sale		18,270,000	102.296875			26,020							26,020			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/11/2018	06/11/2043	06/13/2018	Sale		21,625,000	102.507813			75,871							75,871			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/10/2018	07/01/2043	07/10/2018	Sale		40,020,000	101.9921879			(23,351)							(23,351)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/09/2018	08/01/2043	08/10/2018	Sale		31,858,000	101.890625			(17,846)							(17,846)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/01/2043	09/12/2018	Sale		15,138,200	101.92188			(30,626)							(30,626)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/09/2018	10/15/2043	10/09/2018	Sale		45,980,200	101.828125			237,582							237,582			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/08/2018	11/15/2043	11/08/2018	Sale		19,310,000	100.640625			29,953							29,953			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/06/2018	12/15/2043	12/12/2018	Sale		79,035,000	101.246094			(408,391)							(408,391)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/07/2018	01/13/2043	12/24/2018	Sale		32,204,942	106.496094			130,487				22,070			130,487			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/09/2018	02/10/2043	02/12/2018	Sale		18,646,000	106.3984375			(927)							(927)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/13/2043	03/09/2018	Sale		17,208,000	105.5625			(56,539)							(56,539)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/09/2018	04/01/2043	04/12/2018	Sale		16,186,942	104.773438			15,998							15,998			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/09/2018	05/11/2043	05/10/2018	Sale		41,986,942	104.195313			(14,045)							(14,045)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/07/2018	06/13/2043	06/11/2018	Sale		57,942,000	104.167968			(85,303)							(85,303)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/10/2018	07/01/2043	07/11/2018	Sale		31,500,000	104.203125			43,161							43,161			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/08/2018	08/01/2043	08/08/2018	Sale		48,966,000	104.023438			18,432							18,432			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/15/2047	09/10/2018	Sale		23,300,000	103.9062482			(6,480)							(6,480)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/09/2018	10/01/2043	10/09/2018	Sale		50,176,000	103.1718772			22,116							22,116			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/07/2018	11/01/2043	11/08/2018	Sale		51,579,000	102.5625088			(62,747)							(62,747)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	12/13/2043	12/13/2018	Sale		68,139,942	103.3437524			(215,714)							(215,714)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/09/2018	01/01/2043	01/09/2018	Sale		1,283,000	107.9531237			1,415							1,415			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/05/2018	02/01/2043	02/12/2018	Sale		1,283,000	107.2812522			(2,146)							(2,146)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/06/2018	04/01/2043	04/11/2018	Sale		1,450,000	106.5625			(4,020)							(4,020)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/09/2018	05/01/2043	05/11/2018	Sale		1,450,000	106.46876			(641)							(641)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/08/2018	06/01/2043	06/08/2018	Sale		472,000	105.8671866			(424)							(424)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/10/2018	07/01/2043	07/11/2018	Sale		10,000,000	105.8671877			(13,281)							(13,281)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/09/2018	08/01/2043	08/10/2018	Sale		29,000,000	105.890625			(2,266)							(2,266)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/01/2043	09/11/2018	Sale		37,535,000	105.75			21,719							21,719			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/09/2018	10/01/2043	10/09/2018	Sale		3,701,000	105.2968778			(6,961)							(6,961)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/07/2018	11/01/2043	11/07/2018	Sale		2,854,000	104.1953158			(5,414)							(5,414)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/07/2018	12/01/2043	12/10/2018	Sale		20,252,000	104.7265663			29,920							29,920			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	10/01/2043	10/05/2018	Sale		100,000	108.375			164							164			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/08/2017	01/15/2043	01/17/2018	Sale		1,000,000	100.433594			(4,727)							(4,727)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/03/2018	05/15/2043	05/07/2018	Sale		1,000,000	97.640625			(5,469)							(5,469)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/07/2018	06/15/2043	06/15/2018	Sale		1,000,000	97.546875			156							156			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/15/2018	07/15/2043	07/09/2018	Sale		1,000,000	98.070313			6,328							6,328			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/02/2018	09/01/2043	09/04/2018	Sale		1,000,000	97.875			5,625							5,625			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/04/2018	10/15/2043	09/18/2018	Sale		1,000,000	97.03125			(8,125)							(8,125)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/17/2018	04/11/2043	04/18/2018	Sale		100,000	100.9375			78							78			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/15/2018	06/20/2043	06/15/2018	Sale		2,400,000	100.25			(4,711)							(4,711)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/18/2043	03/14/2018	Sale		3,700,000	104.09375			15,898							15,898			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/10/2018	01/15/2029	01/11/2018	Sale		2,282,000	99.35546904			(8,598)				833			(8,598)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/11/2018	04/15/2028	04/11/2018	Sale		92,000	97.84375676			(172)							(172)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/11/2018	05/15/2028	05/14/2018	Sale		8,603,000	97.65625			29,428							29,428			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/11/2018	06/15/2028	06/11/2018	Sale		4,103,000	96.70312639			(8,334)							(8,334)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/21/2018	12/15/2028	12/12/2018	Sale		600,000	96.34665116			(1,496)							(1,496)			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/10/2018	01/01/2028	01/10/2018	Sale		587,000	101.4101567			206							206			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/12/2018	02/01/2028	02/12/2018	Sale		1,587,000	101.359376			(9,033)							(9,033)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/30/2018	05/01/2028	05/11/2018	Sale		109,000	99.04687156			(145)							(145)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/12/2018	12/01/2028	12/12/2018	Sale		43,000	97.72265116			(482)							(482)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/05/2018	01/15/2043	01/05/2018	Sale		983,000	99.96093725			3,242				(2,035)			3,242			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/08/2018	02/15/2043	02/12/2018	Sale		11,718,814	99.75			6,756							6,756			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/28/2018	03/15/2043	03/07/2018	Sale		11,505,814	96.62500076			(9,059)							(9,059)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/10/2018	04/15/2043	04/10/2018	Sale		49,700,000	97.40625			14,609							14,609			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/10/2018	05/14/2043	05/11/2018	Sale		48,152,000	97.109375			404,810							404,810			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/10/2018	07/15/2043	07/11/2018	Sale		78,000,000	96.86914064			(604,395)							(604,395)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/11/2018	09/15/2043	09/11/2018	Sale		7,300,000	96.2343752			(6,609)							(6,609)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	10/01/2043	10/05/2018	Sale		100,000	94.34375			(1,773)							(1,773)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/05/2018	11/15/2043	11/05/2018	Sale		2,770,000	94.08593755			(216)							(216)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	12/15/2043	12/10/2018	Sale		2,887,000	96.42187179			53,128							53,128			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/08/2017	01/15/2029	01/11/2018	Sale		906,000	103.063			(2,831)				212			(2,831)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/11/2018	05/15/2028	05/14/2018	Sale		1,654,000	101.1875088			980							980			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/10/2018	06/15/2028	06/11/2018	Sale		1,597,000	100.8984381			(2,121)							(2,121)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/12/2018	09/01/2043	09/12/2018	Sale		270,000	100.8203137			(173)							(173)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/12/2018	10/01/2028	10/10/2018	Sale		270,000	100.0468791			(1,814)							(1,814)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/06/2018	01/13/2043	12/28/2018	Sale		5,525,000	102.6914063			8,525				(4,895)			8,525			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/06/2018	02/10/2043	02/09/2018	Sale		18,025,000	102.3671872			(67,988)							(67,988)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/10/2043	03/09/2018	Sale		6,000,000	100.171875			30,000							30,000			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/09/2018	04/11/2043	04/11/2018	Sale		19,570,000	100.2187502			14,556							14,556			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/11/2018	05/15/2043	05/11/2018	Sale		6,500,000	99.875			46,055							46,055			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/11/2018	06/15/2043	06/11/2018	Sale		14,136,000	99.66015571			9,655							9,655			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/09/2018	07/15/2043	07/10/2018	Sale		11,348,351	99.64062618			(27,591)							(27,591)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/09/2018	08/15/2043	08/10/2018	Sale		21,850,000	99.46875			12,457							12,457			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/15/2043	09/11/2018	Sale		9,900,000	99.41015646			(13,694)							(13,694)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/05/2018	11/15/2043	11/07/2018	Sale		11,155,367	97.63672043			1,038							1,038			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/06/2018	12/16/2036	12/07/2018	Sale		12,752,367	98.88671912			70,564							70,564			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/28/2017	01/31/2043	01/09/2018	Sale		3,063,000	104.5976574			1,476				(3,350)			1,476			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/31/2018	02/15/2043	02/08/2018	Sale		3,787,000	103.625			(32,882)				3,281			(32,882)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/27/2018	04/13/2043	03/09/2018	Sale		5,000,000	102.2070312			(5,273)							(5,273)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	05/31/2043	04/12/2018	Sale		5,000,000	102.2207032			10,254							10,254			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/08/2018	06/11/2043	06/08/2018	Sale		16,640,000	102.0546876			(8,543)							(8,543)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/06/2018	07/01/2043	07/09/2018	Sale		18,117,000	102.0312493			(43,266)							(43,266)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/08/2018	08/13/2043	08/08/2018	Sale		18,427,000	101.84375			26,290							26,290			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/10/2018	09/15/2043	09/10/2018	Sale		18,036,000	101.75			2,407							2,407			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/06/2018	10/15/2043	10/05/2018	Sale		6,995,000	99.95312513			(118,041)							(118,041)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/07/2018	12/15/2043	12/11/2018	Sale		48,524,000	101.060547			108,073							108,073			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/06/2017	01/13/2043	01/02/2018	Sale		500,000	106.230468			(1,348)				938			(1,348)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/08/2018	06/01/2043	06/08/2018	Sale		1,103,000	103.98047			(306)							(306)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/08/2018	07/01/2043	07/06/2018	Sale		1,103,000	104.1484388			4,222							4,222			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/05/2018	10/01/2043	10/05/2018	Sale		1,990,000	103.2851579			6,520							6,520			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/08/2018	11/01/2043	11/08/2018	Sale		4,990,000	102.4375			(2,741)							(2,741)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/10/2018	12/01/2043	12/10/2018	Sale		4,766,000	103.2187503			24,678							24,678			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/08/2018	01/01/2043	01/08/2018	Sale		1,358,000	107.6406249			900							900			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/06/2018	02/01/2043	02/06/2018	Sale		1,000,000	106.75			(2,344)							(2,344)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/06/2018	03/01/2043	02/12/2018	Sale		1,000,000	106.90625			2,813							2,813			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/03/2018	01/01/2043	01/04/2018	Sale		184,000	111.875			273							273			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/05/2018	02/01/2043	02/08/2018	Sale		184,000	111.625			949							949			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/01/2018	03/01/2043	03/07/2018	Sale		184,000	111.03125			(173)							(173)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/06/2018	04/01/2043	04/11/2018	Sale		184,000	111.03125			29							29			0013
GNMA II 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/12/2017	08/20/2046	01/18/2018	Sale		1,050,000	96.578125			(4,922)				(7,711)			(4,922)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/15/2018	05/15/2043	05/15/2018	Sale		1,050,000	93.62109464			1,107							1,107			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/15/2018	06/15/2043	06/13/2018	Sale		1,050,000	93.828125			3,281							3,281			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/13/2018	03/01/2044	11/13/2018	Sale		1,050,000	92.03906327			738							738			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/13/2018	10/20/2044	12/13/2018	Sale		1,050,000	94.125			22,805							22,805			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/11/2018	01/15/2043	12/31/2018	Sale		55,805,000	101.0625			(56,879)				(14,678)			(56,879)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/15/2018	02/15/2043	02/15/2018	Sale		136,830,000	100.3906268			216,459							216,459			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/16/2018	03/15/2043	03/19/2018	Sale		113,057,000	98.12500112			(88,723)							(88,723)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/11/2018	04/15/2043	04/16/2018	Sale		555,000	98.04687667			(309)							(309)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/17/2018	09/15/2043	09/17/2018	Sale		188,000	97.06641026			(353)							(353)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/18/2018	10/15/2042	10/11/2018	Sale		81,000	96.60938889			(282)							(282)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/13/2018	11/15/2042	11/14/2018	Sale		7,019,000	95.9062449			(36,440)							(36,440)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/13/2018	12/15/2042	12/14/2018	Sale		3,024,500	97.04687423			(10,351)							(10,351)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/19/2017	01/20/2041	01/18/2018	Sale		7,639,000	102.9609374			(44,571)				3,923			(44,571)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/15/2018	02/15/2042	02/15/2018	Sale		2,250,000	101.843751			4,622							4,622			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/15/2018	03/15/2041	03/19/2018	Sale		34,500,000	100.7734375			(58)							(58)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/16/2018	04/15/2041	04/18/2018	Sale		54,524,000	101.0468753			(51,657)							(51,657)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/17/2018	05/15/2042	05/17/2018	Sale		46,717,000	100.671875			202,347							202,347			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/17/2018	06/15/2042	06/04/2018	Sale		2,000,000	100.296875			21,250							21,250			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/16/2018	08/15/2042	08/16/2018	Sale		24,940,443	100.3652419			5,193							5,193			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/17/2018	09/01/2042	09/17/2018	Sale		33,250,443	100.296875			(57,826)							(57,826)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/11/2018	10/15/2042	10/12/2018	Sale		15,295,000	99.45312683			(109,541)							(109,541)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/11/2018	11/15/2042	11/13/2018	Sale		7,300,000	97.96875385			(45,625)							(45,625)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/27/2018	12/20/2040	12/13/2018	Sale		6,000,000	99.652344			72,734							72,734			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/19/2018	01/15/2040	12/26/2018	Sale		37,014,000	104.5273429			(88,286)				51,189			(88,286)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/16/2018	02/17/2041	02/16/2018	Sale		28,090,000	104.0312537			69,322							69,322			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/15/2018	03/21/2041	03/15/2018	Sale		27,774,000	103.6406255			(137,852)							(137,852)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/17/2018	04/15/2041	04/17/2018	Sale		22,619,000	102.875			4,854							4,854			0013

SCHEDULE DB - PART A - SECTION 2

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GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/17/2018	05/15/2041	05/17/2018	Sale		65,904,000	102.66406			(129,444)							(129,444)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/18/2018	06/15/2041	06/18/2018	Sale		65,218,000	102.5781255			164,871							164,871			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/17/2018	07/15/2041	07/18/2018	Sale		24,000,000	102.632813			19,615							19,615			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/17/2018	08/15/2039	08/20/2018	Sale		16,893,000	102.546875			(4,603)							(4,603)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/17/2018	09/15/2041	09/18/2018	Sale		20,200,000	102.4921888			2,704							2,704			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/16/2018	10/15/2041	10/16/2018	Sale		34,647,000	101.824219			(48,213)							(48,213)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/15/2018	11/15/2041	11/15/2018	Sale		3,860,000	100.84375			(3,423)							(3,423)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	11/30/2018	12/15/2039	12/17/2018	Sale		10,350,000	101.851562			(33,302)							(33,302)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/03/2018	01/01/2030	12/10/2018	Sale		25,143,000	105.28125			89,592							89,592			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	02/16/2018	02/15/2040	02/16/2018	Sale		12,304,000	104.4140627			(23,885)				7,500			(23,885)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/16/2018	04/01/2040	04/18/2018	Sale		11,700,000	104.304688			(3,805)							(3,805)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	04/30/2018	05/01/2040	05/15/2018	Sale		13,000,000	103.921875			(7,109)							(7,109)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	06/18/2018	06/18/2038	06/18/2018	Sale		7,000,000	103.96875			26,641							26,641			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	07/17/2018	07/15/2039	07/17/2018	Sale		9,000,000	104.15625			2,969							2,969			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/02/2018	08/15/2039	08/20/2018	Sale		8,170,000	104.0625			(3,004)							(3,004)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/18/2018	09/21/2039	09/19/2018	Sale		9,262,000	103.550781			(19,448)							(19,448)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/11/2018	10/15/2039	10/16/2018	Sale		24,140,000	103.7929615			(92,938)							(92,938)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	10/10/2018	11/15/2039	10/10/2018	Sale		9,000,000	102.59375			(4,219)							(4,219)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/17/2018	12/15/2033	12/17/2018	Sale		27,000,000	103.375			109,453							109,453			0013
GNMA 15 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/11/2018	01/01/2034	12/12/2018	Sale		25,000,000	104.15625			12,813							12,813			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/14/2018	09/15/2039	09/17/2018	Sale		683,000	104.9609398			2,197							2,197			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	09/28/2018	10/15/2039	10/11/2018	Sale		250,000	104.125			(673)							(673)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/12/2018	12/15/2038	12/12/2018	Sale		14,000,000	104.328125			9,063							9,063			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/08/2017	01/15/2043	01/08/2018	Sale		6,000,000	96.625			(2,188)				18,750			(2,188)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/08/2018	02/15/2043	02/08/2018	Sale		4,000,000	93.46875			103,750							103,750			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/29/2018	06/15/2043	06/04/2018	Sale		1,000,000	93.28125			8,750							8,750			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/19/2017	01/01/2028	01/11/2018	Sale		2,000,000	101.929688			8,379				(3,531)			8,379			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/11/2018	02/01/2028	02/13/2018	Sale		1,500,000	100.0195313			19,395							19,395			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	03/09/2018	03/01/2028	03/12/2018	Sale		500,000	99.6875			(469)							(469)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/09/2018	02/15/2043	01/31/2018	Sale		12,500,000	98.8671876			96,039							96,039			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/08/2018	01/13/2043	01/11/2018	Sale		1,000,000	102.660156			(2,012)				9,177			(2,012)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	01/03/2018	02/10/2043	02/07/2018	Sale		2,550,000	102.058594			23,213				4,102			23,213			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	08/01/2018	08/14/2043	08/01/2018	Sale		18,050,000	98.921876			4,180							4,180			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/13/2017	01/15/2043	01/09/2018	Sale		1,000,000	104.546876			(2,402)				344			(2,402)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	12/19/2017	02/15/2043	02/15/2018	Sale		500,000	104.109376			(1,484)				859			(1,484)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ20EL1146	05/25/2018	06/11/2043	06/04/2018	Sale		500,000	101.914062			(352)							(352)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	07/02/2018	07/01/2043	07/02/2018	Sale		3,600,000	102			(1,836)							(1,836)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	08/01/2018	08/01/2043	08/01/2018	Sale		3,000,000	101.730469			2,988							2,988			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	09/07/2018	10/15/2043	10/04/2018	Sale		1,200,000	101.35547			8,074							8,074			0013
FNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	03/12/2018	03/01/2028	03/12/2018	Sale		500,000	100.9375			234							234			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/13/2017	02/10/2043	02/09/2018	Sale		230,000	106.265622			(252)										0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	04/05/2018	04/01/2043	04/06/2018	Sale		200,000	104.757815			(234)							(234)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	06/25/2018	07/01/2043	06/26/2018	Sale		500,000	103.996094			(39)							(39)			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/08/2017	01/01/2043	01/04/2018	Sale		500,000	109.15625			4,766				(2,266)			4,766			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	01/04/2018	02/01/2043	02/02/2018	Sale		500,000	108.59375			2,578							2,578			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	05/01/2018	06/01/2043	06/05/2018	Sale		500,000	107.320312			2,930							2,930			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	09/10/2018	10/01/2043	10/04/2018	Sale		500,000	106.164062			3,242							3,242			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	04/02/2018	05/01/2043	05/07/2018	Sale		1,000,000	110.242188			9,922							9,922			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	05/07/2018	06/01/2043	06/05/2018	Sale		1,000,000	109.917969			2,695							2,695			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	03/16/2018	04/11/2043	04/11/2018	Sale		900,000	100.9375			(3,656)							(3,656)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	01/18/2018	02/15/2043	02/15/2018	Sale		1,000,000	104.359375			6,094							6,094			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	03/09/2018	04/20/2043	04/16/2018	Sale		3,700,000	103.9843751			(15,031)							(15,031)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	04/16/2018	05/19/2043	05/11/2018	Sale		1,900,000	103.4218753			7,719							7,719			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	06/18/2018	06/01/2043	06/18/2018	Sale		700,000	103.96875			8							8			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	06/18/2018	07/01/2043	07/09/2018	Sale		700,000	103.9765629			(1,367)							(1,367)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/19/2017	01/15/2029	01/11/2018	Sale		759,000	99.85156			(415)										0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	02/13/2018	03/15/2028	03/13/2018	Sale		500,000	97.609376			547							547			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	05/30/2018	06/15/2043	06/07/2018	Sale		7,500,000	96.3281252			(16,719)							(16,719)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	06/19/2018	07/01/2043	07/06/2018	Sale		3,500,000	102.0859374			(9,570)							(9,570)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/06/2017	01/01/2043	01/09/2018	Sale		1,358,000	107.41406			(3,077)										0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/19/2017	01/01/2043	01/05/2018	Sale		184,000	111.542967			(611)										0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	12/12/2017	01/15/2043	01/18/2018	Sale		5,725,000	100.92188			9,126										0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	02/07/2018	03/15/2041	03/15/2018	Sale		500,000	100.6875			703							703			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	01/10/2018	01/15/2040	01/11/2018	Sale		1,400,000	104.214844			4,570				(4,414)			4,570			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Credit Suisse Securities USA 1V8Y60CX6YMJ2OELI146	01/03/2018	02/17/2041	01/19/2018	Sale		1,900,000	103.96875			6,266							6,266			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	08/08/2018	08/15/2043	08/08/2018	Sale		268,638	96.37305			(19)							(19)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	08/08/2018	09/01/2043	09/10/2018	Sale		268,638	96.21875163			(84)							(84)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	02/08/2018	02/10/2043	02/13/2018	Sale		100,000	101.98438			1,969							1,969			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	03/08/2018	03/10/2043	03/08/2018	Sale		100,000	99.78125			8							8			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	02/08/2018	02/15/2043	02/13/2018	Sale		100,000	104.1679778			1,601							1,601			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	02/07/2018	03/12/2043	03/08/2018	Sale		100,000	102.39844			(148)							(148)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOXOEJKMIG6L9PCDYT14	02/15/2018	02/15/2042	02/15/2018	Sale		625,000	101.8437504			8,008							8,008			0013

SCHEDULE DB - PART A - SECTION 2

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GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DAIWA Securities America Inc FOX0EJKMIG6L9PCDYT14	02/13/2018	03/15/2041	03/15/2018	Sale		625,000	100.65625			208							208			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DEPOSITORY TRUST COMP 549300HBJLR08YFM1370	09/08/2017	09/14/2043	01/26/2018	Sale		177,733	103.8085949			(90)							(90)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	03/27/2018	04/11/2043	04/09/2018	Sale		1,620,000	100.0625263			3,122							3,122			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	05/09/2018	05/11/2043	05/11/2018	Sale		1,620,000	100.0390639			16,244							16,244			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	01/08/2018	01/15/2043	01/09/2018	Sale		3,590,000	104.671876			12,073				(10,097)			12,073			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	02/08/2018	02/15/2043	02/13/2018	Sale		3,590,000	104.1679691			55,306							55,306			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	03/08/2018	04/11/2043	04/06/2018	Sale		100,000	100.21094			484							484			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	04/16/2018	04/15/2043	04/16/2018	Sale		732,500	98			(2,813)							(2,813)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	12/06/2017	01/15/2043	01/09/2018	Sale		1,000,000	104.59375							(547)						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	DEUTSCHE BANK SECURITI 9J6MB0007BECTDTUZW19	12/20/2017	02/15/2043	02/09/2018	Sale		3,590,000	104.45312							10,237						0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	04/11/2018	04/15/2028	04/12/2018	Sale		780,000	95.3789056			(1,188)							(1,188)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	04/10/2018	05/15/2028	05/09/2018	Sale		780,000	94.3789056			(7,313)							(7,313)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	05/09/2018	06/15/2028	06/11/2018	Sale		780,000	94.39062581			731							731			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/11/2018	12/15/2027	12/12/2018	Sale		52,000	94.76563462			128							128			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	01/10/2018	01/15/2029	01/16/2018	Sale		11,502,000	99.96874915			21,537				(5,535)			21,537			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	02/09/2018	02/15/2028	02/09/2018	Sale		18,757,000	99.29296951			(30,418)							(30,418)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	03/14/2018	03/15/2028	03/14/2018	Sale		13,045,000	97.78515637			(83,937)							(83,937)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	04/13/2018	04/01/2028	04/13/2018	Sale		10,942,000	97.882812			16,941							16,941			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	04/13/2018	05/17/2028	05/14/2018	Sale		8,030,000	97.38280769			(40,428)							(40,428)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/13/2018	06/18/2028	06/13/2018	Sale		1,465,000	97			(1,672)							(1,672)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	07/12/2018	07/15/2028	07/12/2018	Sale		846,000	97.125			(2,081)							(2,081)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	08/13/2018	08/16/2028	08/13/2018	Sale		1,800,000	97.10937838			(2,009)							(2,009)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	11/08/2018	11/15/2028	11/08/2018	Sale		4,665,000	95.68750075			8,296							8,296			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/12/2018	12/15/2028	12/12/2018	Sale		10,857,000	96.79688			(144,759)							(144,759)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/12/2017	01/01/2028	01/11/2018	Sale		539,000	101.4218776			(2,437)				(269)			(2,437)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	02/09/2018	02/01/2028	02/09/2018	Sale		1,634,000	101.7617234			(2,522)							(2,522)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	03/12/2018	03/01/2028	03/12/2018	Sale		4,246,000	100.29688			9,521							9,521			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	04/03/2018	04/15/2028	04/12/2018	Sale		317,000	99.51563636			(854)							(854)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	05/09/2018	05/17/2028	05/14/2018	Sale		8,393,000	99.73438095			(542)							(542)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/13/2018	06/18/2028	06/13/2018	Sale		10,687,000	99.55467647			5,568							5,568			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	07/13/2018	07/01/2028	07/13/2018	Sale		15,991,000	99.46094118			59,365							59,365			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	08/14/2018	08/15/2028	08/15/2018	Sale		22,541,000	99.45312545			6,798							6,798			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	09/14/2018	09/15/2028	09/14/2018	Sale		19,553,000	99.21875			(46,058)							(46,058)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/12/2018	10/15/2028	10/12/2018	Sale		23,613,000	98.875			(59,218)							(59,218)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	11/09/2018	11/01/2028	11/13/2018	Sale		17,120,000	98.33593913			(15,567)							(15,567)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/14/2018	12/01/2028	12/14/2018	Sale		16,674,000	99.0625			6,221							6,221			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/06/2018	01/15/2043	12/31/2018	Sale		13,348,000	100.1562514			11,702				(8,273)			11,702			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/08/2018	02/15/2043	02/08/2018	Sale		6,359,000	99.30859574			28,505							28,505			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/06/2018	03/12/2043	03/08/2018	Sale		251,000	96.89063636			160							160			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/09/2018	04/12/2043	04/12/2018	Sale		2,292,000	97.49609278			(9,213)							(9,213)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/04/2018	05/15/2043	05/09/2018	Sale		3,282,000	96.1328191			(11,213)							(11,213)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/22/2018	07/01/2043	07/09/2018	Sale		500,000	96.935546			2,295							2,295			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/28/2018	08/15/2043	07/24/2018	Sale		500,000	96.314454			(1,982)							(1,982)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/10/2018	09/01/2043	09/10/2018	Sale		2,590,000	96.7890634			4,916							4,916			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/20/2018	10/15/2043	10/05/2018	Sale		1,957,000	96.39062722			4,203							4,203			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/07/2018	11/15/2043	11/07/2018	Sale		6,893,000	95.71876			36,038							36,038			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/16/2018	12/15/2043	12/10/2018	Sale		15,341,550	96.43750072			62,824							62,824			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/09/2018	01/01/2028	01/11/2018	Sale		2,036,000	103.3789061			2,083							2,083			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/09/2018	02/01/2028	02/09/2018	Sale		1,900,000	102.9101583			6,292							6,292			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/08/2018	03/16/2028	03/13/2018	Sale		5,402,000	101.9688			6,433							6,433			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/22/2018	04/01/2028	04/12/2018	Sale		1,040,000	101.7812534			(666)							(666)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/15/2018	05/01/2028	05/15/2018	Sale		2,772,000	101.7812542			6,975							6,975			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/13/2018	06/01/2028	06/13/2018	Sale		6,552,000	100.9687481			(11,561)							(11,561)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/11/2018	07/01/2028	07/12/2018	Sale		2,851,000	101.0937516			(273)							(273)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/13/2018	08/17/2028	08/13/2018	Sale		1,800,000	101.1406242			(2,588)							(2,588)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/05/2018	10/01/2028	10/11/2018	Sale		17,744,000	100.5156249			(6,318)							(6,318)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/11/2018	11/01/2028	11/09/2018	Sale		3,680,000	99.6328125			(15,669)							(15,669)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/13/2018	12/01/2028	12/13/2018	Sale		5,175,404	100.546875			12,970							12,970			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/12/2018	01/13/2043	12/17/2018	Sale		14,850,000	102.6406255			113,182				4,023			113,182			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/08/2018	02/10/2043	02/13/2018	Sale		17,536,000	102.25			(17,278)							(17,278)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	03/10/2043	03/09/2018	Sale		18,103,000	100.4375			11,981							11,981			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/09/2018	04/11/2043	04/09/2018	Sale		7,496,000	100.0625152			(13,720)							(13,720)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/09/2018	05/11/2043	05/14/2018	Sale		6,065,000	100.0390633			53,048							53,048			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/15/2043	06/08/2018	Sale		5,270,000	99.22265578			(478)							(478)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/05/2018	07/14/2043	07/09/2018	Sale		9,938,000	99.56250562			(1,615)							(1,615)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/14/2043	08/08/2018	Sale		19,365,000	99.34376			36,976							36,976			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/06/2018	09/14/2043	09/10/2018	Sale		5,381,000	99.61719355			(20,551)							(20,551)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/05/2018	10/15/2043	10/05/2018	Sale		1,497,000	99.28124722			9,415							9,415			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/07/2018	11/10/2043	11/07/2018	Sale		13,073,000	98.734376			108,539							108,539			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/06/2018	12/01/2043	12/10/2018	Sale		25,495,000	99.11718605			33,595							33,595			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/09/2018	02/01/2028	02/09/2018	Sale		85,000	102.0078118			299							299			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/09/2018	03/17/2028	03/09/2018	Sale		85,000	102.75			647							647			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/14/2018	05/17/2028	05/14/2018	Sale		55,000	102.5312545			(17)							(17)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/11/2018	06/16/2028	06/11/2018	Sale		1,595,000	102.66408			217							217			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/13/2018	07/01/2028	07/13/2018	Sale		1,703,000	102.3906296			(2,305)							(2,305)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/31/2018	08/01/2028	08/06/2018	Sale		1,891,000	102.3945327			1,009							1,009			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/12/2018	09/01/2028	09/12/2018	Sale		1,960,000	102.3281304			(1,067)							(1,067)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/10/2018	10/01/2028	10/10/2018	Sale		1,607,000	102.1093846			4,687							4,687			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/13/2018	11/01/2028	11/13/2018	Sale		1,607,000	101.5195333			(31)							(31)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/05/2018	01/15/2043	01/09/2018	Sale		9,631,780	104.6875			(6,786)				2,404			(6,786)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/08/2018	02/15/2043	02/13/2018	Sale		13,980,000	104.5937499			(83,573)							(83,573)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/08/2018	03/12/2043	03/08/2018	Sale		12,240,000	103.441406			(53,323)							(53,323)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/09/2018	04/01/2043	04/11/2018	Sale		13,590,000	102.6093767			(9,092)							(9,092)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/09/2018	05/31/2043	05/14/2018	Sale		15,993,000	102.4375			73,520							73,520			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/11/2043	06/08/2018	Sale		6,251,000	101.851562			(42,189)							(42,189)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/09/2018	07/01/2043	07/09/2018	Sale		11,654,000	101.9921874			9,593							9,593			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/01/2043	08/08/2018	Sale		1,500,000	101.8125079			2,901							2,901			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/03/2018	09/01/2043	09/10/2018	Sale		830,000	101.59375			(1,504)							(1,504)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/01/2018	10/15/2043	10/05/2018	Sale		13,670,000	100.8593751			(20,392)							(20,392)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/07/2018	11/15/2043	11/07/2018	Sale		5,096,000	100.3125034			6,470							6,470			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/15/2018	12/15/2043	12/10/2018	Sale		3,696,000	101.359375			31,303							31,303			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/26/2018	01/13/2043	12/31/2018	Sale		2,502,000	106.4453061			1,623				520			1,623			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/19/2018	02/10/2043	02/12/2018	Sale		1,233,000	106.3906292			(7,100)							(7,100)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/06/2018	03/13/2043	03/08/2018	Sale		5,112,000	105.30469			11,106							11,106			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/29/2018	04/01/2043	04/11/2018	Sale		198,000	104.6875043			(161)							(161)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/06/2018	07/01/2043	07/09/2018	Sale		14,840,058	104.164064			14,763							14,763			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/01/2043	08/08/2018	Sale		14,392,058	104.0312497			18,583							18,583			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/04/2018	09/15/2047	09/10/2018	Sale		1,900,000	103.609376			(2,995)							(2,995)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/05/2018	10/01/2043	10/05/2018	Sale		2,700,000	103.6191408			2,595							2,595			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/05/2018	11/01/2043	11/07/2018	Sale		5,735,000	102.5507813			(1,600)							(1,600)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/30/2018	12/13/2043	12/10/2018	Sale		4,848,000	103.0703133			10,976							10,976			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/05/2018	01/01/2043	01/08/2018	Sale		1,823,000	107.4492194			(397)							(397)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/01/2043	06/08/2018	Sale		2,455,000	105.8789064			(125)							(125)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/09/2018	07/01/2043	07/09/2018	Sale		2,595,000	105.937503			(203)							(203)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/01/2043	08/08/2018	Sale		2,390,000	105.8359378			425							425			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/10/2018	09/01/2043	09/10/2018	Sale		2,390,000	105.6367189			(801)							(801)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/28/2018	10/01/2043	09/18/2018	Sale		1,000,000	104.964844			(5,664)							(5,664)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/10/2018	12/01/2043	12/10/2018	Sale		1,766,000	104.6992174			(1,522)							(1,522)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/16/2018	10/15/2043	10/16/2018	Sale		500,000	96.003906			488							488			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/15/2018	06/20/2043	06/15/2018	Sale		100,000	100.0625			(188)							(188)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/09/2018	07/15/2043	07/09/2018	Sale		100,000	99.89844			(434)							(434)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/12/2018	10/15/2043	10/12/2018	Sale		1,300,000	99.953125			17,234							17,234			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/14/2018	03/15/2028	03/09/2018	Sale		1,000	97.453			1							1			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/11/2018	04/15/2028	04/11/2018	Sale		114,000	97.84374194			(116)							(116)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/11/2018	06/15/2028	06/11/2018	Sale		175,000	96.65625143			(82)							(82)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/12/2018	09/15/2029	09/12/2018	Sale		793,000	97.14844286			(310)							(310)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/10/2018	04/15/2030	10/10/2018	Sale		723,000	96.50390361			(3,122)							(3,122)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/12/2018	12/15/2028	12/12/2018	Sale		43,000	95.73827907			(442)							(442)			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/10/2018	01/01/2028	01/10/2018	Sale		3,861,000	101.4257818			1,961							1,961			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/09/2018	02/01/2028	02/09/2018	Sale		3,861,000	100			(51,318)							(51,318)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/09/2018	03/01/2028	03/09/2018	Sale		491,000	99.63672115			(86)							(86)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/11/2018	05/01/2028	05/14/2018	Sale		184,000	99.015625			(68)							(68)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/12/2018	09/15/2028	09/12/2018	Sale		4,378,000	98.66797			(7,012)							(7,012)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/11/2018	10/15/2028	10/10/2018	Sale		4,378,000	98.01562513			(25,994)							(25,994)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/06/2017	01/15/2043	01/09/2018	Sale		14,521,814	100.0039064			(40,629)				11,411			(40,629)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/08/2018	02/15/2043	02/12/2018	Sale		6,825,000	99.75			(56,784)				(9,297)			(56,784)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	03/15/2043	03/09/2018	Sale		7,627,000	97.17187838			(30,818)							(30,818)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/06/2018	04/15/2043	04/11/2018	Sale		434,000	97.12890667			(1,223)							(1,223)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/04/2018	05/14/2043	05/11/2018	Sale		1,383,000	96.24609677			(1,110)							(1,110)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/15/2043	06/08/2018	Sale		116,000	96.53125			363							363			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/06/2018	07/15/2043	07/09/2018	Sale		1,642,814	96.98437535			(779)							(779)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/06/2018	08/15/2043	08/08/2018	Sale		1,451,814	96.32423333			(8,235)							(8,235)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/10/2018	09/15/2043	09/10/2018	Sale		2,436,770	96.230468			(670)							(670)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/05/2018	10/01/2043	10/05/2018	Sale		11,980,956	94.65625			(81,475)							(81,475)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/05/2018	11/15/2043	11/07/2018	Sale		6,889,186	95.39453119			42,527							42,527			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/07/2018	12/15/2043	12/07/2018	Sale		2,700,000	96.3125			5,379							5,379			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/11/2018	03/15/2033	04/11/2018	Sale		1,750,000	101.9375006			(270)							(270)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/11/2018	05/15/2028	05/11/2018	Sale		1,654,000	101.1093751			(10,854)							(10,854)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/31/2018	06/15/2028	06/11/2018	Sale		62,000	100.8984355			(300)							(300)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/13/2018	08/15/2028	08/13/2018	Sale		219,000	101.0937516			(44)							(44)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/13/2018	09/01/2043	09/12/2018	Sale		219,000	100.828129			(171)							(171)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/29/2017	01/13/2043	01/09/2018	Sale		16,190,649	102.5546876			(21,080)				(7,128)			(21,080)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/08/2018	02/10/2043	02/08/2018	Sale		5,769,000	102.4062485			(75,464)				(6,914)			(75,464)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	03/10/2043	03/09/2018	Sale		3,900,000	100.1445337			(256)							(256)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/06/2018	04/11/2043	04/06/2018	Sale		843,000	100.2109371			527							527			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/11/2018	05/15/2043	05/14/2018	Sale		1,586,000	100.0546881			11,359							11,359			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/15/2043	06/08/2018	Sale		1,576,000	99.58203			3,378							3,378			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/15/2043	08/08/2018	Sale		472,000	99.46875333			2,266							2,266			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/04/2018	10/15/2043	10/05/2018	Sale		152,000	97.41796154			(455)							(455)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/05/2018	11/15/2043	11/07/2018	Sale		500,000	97.63671963			2,279							2,279			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/10/2018	12/16/2036	12/10/2018	Sale		174,000	99.09375758			(51)							(51)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/06/2018	01/31/2043	12/07/2018	Sale		2,638,000	104.5976545			1,327				(75)			1,327			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/08/2018	02/15/2043	02/07/2018	Sale		200,000	102.99219			(2,859)							(2,859)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	06/15/2043	03/09/2018	Sale		15,425,000	102.6367191			21,763							21,763			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	04/13/2043	04/06/2018	Sale		15,425,000	102.6640628			37,761							37,761			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/09/2018	05/31/2043	05/09/2018	Sale		8,530,000	101.6289064			(26,837)							(26,837)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/11/2043	06/08/2018	Sale		10,561,000	102.2656341			22,380							22,380			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/06/2018	07/01/2043	07/09/2018	Sale		3,309,000	102.0742188			10,733							10,733			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/06/2018	08/13/2043	08/07/2018	Sale		1,810,000	101.5937497			(6,222)							(6,222)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/05/2018	11/15/2043	11/08/2018	Sale		11,500,000	100.1757813			12,813							12,813			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/30/2018	12/15/2043	12/06/2018	Sale		13,810,000	100.9765631			(15,671)							(15,671)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/08/2018	01/13/2043	01/09/2018	Sale		3,387,000	106.3203333			683				(526)			683			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/03/2018	02/01/2043	02/07/2018	Sale		3,387,000	105.585938			(29,080)							(29,080)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/31/2018	06/01/2043	06/08/2018	Sale		90,000	103.9609333			(401)							(401)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/31/2018	08/01/2043	08/08/2018	Sale		253,000	103.734377			119							119			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/10/2018	09/01/2043	09/10/2018	Sale		2,323,000	103.6445312			817							817			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/07/2018	10/01/2043	10/05/2018	Sale		2,323,000	102.375			(26,769)							(26,769)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/10/2018	12/01/2043	12/10/2018	Sale		5,270,000	103.2812532			3,724							3,724			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/05/2018	01/01/2043	01/08/2018	Sale		2,058,000	107.5468757			2,251							2,251			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/01/2018	03/01/2043	03/07/2018	Sale		1,265,000	106.90625			(476)							(476)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/06/2018	04/01/2043	04/11/2018	Sale		265,000	106.8320303			634							634			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/25/2018	05/01/2043	04/25/2018	Sale		165,000	106.4882788			1,379							1,379			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/01/2043	06/08/2018	Sale		165,000	105.4804667			(238)							(238)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/07/2018	09/01/2043	09/10/2018	Sale		2,663,000	105.437503			(2,809)							(2,809)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/31/2018	11/01/2043	11/05/2018	Sale		48,000	104.15625			(115)							(115)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/02/2018	02/01/2043	02/05/2018	Sale		184,000	111.109375			1,013							1,013			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/07/2018	03/01/2043	03/09/2018	Sale		184,000	110.4453152			(1,078)							(1,078)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/05/2018	04/01/2043	04/06/2018	Sale		184,000	111.015625			510							510			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/25/2018	05/01/2043	04/25/2018	Sale		184,000	110.640625			395							395			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/08/2018	06/13/2043	06/08/2018	Sale		184,000	110.328125			949							949			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/05/2018	07/01/2043	07/05/2018	Sale		184,000	109.34375			(273)							(273)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/08/2018	08/01/2043	08/08/2018	Sale		184,000	109.4296902			1,193							1,193			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/17/2018	01/15/2043	01/18/2018	Sale		13,888,000	101.0664			(30,389)				13,836			(30,389)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/09/2018	02/15/2043	02/16/2018	Sale		1,836,000	100.3906236			1,995							1,995			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/15/2018	03/15/2043	03/19/2018	Sale		2,790,000	98.04297826			(3,136)							(3,136)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/16/2018	04/15/2043	04/16/2018	Sale		1,207,000	98.1406255			2,838							2,838			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/15/2018	06/15/2043	06/15/2018	Sale		79,000	97.37305063			(137)							(137)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/16/2018	07/15/2043	07/16/2018	Sale		6,864,500	98			932							932			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/16/2018	08/15/2043	08/16/2018	Sale		6,464,500	97.78125024			4,040							4,040			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/17/2018	09/15/2043	09/17/2018	Sale		2,297,500	97.81641026			1,859							1,859			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/11/2018	10/15/2042	10/11/2018	Sale		2,700,000	96.85937255			(8,851)							(8,851)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/23/2018	11/15/2042	11/13/2018	Sale		9,554,000	95.98437488			(21,115)							(21,115)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/29/2017	01/20/2041	01/17/2018	Sale		2,375,000	103.1601562			(7,812)				(684)			(7,812)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	03/15/2018	03/15/2041	03/15/2018	Sale		9,906,943	100.7695315			1,730							1,730			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/16/2018	04/15/2041	04/16/2018	Sale		9,974,443	101.031251			(1,023)							(1,023)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	05/31/2018	06/15/2042	06/15/2018	Sale		5,955,000	100.2187502			45,289							45,289			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/17/2018	09/01/2042	09/17/2018	Sale		15,564,000	99.9082			(88,797)							(88,797)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/15/2018	10/15/2042	10/15/2018	Sale		7,265,000	99.24218846			(30,308)							(30,308)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	10/12/2018	11/15/2042	11/13/2018	Sale		5,189,443	98.48242182			(14,577)							(14,577)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	12/14/2018	12/20/2040	12/14/2018	Sale		1,190,000	99.69531228			(7,288)							(7,288)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	01/17/2018	01/15/2040	01/17/2018	Sale		4,000,000	104.5429686			33,584				(20,061)			33,584			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	02/15/2018	02/17/2041	02/16/2018	Sale		1,496,000	104.0312484			2,216				(1,328)			2,216			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/17/2018	05/15/2041	05/16/2018	Sale		2,300,000	102.4648413			(9,819)							(9,819)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/07/2018	06/15/2041	06/15/2018	Sale		2,010,000	102.5625			(1,501)							(1,501)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/16/2018	07/15/2041	07/16/2018	Sale		12,600,000	102.5898446			37,362							37,362			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	08/01/2018	08/15/2039	08/16/2018	Sale		1,600,000	102.4375			(1,770)							(1,770)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/17/2018	09/15/2041	09/17/2018	Sale		375,000	101.8945333			15							15			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	09/14/2018	10/15/2041	10/11/2018	Sale		600,000	101.4062514			(4,039)							(4,039)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/13/2018	11/15/2041	11/14/2018	Sale		13,590,000	100.6718741			(1,189)							(1,189)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/30/2018	12/15/2039	12/14/2018	Sale		1,799,000	101.8437504			18,548							18,548			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	11/20/2018	01/01/2030	12/18/2018	Sale		2,468,000	105.2265667			17,231							17,231			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/11/2018	04/01/2040	04/18/2018	Sale		13,350,000	104.1796875			(3,992)							(3,992)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	04/06/2018	05/01/2040	05/17/2018	Sale		13,350,000	103.5156257			(95,754)							(95,754)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/13/2018	06/18/2038	06/15/2018	Sale		15,340,000	103.9179725			78,626							78,626			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	06/13/2018	07/15/2039	07/13/2018	Sale		15,180,000	104.1328125			71,156							71,156			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XIIPLTIIKTBV3E584	07/13/2018	08/15/2039	07/20/2018	Sale		15,180,000	103.984375			2,372							2,372			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	08/31/2018	09/21/2039	09/17/2018	Sale		719,000	103.5664091			(2,745)							(2,745)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/15/2018	10/15/2039	10/15/2018	Sale		15,270,000	103.6171667			1,180							1,180			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/31/2018	11/15/2039	11/13/2018	Sale		584,000	102.5			(494)							(494)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/12/2018	12/15/2033	12/14/2018	Sale		4,695,000	103.3906247			11,216							11,216			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/29/2018	07/15/2039	07/10/2018	Sale		7,550,000	104.9375			(3,244)							(3,244)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	09/07/2018	09/15/2039	09/14/2018	Sale		85,000	104.625			(282)							(282)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/31/2018	11/15/2039	11/13/2018	Sale		199,000	104.062505			164							164			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	01/10/2018	01/01/2028	01/11/2018	Sale		500,000	101.929688			(439)				39			(439)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	09/20/2018	10/15/2028	09/21/2018	Sale		300,000	98.67187667			(223)							(223)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/27/2017	01/13/2043	01/09/2018	Sale		500,000	102.660156			(1,230)				1,298			(1,230)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	02/06/2018	02/10/2043	02/07/2018	Sale		1,300,000	101.7460933			5,646							5,646			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	07/05/2018	08/14/2043	07/23/2018	Sale		5,050,000	99.375			21,775							21,775			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/14/2017	01/15/2043	01/06/2018	Sale		500,000	104.546876			625				(1,934)			625			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	03/08/2018	04/01/2043	04/05/2018	Sale		5,000,000	102.4453126			(12,109)							(12,109)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/05/2018	06/11/2043	06/07/2018	Sale		8,900,000	101.9140631			898							898			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/22/2018	07/01/2043	06/27/2018	Sale		1,000,000	101.921875			(2,188)							(2,188)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	07/13/2018	08/01/2043	07/23/2018	Sale		500,000	101.730468			1,289							1,289			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/03/2018	12/15/2043	12/06/2018	Sale		500,000	101.0546867			(1,266)							(1,266)			0013
FNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	03/09/2018	03/01/2028	03/12/2018	Sale		2,000,000	101			(3,477)							(3,477)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/13/2017	02/10/2043	02/09/2018	Sale		338,000	106.265621							(423)						0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	02/07/2018	03/01/2043	03/09/2018	Sale		1,500,000	100.4140627			9,961							9,961			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/15/2018	11/15/2043	11/13/2018	Sale		1,300,000	97.84765615			6,754							6,754			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	06/18/2018	06/01/2043	06/18/2018	Sale		500,000	104			16							16			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/12/2018	11/01/2043	11/01/2018	Sale		700,000	102.5039057			1,613							1,613			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	11/01/2018	12/28/2043	12/13/2018	Sale		700,000	103.4375			(7,301)							(7,301)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	10/09/2018	11/15/2043	11/07/2018	Sale		2,700,000	94.21875			6,750							6,750			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/19/2017	01/31/2043	01/05/2018	Sale		165,000	104.593752							58						0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/05/2017	01/15/2043	01/19/2018	Sale		675,000	100.92188							725						0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	02/26/2018	03/15/2041	03/15/2018	Sale		1,000,000	100.6875			(938)							(938)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	05/21/2018	06/15/2041	06/04/2018	Sale		2,100,000	102.5625			(16,488)							(16,488)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	07/13/2018	07/15/2041	07/13/2018	Sale		1,500,000	102.65625			(107)							(107)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs 784F5XWPLTWKTBV3E584	12/12/2017	01/01/2030	01/18/2018	Sale		1,768,000	104.92188							(5,387)						0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	12/06/2017	01/13/2043	01/04/2018	Sale		84,775,000	102.6328126			(120,772)				52,982			(120,772)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	01/31/2018	02/10/2043	02/06/2018	Sale		48,800,000	100.9687497			(862,114)							(862,114)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	12/07/2018	12/01/2043	12/10/2018	Sale		16,650,000	99.09375026			73,619							73,619			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKODNPK19	07/27/2018	08/15/2042	08/14/2018	Sale		83,165,000	100.2851573			159,183							159,183			0013

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKQDNPK19	08/14/2018	09/01/2042	09/14/2018	Sale		83,165,000	99.757815			(344,355)							(344,355)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKQDNPK19	09/14/2018	10/15/2042	10/15/2018	Sale		83,165,000	98.61718778			(865,191)							(865,191)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKQDNPK19	11/02/2018	11/15/2042	11/14/2018	Sale		88,340,000	98.28124976			(306,235)							(306,235)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Goldman Sachs International EFCGHQN14L2BKQDNPK19	12/07/2018	12/20/2040	12/11/2018	Sale		120,815,000	99.86718811			1,354,521							1,354,521			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	01/10/2018	01/15/2028	01/11/2018	Sale		2,000,000	96.59765667			(8,922)				(625)			(8,922)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	01/10/2018	02/15/2028	02/09/2018	Sale		2,000,000	96.06250213			(19,727)							(19,727)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	02/07/2018	06/25/2031	03/09/2018	Sale		1,500,000	95.1093757			(3,047)							(3,047)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	03/08/2018	04/15/2028	04/11/2018	Sale		1,500,000	95.53125161			7,266							7,266			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	11/06/2018	11/15/2028	11/08/2018	Sale		52,000	92.9375			49							49			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	12/12/2018	12/15/2027	12/12/2018	Sale		52,000	92.78125			(1,032)							(1,032)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	01/10/2018	01/15/2029	01/16/2018	Sale		1,572,000	99.8125			2,329				701			2,329			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	02/13/2018	02/15/2028	02/13/2018	Sale		2,602,000	98.336			8							8			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	02/14/2018	03/15/2028	03/13/2018	Sale		2,813,000	97.64062441			(5,451)							(5,451)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	04/13/2018	04/01/2028	04/13/2018	Sale		146,000	97.70702326			22							22			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	05/14/2018	05/17/2028	05/14/2018	Sale		563,000	96.97656604			34							34			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	06/13/2018	06/18/2028	06/13/2018	Sale		478,000	97.51563636			838							838			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	07/12/2018	07/15/2028	07/12/2018	Sale		978,000	97.140626			(603)							(603)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	08/09/2018	08/16/2028	08/13/2018	Sale		636,000	97.109375			(1,173)							(1,173)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	08/29/2018	09/01/2043	09/12/2018	Sale		1,153,000	97.04687407			(2,524)							(2,524)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	10/10/2018	10/16/2028	10/10/2018	Sale		735,000	96.625			2,064							2,064			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	11/07/2018	11/15/2028	11/08/2018	Sale		10,957,000	95.48437524			(8,132)							(8,132)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	12/12/2018	12/15/2028	12/14/2018	Sale		11,557,000	96.8125			7,047							7,047			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	12/13/2018	01/01/2028	12/31/2018	Sale		1,355,000	102.082			7,162							7,162			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	02/09/2018	02/01/2028	02/09/2018	Sale		1,528,000	101.746093			1,817							1,817			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	03/05/2018	03/01/2028	03/12/2018	Sale		3,273,000	100.2656333			7,527							7,527			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	04/04/2018	04/15/2028	04/12/2018	Sale		2,530,000	99.89843894			872							872			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	05/14/2018	05/17/2028	05/14/2018	Sale		2,690,000	99.70312525			8,070							8,070			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	06/13/2018	06/18/2028	06/13/2018	Sale		7,161,000	99.21875			1,118							1,118			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	06/21/2018	07/01/2028	07/13/2018	Sale		82,000	99.46093902			301							301			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	10/10/2018	10/15/2028	10/12/2018	Sale		1,306,000	99.28125			3,390							3,390			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	11/09/2018	11/01/2028	11/13/2018	Sale		981,000	98.25390759			1,382							1,382			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	12/14/2018	12/01/2028	12/14/2018	Sale		11,600,000	99.0625			(52,714)							(52,714)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	12/07/2018	01/15/2043	12/12/2018	Sale		22,907,174	100.1562533			(18,250)				17,468			(18,250)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	02/08/2018	02/15/2043	02/12/2018	Sale		43,427,812	99.30859223			8,271							8,271			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	03/08/2018	03/12/2043	03/09/2018	Sale		25,758,000	97.625			35,353							35,353			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L104IQL9C32	04/10/2018	04/12/2043	04/12/2018	Sale		24,085,000	97.28125			(16,761)							(16,761)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/10/2018	05/15/2043	05/10/2018	Sale		8,571,000	96.34375			(25,295)							(25,295)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/08/2018	06/13/2043	06/08/2018	Sale		1,159,188	96.55468779			422							422			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/10/2018	07/01/2043	07/10/2018	Sale		10,159,188	96.970703			(16,269)							(16,269)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/10/2018	09/01/2043	09/10/2018	Sale		1,242,000	96.69140741			(628)							(628)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/09/2018	10/15/2043	10/09/2018	Sale		45,473,000	96.43750633			49,548							49,548			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/05/2018	11/15/2043	11/07/2018	Sale		36,108,450	95.51562516			(162,244)							(162,244)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/07/2018	12/15/2043	12/11/2018	Sale		11,500,000	96.015624			(235,195)							(235,195)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/10/2018	01/01/2028	01/11/2018	Sale		3,434,404	103.3593741			7,470							7,470			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	02/01/2028	02/09/2018	Sale		3,317,404	103.0039067			23,148							23,148			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/13/2018	03/16/2028	03/13/2018	Sale		810,000	102.1640628			1,580							1,580			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/13/2018	04/01/2028	04/13/2018	Sale		1,554,026	101.7812506			1,255							1,255			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/15/2018	05/01/2028	05/15/2018	Sale		3,359,000	101.7812559			11,797							11,797			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/13/2018	06/01/2028	06/13/2018	Sale		15,055,000	100.96875			(59,555)							(59,555)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/12/2018	07/01/2028	07/12/2018	Sale		20,933,430	101.1601429			(5,260)							(5,260)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/13/2018	08/17/2028	08/13/2018	Sale		18,539,430	101.140625			(13,430)							(13,430)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/14/2018	09/01/2028	09/14/2018	Sale		17,678,404	100.8125075			(696)							(696)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/07/2018	10/01/2028	10/11/2018	Sale		17,000,000	100.15625			(100,938)							(100,938)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/07/2018	11/01/2028	11/08/2018	Sale		3,391,404	99.84374997			3,460							3,460			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	12/01/2028	12/13/2018	Sale		3,391,404	100.547			(23,969)							(23,969)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	01/13/2043	12/28/2018	Sale		24,346,000	102.7734389			28,472				(2,109)			28,472			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	02/10/2043	02/13/2018	Sale		11,508,000	102.4726559			156,567							156,567			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/09/2018	03/10/2043	03/09/2018	Sale		32,383,000	100.4531253			60,489							60,489			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/10/2018	04/11/2043	04/10/2018	Sale		108,056,467	100.0859375			(174,616)							(174,616)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/10/2018	05/11/2043	05/14/2018	Sale		26,721,000	100.0390631			62,830							62,830			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/08/2018	06/15/2043	06/13/2018	Sale		37,587,000	100.0078127			(43,266)							(43,266)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/09/2018	07/14/2043	07/09/2018	Sale		22,975,200	99.6152345			39,297							39,297			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/08/2018	08/14/2043	08/08/2018	Sale		31,630,933	99.42187431			(161)							(161)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/10/2018	09/14/2043	09/11/2018	Sale		55,858,200	99.53126			(103,331)							(103,331)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/09/2018	10/15/2043	10/09/2018	Sale		45,785,200	99.40625248			96,012							96,012			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/07/2018	11/10/2043	11/08/2018	Sale		34,474,000	98.734374			101,920							101,920			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/10/2018	12/01/2043	12/13/2018	Sale		37,229,267	99.11718769			(290,711)							(290,711)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/10/2018	01/19/2028	01/11/2018	Sale		85,000	102.5937529			(106)							(106)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/09/2018	02/01/2028	02/09/2018	Sale		85,000	101.6562471			(863)							(863)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/29/2018	07/01/2028	07/13/2018	Sale		108,000	102.3398426			(257)							(257)			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/12/2018	09/01/2028	09/12/2018	Sale		458,000	102.3281257			343							343			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/13/2018	11/01/2028	11/13/2018	Sale		374,000	101.5195305			(381)							(381)			0013

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	11/30/2018	12/16/2028	12/10/2018	Sale		101,000	102.0468713			209							209			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	01/05/2018	01/15/2043	01/09/2018	Sale		20,787,980	104.6875117			(13,867)				7,674			(13,867)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	12/28/2018	02/15/2043	12/31/2018	Sale		15,588,000	104.59375			50,022							50,022			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	03/09/2018	03/12/2043	03/09/2018	Sale		8,110,000	103.625			20,373							20,373			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	04/10/2018	04/01/2043	04/11/2018	Sale		20,451,400	102.65625			(11,376)							(11,376)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	05/09/2018	05/31/2043	05/10/2018	Sale		101,136,000	102.3203127			84,504							84,504			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	06/08/2018	06/11/2043	06/13/2018	Sale		136,889,600	102.507813			(266,443)							(266,443)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	07/09/2018	07/01/2043	07/09/2018	Sale		73,430,200	102.01563			90,186							90,186			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	08/08/2018	08/01/2043	08/10/2018	Sale		25,358,200	101.9453126			21,829							21,829			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	09/10/2018	09/01/2043	09/12/2018	Sale		22,524,200	101.7128906			(29,509)							(29,509)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	10/05/2018	10/15/2043	10/08/2018	Sale		21,000,000	101.828125			171,604							171,604			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	11/07/2018	11/15/2043	11/08/2018	Sale		37,800,000	101.2031267			(107,163)							(107,163)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	12/07/2018	12/15/2043	12/12/2018	Sale		31,200,000	101.046875			162,559							162,559			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	12/11/2018	01/13/2043	12/20/2018	Sale		15,020,058	106.5937511			(1,846)				(1,084)			(1,846)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	02/08/2018	02/10/2043	02/12/2018	Sale		2,040,000	106.3124964			(1,714)							(1,714)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	03/09/2018	03/13/2043	03/09/2018	Sale		10,835,942	105.2343754			5,166							5,166			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	04/09/2018	04/01/2043	04/12/2018	Sale		10,760,942	104.773438			19,912							19,912			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	05/10/2018	05/11/2043	05/14/2018	Sale		36,318,000	104.625			(14,505)							(14,505)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	06/08/2018	06/13/2043	06/13/2018	Sale		38,949,000	104.6015627			105,733							105,733			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	07/09/2018	07/01/2043	07/09/2018	Sale		24,182,058	104.1875			(4,375)							(4,375)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	08/09/2018	08/01/2043	08/10/2018	Sale		16,060,000	104			(10,802)							(10,802)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	09/11/2018	09/15/2047	09/11/2018	Sale		9,000,000	103.4296875			(469)							(469)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	10/05/2018	10/01/2043	10/08/2018	Sale		10,000,000	102.984375			32,969							32,969			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	11/08/2018	11/01/2043	11/08/2018	Sale		30,276,000	102.5390637			(22,866)							(22,866)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	12/04/2018	12/13/2043	12/10/2018	Sale		8,474,000	103.085938			(7,319)							(7,319)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	01/05/2018	01/01/2043	01/09/2018	Sale		4,230,000	107.9531254			(8,931)				13,481			(8,931)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	02/05/2018	02/01/2043	02/12/2018	Sale		2,039,000	107.3906254			706							706			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	03/06/2018	03/01/2043	03/08/2018	Sale		2,407,000	106.640625			1,146							1,146			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	04/06/2018	04/01/2043	04/11/2018	Sale		2,517,000	106.7968756			(483)							(483)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	04/26/2018	05/01/2043	05/11/2018	Sale		2,117,000	106.46875			330							330			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	06/08/2018	06/01/2043	06/08/2018	Sale		2,117,000	105.8671944			17							17			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	07/09/2018	07/01/2043	07/10/2018	Sale		6,426,000	105.9374995			12,167							12,167			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	08/08/2018	08/01/2043	08/09/2018	Sale		15,426,000	105.875			23,676							23,676			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	09/06/2018	09/01/2043	09/10/2018	Sale		1,804,000	105.683594			(739)							(739)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	10/05/2018	10/01/2043	10/08/2018	Sale		1,804,000	105.5625			19,189							19,189			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QIII1PS1L1O4IQL9C32	11/08/2018	11/01/2043	11/08/2018	Sale		4,352,000	104.25			730							730			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/07/2018	12/01/2043	12/10/2018	Sale		4,243,000	104.72656			24,404							24,404			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/05/2018	10/01/2043	10/05/2018	Sale		1,000,000	108.34375			10,797							10,797			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/15/2018	03/15/2043	03/09/2018	Sale		1,000,000	97.75			2,188							2,188			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/09/2018	04/11/2043	04/18/2018	Sale		900,000	100.9375			8							8			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/12/2018	10/15/2043	10/12/2018	Sale		1,100,000	99.95313			1,438							1,438			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/24/2018	05/19/2043	04/24/2018	Sale		1,800,000	103.828125			8,016							8,016			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/10/2018	01/15/2029	01/11/2018	Sale		1,796,000	99.35546933			280							280			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	02/15/2028	02/14/2018	Sale		4,411,000	97.82812577			(27,126)							(27,126)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	03/15/2028	03/09/2018	Sale		4,411,000	97.45312504			(10,338)							(10,338)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/02/2018	05/15/2028	05/02/2018	Sale		2,000,000	96.96875			(1,250)							(1,250)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/26/2018	04/15/2030	10/10/2018	Sale		3,215,000	95.70312963			(29,415)							(29,415)			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/11/2017	01/01/2028	01/11/2018	Sale		1,328,000	101.375			(6,640)				415			(6,640)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/31/2018	02/01/2028	02/09/2018	Sale		178,000	100			(931)							(931)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/11/2018	05/01/2028	05/14/2018	Sale		4,163,000	99.640626			2,026							2,026			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/10/2018	06/15/2028	06/11/2018	Sale		3,163,000	98.91406341			247							247			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/13/2018	08/15/2028	08/13/2018	Sale		1,389,000	99.14453132			(1,899)							(1,899)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/13/2018	09/15/2028	09/12/2018	Sale		1,389,000	98.82813			(3,255)							(3,255)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/05/2018	01/15/2043	01/09/2018	Sale		10,732,814	100.1406389			14,266				11			14,266			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/02/2018	02/15/2043	02/12/2018	Sale		10,776,814	99.75			(307,142)							(307,142)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/07/2018	03/15/2043	03/08/2018	Sale		908,814	97.17187952			1,316							1,316			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/20/2018	04/15/2043	04/06/2018	Sale		935,814	97.32031315			7,749							7,749			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/09/2018	05/14/2043	05/11/2018	Sale		56,407,814	96.39452857			91,436							91,436			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/08/2018	06/15/2043	06/08/2018	Sale		7,206,814	96.21875021			5,630							5,630			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/09/2018	07/15/2043	07/10/2018	Sale		89,020,000	96.984375			15,152							15,152			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/09/2018	08/15/2043	08/09/2018	Sale		52,520,000	96.8125			2,593							2,593			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/26/2018	09/15/2043	09/10/2018	Sale		6,200,000	96.23437526			5,813							5,813			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/04/2018	10/01/2043	10/04/2018	Sale		500,000	94.40625			(1,406)							(1,406)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/05/2018	11/15/2043	11/07/2018	Sale		92,000	94.57813043			446							446			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/10/2018	12/15/2043	12/10/2018	Sale		6,810,186	96.46484387			(92,485)							(92,485)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	02/15/2028	02/09/2018	Sale		1,907,000	102.3515624			(971)							(971)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	03/15/2033	03/09/2018	Sale		1,907,000	101.8984376			(3,725)							(3,725)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/11/2018	06/15/2028	06/11/2018	Sale		1,659,000	100.875			(389)							(389)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/29/2018	07/15/2028	07/10/2018	Sale		1,819,000	101.0117189			3,819							3,819			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/21/2018	01/13/2043	12/31/2018	Sale		7,903,000	102.75			13,559							13,559			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/09/2018	02/10/2043	02/09/2018	Sale		12,875,000	102.472657			165,667							165,667			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/07/2018	03/10/2043	03/09/2018	Sale		14,904,351	100.1171874			(27,723)							(27,723)			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/06/2018	04/11/2043	04/12/2018	Sale		14,904,351	100.2187503			(6,769)							(6,769)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/09/2018	05/15/2043	05/14/2018	Sale		14,832,367	100.0546875			59,912							59,912			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/08/2018	06/15/2043	06/08/2018	Sale		10,543,359	99.17968742			8,712							8,712			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/06/2018	07/15/2043	07/09/2018	Sale		3,048,351	99.64062487			(14,428)							(14,428)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/08/2018	08/15/2043	08/08/2018	Sale		10,640,367	99.46875098			20,594							20,594			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/10/2018	09/15/2043	09/10/2018	Sale		10,640,367	99.42187487			(3,568)							(3,568)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/05/2018	10/15/2043	10/05/2018	Sale		6,286,000	98.90625			90,469							90,469			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/08/2018	11/15/2043	11/09/2018	Sale		6,000,000	97.25			14,531							14,531			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/07/2018	09/01/2028	09/12/2018	Sale		654,000	102.2968766			(735)							(735)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/05/2018	01/31/2043	01/09/2018	Sale		4,532,000	104.5976579			2,874				(661)			2,874			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/07/2018	02/15/2043	02/08/2018	Sale		5,225,000	103.203129			(59,660)							(59,660)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/06/2018	06/15/2043	03/07/2018	Sale		5,225,000	102.2734376			(35,514)							(35,514)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/08/2018	06/11/2043	06/08/2018	Sale		4,212,000	101.9218767			1,502							1,502			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/06/2018	07/01/2043	07/09/2018	Sale		1,961,000	102.0312514			6,225							6,225			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/01/2018	04/13/2043	04/06/2018	Sale		706,000	104.75			441							441			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/28/2018	10/01/2043	10/05/2018	Sale		278,000	102.375			(2,313)							(2,313)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/06/2018	12/01/2043	11/20/2018	Sale		4,000,000	102.542969			24,219							24,219			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/08/2018	01/01/2043	01/08/2018	Sale		2,610,000	107.73438			(883)							(883)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/02/2018	02/01/2043	02/06/2018	Sale		1,265,000	106.984375			(2,948)							(2,948)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/07/2018	03/01/2043	03/09/2018	Sale		265,000	106.7187509			(373)							(373)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/07/2018	04/01/2043	04/06/2018	Sale		100,000	106.57813			(78)							(78)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/07/2018	09/01/2043	09/10/2018	Sale		78,000	105.4375			(49)							(49)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/05/2018	10/01/2043	10/05/2018	Sale		997,000	104.4648435			351							351			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/05/2018	11/01/2043	11/05/2018	Sale		997,000	104.1562497			(1,558)							(1,558)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/04/2018	06/13/2043	06/08/2018	Sale		184,000	109.8125			(403)							(403)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/05/2018	07/01/2043	07/09/2018	Sale		184,000	109.96875			1,150							1,150			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/02/2018	08/01/2043	08/08/2018	Sale		184,000	108.78125			151							151			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/10/2018	09/01/2043	09/10/2018	Sale		184,000	108.640625			201							201			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/05/2018	11/01/2043	11/05/2018	Sale		184,000	107.625			(58)							(58)			0013
FHLMC GOLD 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/06/2018	12/01/2043	12/07/2018	Sale		184,000	107.609375			(288)							(288)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/13/2018	06/15/2043	06/13/2018	Sale		1,050,000	93.8828125			574							574			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/13/2018	07/15/2043	07/13/2018	Sale		1,050,000	94.90234464			11,771							11,771			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/13/2018	08/15/2043	08/17/2018	Sale		1,050,000	94.65625102			(1,641)							(1,641)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/11/2018	03/01/2044	11/13/2018	Sale		1,050,000	91.96875102			(5,742)							(5,742)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	10/20/2044	12/13/2018	Sale		1,050,000	94.24609464			1,271							1,271			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/16/2018	01/15/2043	01/17/2018	Sale		4,101,000	101.06252			(11,058)				5,016			(11,058)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/16/2018	02/15/2043	02/16/2018	Sale		25,029,000	100.390625			(196,014)							(196,014)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/15/2018	03/15/2043	03/19/2018	Sale		48,704,500	97.91406252			(50,216)							(50,216)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/16/2018	04/15/2043	04/18/2018	Sale		51,923,000	98.203126			(120,924)							(120,924)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/16/2018	05/15/2043	05/16/2018	Sale		41,728,500	98.046875			427,118							427,118			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/18/2018	06/15/2043	06/18/2018	Sale		41,728,500	97.96875			122,666							122,666			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/16/2018	08/15/2043	08/17/2018	Sale		3,279,500	97.96875172			1,295							1,295			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/16/2018	09/15/2043	09/17/2018	Sale		2,485,500	97.54687179			(15,533)							(15,533)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/11/2018	10/15/2042	10/11/2018	Sale		12,684,000	97.203126			10,036							10,036			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/13/2018	11/15/2042	11/14/2018	Sale		9,802,000	95.90625			27,780							27,780			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	12/15/2042	12/14/2018	Sale		9,802,000	97.07812491			80,368							80,368			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	01/17/2018	01/20/2041	01/18/2018	Sale		23,858,443	103.2968757			34,176				6,574			34,176			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/13/2018	02/15/2042	02/15/2018	Sale		25,526,443	101.8437509			(498,755)							(498,755)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/15/2018	03/15/2041	03/19/2018	Sale		47,521,000	100.7734374			(4,470)							(4,470)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/17/2018	04/15/2041	04/18/2018	Sale		66,768,943	101.0468746			(23,429)							(23,429)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/16/2018	05/15/2042	05/17/2018	Sale		80,397,943	100.6074219			(105,951)							(105,951)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/15/2018	06/15/2042	06/15/2018	Sale		27,922,443	100.271485			84,535							84,535			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/15/2018	07/15/2041	07/16/2018	Sale		13,167,443	100.421875			33,540							33,540			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/01/2018	08/15/2042	08/07/2018	Sale		500,000	100.0625			625							625			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/17/2018	09/01/2042	09/17/2018	Sale		1,985,000	99.67968714			20							20			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/25/2018	10/15/2042	10/12/2018	Sale		2,485,000	99.33593778			(16,439)							(16,439)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/13/2018	11/15/2042	11/14/2018	Sale		3,718,000	97.93359402			(1,366)							(1,366)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/14/2018	12/20/2040	12/14/2018	Sale		10,518,000	99.703125			118,573							118,573			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	01/15/2040	12/26/2018	Sale		82,188,000	104.5429733			114,979				14,844			114,979			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/16/2018	02/17/2041	02/16/2018	Sale		43,635,000	104.0625			(117,176)							(117,176)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/16/2018	03/21/2041	03/19/2018	Sale		24,607,000	103.625			82,897							82,897			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/16/2018	04/15/2041	04/16/2018	Sale		25,100,000	102.9101563			39,300							39,300			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/16/2018	05/15/2041	05/16/2018	Sale		22,830,000	102.6406252			(97,695)							(97,695)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/15/2018	06/15/2041	06/18/2018	Sale		28,119,000	102.5781254			100,166							100,166			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/16/2018	07/15/2041	07/16/2018	Sale		11,846,000	102.6601573			43,280							43,280			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/17/2018	08/15/2039	08/20/2018	Sale		12,100,000	102.5507817			1,762							1,762			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/18/2018	09/15/2041	09/18/2018	Sale		9,700,000	102.492188			2,626							2,626			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/11/2018	10/15/2041	10/16/2018	Sale		23,497,000	101.7421875			(1,757)							(1,757)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/15/2018	11/15/2041	11/15/2018	Sale		24,228,000	100.84375			(34,073)							(34,073)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	12/15/2039	12/17/2018	Sale		24,362,000	101.8437504			(11,535)							(11,535)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/28/2018	03/18/2040	03/15/2018	Sale		61,000	103.890623			(55)							(55)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/12/2018	04/01/2040	04/17/2018	Sale		9,000,000	104.304688			10,547							10,547			0013

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	05/15/2018	05/01/2040	05/16/2018	Sale		1,624,000	103.812497			820							820			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/15/2018	06/18/2038	06/15/2018	Sale		12,933,000	103.9531284			5,725							5,725			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/17/2018	07/15/2039	07/17/2018	Sale		3,776,000	104.164063			(1,670)							(1,670)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	08/16/2018	08/15/2039	08/20/2018	Sale		8,043,000	104.0937502			(970)							(970)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/18/2018	09/21/2039	09/19/2018	Sale		17,070,000	103.90625			(1,957)							(1,957)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/16/2018	10/15/2039	10/16/2018	Sale		47,070,000	103.40625			42,276							42,276			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	11/13/2018	11/15/2039	11/15/2018	Sale		64,983,000	102.828125			4,728							4,728			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/14/2018	12/15/2033	12/17/2018	Sale		55,845,000	103.3906283			(12,801)							(12,801)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/14/2018	09/15/2039	09/17/2018	Sale		825,000	104.9452941			(122)							(122)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/11/2018	10/15/2039	10/11/2018	Sale		825,000	104.5			28							28			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/13/2018	12/15/2038	12/14/2018	Sale		2,186,000	104.0195376			(2,095)							(2,095)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/01/2017	01/15/2029	01/11/2018	Sale		182,000	99.882808							128						0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/19/2017	01/01/2028	01/11/2018	Sale		525,000	101.867191							(260)						0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/13/2018	03/01/2028	03/05/2018	Sale		1,500,000	99.5625			5,176							5,176			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	09/21/2018	10/15/2028	10/09/2018	Sale		500,000	98.671875			1,465							1,465			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/04/2017	01/15/2043	01/11/2018	Sale		4,000,000	100.02344							11,563						0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/19/2017	01/01/2028	01/11/2018	Sale		1,717,000	103.23438							(1,073)						0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/21/2017	01/13/2043	01/11/2018	Sale		500,000	102.660156			(1,035)				28,699			(1,035)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/06/2018	04/11/2043	04/06/2018	Sale		12,750,000	100.15625			(7,813)							(7,813)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/02/2018	05/11/2043	05/07/2018	Sale		13,750,000	100.0312501			31,797							31,797			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/14/2017	01/15/2043	01/09/2018	Sale		500,000	104.285158			(6,000)				5,500			(6,000)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/20/2017	02/15/2043	02/15/2018	Sale		5,771,600	104.45312							8,900						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/29/2018	07/01/2043	07/02/2018	Sale		1,000,000	102			(137)							(137)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/11/2018	08/01/2043	08/01/2018	Sale		2,600,000	101.9453125			551							551			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	12/06/2017	01/01/2043	01/05/2018	Sale		1,491,000	107.46094							(7,338)						0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/02/2018	03/01/2043	03/06/2018	Sale		500,000	108.367188			664							664			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/06/2018	04/01/2043	04/02/2018	Sale		500,000	108.421876			(703)							(703)			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	04/02/2018	05/01/2043	05/01/2018	Sale		500,000	107.992188			1,680							1,680			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/05/2018	07/01/2043	07/03/2018	Sale		500,000	106.894532			1,855							1,855			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/03/2018	08/01/2043	07/31/2018	Sale		500,000	106.789062			117							117			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/31/2018	09/01/2043	09/10/2018	Sale		500,000	106.90625			(1,016)							(1,016)			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	10/04/2018	11/01/2043	11/08/2018	Sale		500,000	106.375			(1,406)							(1,406)			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	02/08/2018	03/01/2043	03/05/2018	Sale		1,000,000	111.1875			(5,469)							(5,469)			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	03/05/2018	04/01/2043	04/02/2018	Sale		1,000,000	111.304688			(1,797)							(1,797)			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	06/05/2018	07/01/2043	07/05/2018	Sale		1,000,000	109.09375			7,813							7,813			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6O0II1PS1L104IQL9C32	07/05/2018	08/01/2043	08/01/2018	Sale		1,000,000	108.546875			4,844							4,844			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	08/01/2018	09/01/2043	09/04/2018	Sale		1,000,000	108.40625			781							781			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	10/05/2018	11/01/2043	11/05/2018	Sale		900,000	107.1640622			(914)							(914)			0013
FNMA 30 YR TBA 6%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	11/05/2018	12/01/2043	12/06/2018	Sale		900,000	107.5820311			(4,535)							(4,535)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	04/09/2018	05/18/2043	05/07/2018	Sale		2,400,000	100.203125			12,750							12,750			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	08/09/2018	08/15/2043	09/05/2018	Sale		1,400,000	99.953125			1,969							1,969			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	06/18/2018	06/01/2043	06/18/2018	Sale		2,500,000	104			(13,031)							(13,031)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	09/10/2018	10/15/2043	10/12/2018	Sale		700,000	102.8320314			5,441							5,441			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	02/13/2018	03/15/2028	03/13/2018	Sale		4,000,000	97.59375			5,000							5,000			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	07/06/2018	08/15/2043	08/07/2018	Sale		7,500,000	96.4042968			40,674							40,674			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	12/19/2017	01/01/2043	01/06/2018	Sale		1,610,000	107.41406							(5,157)						0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	12/20/2017	02/15/2042	02/07/2018	Sale		500,000	100.984376			9,844				1,738			9,844			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	12/15/2017	01/15/2040	01/19/2018	Sale		400,000	103.875			2,125				(72,284)			2,125			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	JPMorgan Securities Inc K6QOII1PS1L104IQL9C32	11/29/2017	01/01/2030	01/05/2018	Sale		9,000,000	104.92188							(32,343)						0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	11/15/2017	01/15/2043	01/09/2018	Sale		618,000	100.1367			618				(1,352)			618			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	10/05/2018	10/15/2043	10/05/2018	Sale		2,200,000	99.28125039			34,688							34,688			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	10/02/2018	11/10/2043	11/07/2018	Sale		2,200,000	97.17187579			(24,406)							(24,406)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	11/07/2018	11/01/2043	11/07/2018	Sale		114,000	104.1113294			(101)							(101)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	12/10/2018	12/01/2043	12/10/2018	Sale		400,000	104.7266			821							821			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	02/15/2018	02/15/2042	02/15/2018	Sale		1,800,000	101.84375			14,438							14,438			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	02/01/2018	03/15/2041	03/15/2018	Sale		1,800,000	100.6933588			(18,158)							(18,158)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/17/2018	09/01/2042	09/17/2018	Sale		5,295,000	99.9082033			3,682							3,682			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/17/2018	10/15/2042	10/11/2018	Sale		5,295,000	99.33594			(50,326)							(50,326)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/17/2018	09/15/2041	09/17/2018	Sale		850,000	101.8945318			33							33			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/10/2018	10/15/2041	10/11/2018	Sale		850,000	101			(7,969)							(7,969)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/17/2018	09/21/2039	09/17/2018	Sale		46,000	103.5507778			(6)							(6)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Jefferies & Company Inc NY9Q8VBNB6D1L6YVOJ84	09/17/2018	10/15/2039	10/11/2018	Sale		46,000	102.8671905			(255)							(255)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	MELLON BANK CAPITAL MA VJWI2DOCHGDT6PROZR063	08/02/2018	08/01/2043	08/08/2018	Sale		61,000	101.8125			124							124			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	MELLON BANK CAPITAL MA VJWI2DOCHGDT6PROZR063	11/07/2018	11/01/2043	11/07/2018	Sale		100,000	104.10937			(86)							(86)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	MELLON BANK CAPITAL MA VJWI2DOCHGDT6PROZR063	11/05/2018	12/01/2043	12/10/2018	Sale		100,000	104.72656			775							775			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	10/05/2018	10/15/2043	10/05/2018	Sale		2,200,000	95.57422115			26,915							26,915			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	01/05/2018	01/13/2043	01/09/2018	Sale		2,947,000	102.7968889			(2,635)							(2,635)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	02/08/2018	02/10/2043	02/13/2018	Sale		2,947,000	102.4218704			43,709							43,709			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	04/04/2018	04/11/2043	04/09/2018	Sale		100,000	99.59376			(557)							(557)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	05/09/2018	05/11/2043	05/11/2018	Sale		100,000	99.77344			820							820			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	08/29/2018	09/14/2043	09/10/2018	Sale		373,000	99.375			262							262			0013
FNMA 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 5493004GRDTUI7EMIZ82	04/10/2018	05/17/2028	05/14/2018	Sale		85,000	102.5625091			(106)							(106)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	01/05/2018	01/15/2043	01/08/2018	Sale		1,790,000	104.6875117			(519)				115			(519)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	03/06/2018	03/13/2043	03/08/2018	Sale		180,000	104.6132778			10							10			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	10/10/2018	10/15/2028	10/10/2018	Sale		730,000	97.96484381			(580)							(580)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/06/2018	11/01/2028	11/06/2018	Sale		1,388,000	97.70312462			(684)							(684)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	12/11/2018	12/01/2028	12/12/2018	Sale		2,700,000	98.84375			15,544							15,544			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	12/01/2017	01/13/2043	01/09/2018	Sale		1,648,000	102.53125			3,348				(6,438)			3,348			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	01/03/2018	02/10/2043	02/08/2018	Sale		1,154,000	100.0781248			(28,309)							(28,309)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	10/31/2018	11/15/2043	11/05/2018	Sale		131,000	96.92968702			(534)							(534)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/05/2018	11/15/2043	11/05/2018	Sale		1,663,000	99.67968759			754							754			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/05/2018	12/15/2043	12/06/2018	Sale		1,663,000	100.9687498			23,646							23,646			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	09/06/2018	09/01/2043	09/10/2018	Sale		815,000	103.6093755			(1,560)							(1,560)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	10/05/2018	10/01/2043	10/05/2018	Sale		815,000	103.6875034			10,697							10,697			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/05/2018	11/01/2043	11/07/2018	Sale		894,000	102.4375			2,654							2,654			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	09/06/2018	09/01/2043	09/10/2018	Sale		165,000	105.437503			(258)							(258)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	10/05/2018	10/01/2043	10/05/2018	Sale		165,000	105.4531273			1,689							1,689			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/05/2018	11/01/2043	11/05/2018	Sale		1,579,000	104.1523439			(62)							(62)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	11/05/2018	12/01/2043	12/06/2018	Sale		1,579,000	104.6718752			10,609							10,609			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	01/17/2018	01/15/2043	01/17/2018	Sale		7,700,000	101.06252			17,045							17,045			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	02/15/2018	02/15/2043	02/15/2018	Sale		1,228,000	100.3906263			32,073							32,073			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	12/13/2018	12/15/2042	12/14/2018	Sale		889,000	96.21484507			(10,718)							(10,718)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	03/15/2018	03/15/2041	03/15/2018	Sale		725,000	100.5390621			(736)							(736)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	09/17/2018	09/01/2042	09/17/2018	Sale		1,025,000	99.9082039			2,422							2,422			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	09/17/2018	10/15/2042	10/11/2018	Sale		1,025,000	98.70312515			(9,129)							(9,129)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA Inc 549300 4GRDTUI7EMIZ82	12/07/2017	01/15/2043	01/09/2018	Sale		1,340,000	104.593751							(697)						0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	02/09/2018	02/10/2043	02/09/2018	Sale		2,000,000	104.960938			(78)							(78)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	01/31/2018	03/13/2043	03/06/2018	Sale		2,000,000	104.929688			(7,344)							(7,344)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	05/10/2018	05/11/2043	05/10/2018	Sale		2,000,000	103.9375			(3,906)							(3,906)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	01/18/2018	01/15/2040	01/18/2018	Sale		28,000,000	104.40625			54,531				9,375			54,531			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	01/18/2018	02/17/2041	02/14/2018	Sale		28,000,000	104.0625			(29,531)							(29,531)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	03/16/2018	03/21/2041	03/19/2018	Sale		9,000,000	103.6738283			(9,609)							(9,609)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	04/04/2018	04/15/2041	04/16/2018	Sale		13,000,000	102.878907			35,801							35,801			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	04/17/2018	04/01/2040	04/18/2018	Sale		3,000,000	104.25			(1,641)							(1,641)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	04/27/2018	05/01/2040	05/03/2018	Sale		2,000,000	103.921875			4,063							4,063			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	04/27/2018	06/18/2038	05/07/2018	Sale		1,000,000	103.714844			1,836							1,836			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	07/17/2018	07/15/2039	07/17/2018	Sale		1,000,000	104.125			(391)							(391)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 549300 4GRDTUI7EMIZ82	11/15/2018	11/15/2039	11/15/2018	Sale		1,000,000	102.71875			(938)							(938)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 54930004GRDTUI7EMI282	12/17/2018	12/15/2033	12/17/2018	Sale		10,000,000	103.34375			(4,141)							(4,141)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Mizuho Securities USA/Fixed I 54930004GRDTUI7EMI282	12/14/2018	12/15/2038	12/14/2018	Sale		2,000,000	104.359375			156							156			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/09/2018	02/15/2028	02/09/2018	Sale		500,000	95.41015849			254							254			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/13/2018	08/15/2028	08/13/2018	Sale		832,000	94.57812621			(1,487)							(1,487)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/12/2018	01/25/2029	09/12/2018	Sale		677,000	94.60155769			(1,014)							(1,014)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/08/2017	01/15/2029	01/16/2018	Sale		2,995,000	99.95312782			(15,232)				3,219			(15,232)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/09/2018	02/15/2028	02/13/2018	Sale		6,750,000	99.29296832			(14,756)				(8,988)			(14,756)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/13/2018	03/15/2028	03/14/2018	Sale		4,134,000	97.64062567			(1,647)							(1,647)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/13/2018	04/01/2028	04/13/2018	Sale		35,000	97.707			(39)							(39)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/15/2018	05/17/2028	05/08/2018	Sale		2,600,000	97.03125			(10,563)							(10,563)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/12/2018	06/18/2028	06/13/2018	Sale		3,623,000	97.51562613			10,174							10,174			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/11/2018	07/15/2028	07/12/2018	Sale		7,750,000	97.14062611			(6,728)							(6,728)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/13/2018	08/16/2028	08/13/2018	Sale		10,494,000	97.109375			(3,280)							(3,280)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/12/2018	09/01/2043	09/12/2018	Sale		3,980,000	97.09765609			9,191							9,191			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/28/2018	10/16/2028	10/10/2018	Sale		2,813,000	96.45313131			(413)							(413)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/25/2018	11/15/2028	11/06/2018	Sale		2,600,000	95.42578115			(18,688)							(18,688)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/27/2018	01/01/2028	12/18/2018	Sale		6,875,000	102.0820385			14,314				253			14,314			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/09/2018	02/01/2028	02/09/2018	Sale		4,093,000	101.765625			51,095							51,095			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/12/2018	03/01/2028	03/12/2018	Sale		1,708,000	100.2968824			8,894							8,894			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/12/2018	04/15/2028	04/12/2018	Sale		5,800,000	99.89843864			(1,827)							(1,827)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/14/2018	05/17/2028	05/14/2018	Sale		2,500,000	99.70312531			15,542							15,542			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/11/2018	06/18/2028	06/13/2018	Sale		4,899,000	99.07422			13,440							13,440			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/20/2018	07/01/2028	07/13/2018	Sale		105,000	99.46094286			418							418			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/09/2018	08/15/2028	08/15/2018	Sale		2,889,000	99.375			707							707			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/14/2018	12/01/2028	12/14/2018	Sale		868,000	98.45311765			4,336							4,336			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/08/2018	01/15/2043	01/09/2018	Sale		9,335,000	100.1562501			7,961				(5,142)			7,961			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/09/2018	02/15/2043	02/12/2018	Sale		27,964,362	99.57812195			105,381				(14,600)			105,381			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/08/2018	03/12/2043	03/09/2018	Sale		23,135,912	98.01562667			79,031							79,031			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/14/2018	04/12/2043	03/09/2018	Sale		5,150,000	97.11328			(7,381)							(7,381)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/14/2018	05/15/2043	05/14/2018	Sale		8,958,088	97.29687787			27,348							27,348			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/04/2018	06/13/2043	06/08/2018	Sale		2,458,088	96.60938			6,755							6,755			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/10/2018	07/01/2043	07/10/2018	Sale		4,290,000	96.970703			(3,756)							(3,756)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/08/2018	08/15/2043	08/08/2018	Sale		1,095,550	96.90624981			5,289							5,289			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/10/2018	09/01/2043	09/10/2018	Sale		10,443,550	96.98437643			18,429							18,429			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/05/2018	10/15/2043	10/05/2018	Sale		12,400,000	96.4375			32,362							32,362			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	11/15/2043	11/07/2018	Sale		6,836,000	95.71875862			87,622							87,622			0013

SCHEDULE DB - PART A - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/15/2043	12/10/2018	Sale		10,870,188	96.4375			67,199							67,199			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/09/2018	01/01/2028	01/11/2018	Sale		4,850,000	103.3789118			1,502				(4,375)			1,502			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/06/2018	02/01/2028	02/09/2018	Sale		6,075,404	103.0039075			17,491				(1,211)			17,491			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/13/2018	03/16/2028	03/13/2018	Sale		6,075,404	102.1640833			3,588							3,588			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/15/2018	05/01/2028	05/15/2018	Sale		928,000	101.78125			1,173							1,173			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/11/2018	06/01/2028	06/13/2018	Sale		5,149,000	100.9687692			(13,320)							(13,320)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/12/2018	07/01/2028	07/12/2018	Sale		3,714,000	101.1093571			(6,605)							(6,605)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/13/2018	08/17/2028	08/13/2018	Sale		8,788,000	101.1875027			18,055							18,055			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/12/2018	09/01/2028	09/12/2018	Sale		8,788,000	100.820312			(4,429)							(4,429)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/11/2018	10/01/2028	10/11/2018	Sale		12,600,000	100.7031244			16,814							16,814			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/25/2018	11/01/2028	11/08/2018	Sale		212,000	100.078125			(151)							(151)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/12/2018	12/01/2028	12/13/2018	Sale		5,257,000	100.5468819			(42,964)							(42,964)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/17/2018	01/13/2043	12/31/2018	Sale		9,838,067	102.7226558			(1,059)				2,265			(1,059)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/08/2018	02/10/2043	02/13/2018	Sale		27,972,800	102.5390476			341,999							341,999			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/08/2018	03/10/2043	03/09/2018	Sale		24,010,800	101.53125			22,855							22,855			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/09/2018	04/11/2043	04/09/2018	Sale		23,306,200	100.0625112			(89,043)							(89,043)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/09/2018	05/11/2043	05/14/2018	Sale		22,429,200	100.0390606			87,132							87,132			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/08/2018	06/15/2043	06/13/2018	Sale		15,458,467	99.22656207			(39,202)							(39,202)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/05/2018	07/14/2043	07/09/2018	Sale		26,634,000	99.5625			(96,203)							(96,203)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/08/2018	08/14/2043	08/08/2018	Sale		23,238,000	99.45312678			(6,868)							(6,868)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/30/2018	09/14/2043	09/10/2018	Sale		4,588,000	99.59765615			(1,998)							(1,998)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/05/2018	10/15/2043	10/09/2018	Sale		36,266,200	99.20312598			(20,205)							(20,205)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	11/10/2043	11/07/2018	Sale		38,412,200	98.69921872			17,906							17,906			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/06/2018	12/01/2043	12/10/2018	Sale		7,894,000	99.0625			60,859							60,859			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	01/15/2043	12/13/2018	Sale		17,699,000	104.6874998			60,172				(6,620)			60,172			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/05/2018	02/15/2043	02/13/2018	Sale		5,832,000	104.5937507			(15,706)							(15,706)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/08/2018	03/12/2043	03/08/2018	Sale		3,543,000	102.6015653			(3,429)							(3,429)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/09/2018	04/01/2043	04/11/2018	Sale		715,000	102.5078279			13							13			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/19/2018	05/31/2043	05/09/2018	Sale		570,000	102.03125			(391)							(391)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/01/2018	06/11/2043	06/08/2018	Sale		7,526,000	101.8359375			(16,029)							(16,029)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/10/2018	07/01/2043	07/10/2018	Sale		11,854,000	102.0390628			(3,612)							(3,612)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/25/2018	08/01/2043	08/08/2018	Sale		310,000	101.6015673			(218)							(218)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/06/2018	09/01/2043	09/11/2018	Sale		5,514,000	101.921875			(20,158)							(20,158)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/05/2018	10/15/2043	10/05/2018	Sale		14,969,200	101.6035161			125,182							125,182			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	11/15/2043	11/07/2018	Sale		28,440,200	100.4218759			(2,427)							(2,427)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/15/2043	12/10/2018	Sale		79,365,400	101.3593762			531,854							531,854			0013

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FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2018	01/13/2043	12/31/2018	Sale		8,494,000	106.6171905			32,173				(592)			32,173			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/08/2018	02/10/2043	02/12/2018	Sale		4,892,000	106.3906225			38,028							38,028			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/08/2018	03/13/2043	03/09/2018	Sale		2,443,942	105.656251			13,598							13,598			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/09/2018	04/01/2043	04/11/2018	Sale		1,705,000	104.6875003			(2,021)							(2,021)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/09/2018	05/11/2043	05/11/2018	Sale		13,245,000	104.625			26,209							26,209			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/29/2018	07/01/2043	07/09/2018	Sale		479,000	104.1015641			(75)							(75)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/09/2018	08/01/2043	08/10/2018	Sale		9,784,058	104.0312507			11,888							11,888			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/06/2018	09/15/2047	09/10/2018	Sale		13,206,058	103.75			(36,113)							(36,113)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/05/2018	10/01/2043	10/05/2018	Sale		283,155,058	103.6562498			(1,016,043)							(1,016,043)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	11/01/2043	11/07/2018	Sale		335,290,000	102.5624984			(172,317)							(172,317)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/13/2043	12/10/2018	Sale		167,398,000	103.203125			1,103,428							1,103,428			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/28/2018	10/01/2043	10/05/2018	Sale		53,000	105.2968679			168							168			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	11/01/2043	11/07/2018	Sale		550,000	104.1093757			(489)							(489)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/01/2043	12/10/2018	Sale		1,740,000	104.7265633			451							451			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/17/2018	02/15/2043	02/15/2018	Sale		1,000,000	97.675781			(26,484)							(26,484)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/09/2018	04/15/2043	04/03/2018	Sale		1,000,000	98.316406			6,953							6,953			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/18/2018	04/11/2043	04/18/2018	Sale		100,000	100.9375			242							242			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/15/2018	06/20/2043	06/15/2018	Sale		2,500,000	100.25			5,867							5,867			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/09/2018	07/15/2043	07/09/2018	Sale		2,500,000	100.375			(15,563)							(15,563)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/09/2018	03/18/2043	03/14/2018	Sale		100,000	104.09375			301							301			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/10/2018	01/15/2029	01/11/2018	Sale		2,402,000	99.90625033			(78)				(1,310)			(78)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/13/2018	02/15/2028	02/14/2018	Sale		2,902,000	97.875			(34,519)							(34,519)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/13/2018	03/15/2028	03/14/2018	Sale		8,912,000	97.609376			(13,650)							(13,650)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/09/2018	04/15/2028	04/11/2018	Sale		4,412,000	97.91796386			26,582							26,582			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/11/2018	05/15/2028	05/11/2018	Sale		4,206,000	96.96876087			(31,052)							(31,052)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/11/2018	06/15/2028	06/13/2018	Sale		3,659,000	97.38672			4,084							4,084			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/10/2018	07/15/2028	07/11/2018	Sale		3,778,000	97.08203922			8,037							8,037			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/13/2018	08/15/2028	08/13/2018	Sale		1,293,000	96.960938			(300)							(300)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/12/2018	09/15/2029	09/12/2018	Sale		793,000	96.91015663			(270)							(270)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	04/15/2030	10/10/2018	Sale		3,491,000	96.35156522			(3,079)							(3,079)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/06/2018	11/15/2028	11/08/2018	Sale		5,034,000	95.67087209			(7,899)							(7,899)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/11/2018	12/15/2028	12/12/2018	Sale		3,891,000	96.76562791			6,704							6,704			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/12/2018	02/01/2028	02/12/2018	Sale		500,000	101.359376			6,484							6,484			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/11/2018	06/15/2028	06/13/2018	Sale		4,347,000	99.50781034			3,140							3,140			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/11/2018	07/15/2028	07/11/2018	Sale		4,347,000	99.23046907			15,075							15,075			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/11/2018	08/15/2028	08/13/2018	Sale		4,347,000	99.28124982			4,971							4,971			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/10/2018	09/15/2028	09/12/2018	Sale		100,000	98.82813			(47)							(47)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	10/15/2028	10/10/2018	Sale		3,547,000	98.51953465			(1,915)							(1,915)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	11/01/2028	11/06/2018	Sale		3,547,000	97.70312281			(9,243)							(9,243)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/11/2018	12/01/2028	12/12/2018	Sale		2,843,000	98.84375			14,707							14,707			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/08/2018	03/15/2043	03/09/2018	Sale		16,210,000	97.0273436			5,843							5,843			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/06/2018	04/15/2043	04/06/2018	Sale		17,200,000	97.375			101,573							101,573			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/06/2018	05/14/2043	05/09/2018	Sale		9,100,000	96.01562675			(115,240)							(115,240)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/08/2018	06/15/2043	06/08/2018	Sale		10,028,000	97.03125			28,618							28,618			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/01/2018	07/15/2043	07/06/2018	Sale		9,900,000	97.01562626			56,388							56,388			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/08/2018	08/15/2043	08/08/2018	Sale		936,000	96.30468889			(448)							(448)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/11/2018	09/15/2043	09/11/2018	Sale		7,500,000	96.625			13,766							13,766			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/04/2018	10/01/2043	10/04/2018	Sale		3,200,000	96.16406259			49,500							49,500			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	11/15/2043	11/05/2018	Sale		6,927,186	94.12890614			(1,171)							(1,171)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/15/2043	12/10/2018	Sale		6,927,186	96.42187509			72,941							72,941			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/10/2018	01/15/2029	01/10/2018	Sale		1,853,000	102.961			(2,030)							(2,030)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/09/2018	02/15/2028	02/14/2018	Sale		1,853,000	102.3515622			(10,618)							(10,618)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/10/2018	08/15/2028	08/13/2018	Sale		219,000	101.0937581			403							403			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	10/01/2028	10/10/2018	Sale		410,000	99.9687551			(320)							(320)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	11/15/2028	11/06/2018	Sale		410,000	99.67187654			(833)							(833)			0013
FHLMC GOLD 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/06/2018	12/15/2028	12/12/2018	Sale		410,000	100.5468765			4,084							4,084			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/12/2018	01/13/2043	12/28/2018	Sale		7,958,649	102.78125			10,122				177			10,122			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/08/2018	02/10/2043	02/08/2018	Sale		15,319,016	102.4062511			(117,903)							(117,903)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/07/2018	03/10/2043	03/07/2018	Sale		1,468,008	99.6406253			(5,906)							(5,906)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/06/2018	04/11/2043	04/12/2018	Sale		14,476,367	100.2421873			(40,424)							(40,424)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/09/2018	05/15/2043	05/14/2018	Sale		13,055,367	100.0546872			(48,335)							(48,335)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/16/2018	06/15/2043	06/08/2018	Sale		4,100,000	99.09375			29,159							29,159			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/05/2018	09/15/2043	09/10/2018	Sale		2,466,000	99			(7,252)							(7,252)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/05/2018	10/15/2043	10/05/2018	Sale		2,400,000	98.89062588			8,953							8,953			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/07/2018	12/16/2036	12/07/2018	Sale		90,000	98.88672222			1,673							1,673			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	10/15/2028	10/10/2018	Sale		735,000	101.667969			(718)							(718)			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/10/2018	11/16/2028	11/06/2018	Sale		735,000	101.4140632			(1,206)							(1,206)			0013
FHLMC GOLD 15 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/06/2018	12/15/2028	12/12/2018	Sale		735,000	101.8593763			4,221							4,221			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/06/2018	01/31/2043	12/19/2018	Sale		3,900,000	104.5546875			2,965				1,875			2,965			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/05/2018	02/15/2043	02/07/2018	Sale		13,000,000	103.01953			(42,484)							(42,484)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/07/2018	06/15/2043	03/07/2018	Sale		16,500,000	102.4921876			(152,572)							(152,572)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/06/2018	04/13/2043	04/06/2018	Sale		9,688,000	102.6503907			(538)							(538)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/30/2018	05/31/2043	05/09/2018	Sale		5,195,000	101.6289041			(40,789)							(40,789)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/08/2018	06/11/2043	06/08/2018	Sale		4,800,000	102.265624			5,590							5,590			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/07/2018	07/01/2043	07/06/2018	Sale		4,800,000	102.0390622			22,734							22,734			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/01/2018	08/13/2043	08/08/2018	Sale		5,785,000	101.9453127			3,081							3,081			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/31/2018	09/15/2043	09/10/2018	Sale		575,000	101.75			(629)							(629)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/28/2018	10/15/2043	10/05/2018	Sale		1,750,000	100.128906			(13,174)							(13,174)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	11/15/2043	11/05/2018	Sale		7,058,000	99.68359509			952							952			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/10/2018	12/15/2043	12/10/2018	Sale		8,652,000	101.3046875			98,365							98,365			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/29/2017	01/13/2043	01/08/2018	Sale		46,000	106.3046957			(13)							(13)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/07/2018	02/01/2043	02/08/2018	Sale		3,086,000	106.1484231			(3,902)							(3,902)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/06/2018	03/12/2043	03/01/2018	Sale		3,086,000	104.8671875			(12,989)							(12,989)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/06/2018	04/13/2043	04/06/2018	Sale		3,086,000	104.75			11,342							11,342			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/30/2018	05/01/2043	05/09/2018	Sale		3,230,000	103.8671964			(22,431)							(22,431)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/08/2018	06/01/2043	06/08/2018	Sale		2,300,000	103.980468			(585)							(585)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/07/2018	07/01/2043	07/06/2018	Sale		2,300,000	104.1484386			8,910							8,910			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/08/2018	08/01/2043	08/08/2018	Sale		4,014,000	103.7304692			(157)							(157)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/31/2018	09/01/2043	09/10/2018	Sale		4,248,000	103.6093762			108							108			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	11/01/2043	11/05/2018	Sale		2,724,000	102.1445314			294							294			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	12/01/2043	12/06/2018	Sale		2,584,000	103.0585937			27,651							27,651			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2017	01/01/2043	01/09/2018	Sale		100,000	107.4375			(375)				398			(375)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/05/2018	12/01/2043	12/07/2018	Sale		1,045,000	104.6367187			6,695							6,695			0013
GNMA II 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/17/2018	08/20/2046	01/17/2018	Sale		1,050,000	96.125			(4,758)							(4,758)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/10/2018	02/15/2043	02/14/2018	Sale		1,050,000	93.58203214			(25,717)							(25,717)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/14/2018	03/15/2043	03/13/2018	Sale		1,050,000	94.46875102			10,623							10,623			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/13/2018	04/15/2043	04/11/2018	Sale		1,050,000	95.04687551			7,014							7,014			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/11/2018	05/15/2043	05/15/2018	Sale		1,050,000	93.515625			(14,930)							(14,930)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/16/2018	08/15/2043	08/16/2018	Sale		1,050,000	94.703125			492							492			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/14/2018	09/15/2043	09/13/2018	Sale		1,050,000	94.1484375			(4,922)							(4,922)			0013
GNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/13/2018	10/15/2043	10/11/2018	Sale		1,050,000	92.60156327			(15,504)							(15,504)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/30/2018	01/15/2043	12/21/2018	Sale		52,400,000	100.8554693			(63,360)				(67,429)			(63,360)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/17/2018	02/15/2043	02/15/2018	Sale		2,850,000	99.875			(29,121)							(29,121)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/16/2018	04/15/2043	04/16/2018	Sale		28,273,500	98.3515625			87,492							87,492			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/16/2018	05/15/2043	05/16/2018	Sale		14,310,000	97.0625			(180,298)							(180,298)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/15/2018	06/15/2043	06/15/2018	Sale		10,589,500	98.01953165			(11,251)							(11,251)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/14/2018	07/15/2043	07/16/2018	Sale		10,589,500	97.85937523			61,024							61,024			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/16/2018	08/15/2043	08/16/2018	Sale		3,185,000	97.48437931			(9,455)							(9,455)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/11/2018	10/15/2042	10/11/2018	Sale		5,711,500	97.203125			104,260							104,260			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/13/2018	11/15/2042	11/14/2018	Sale		5,789,500	95.90625017			49,333							49,333			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2018	12/15/2042	12/14/2018	Sale		397,000	96.01564286			(5,426)							(5,426)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/14/2018	01/20/2041	12/31/2018	Sale		6,482,000	103.1953127			16,157							16,157			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/15/2018	02/15/2042	02/15/2018	Sale		19,425,000	101.3828126			(91,856)							(91,856)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/28/2018	03/15/2041	03/15/2018	Sale		20,159,000	100.7460924			(80,792)							(80,792)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/18/2018	04/15/2041	04/18/2018	Sale		6,985,000	100.875			(13,119)							(13,119)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/09/2018	05/15/2042	05/08/2018	Sale		4,300,000	100.683594			(20,146)							(20,146)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/15/2018	06/15/2042	06/15/2018	Sale		5,800,000	100.3398462			(1,608)							(1,608)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/14/2018	07/15/2041	07/16/2018	Sale		8,600,000	100.4375			63,887							63,887			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/16/2018	08/15/2042	08/16/2018	Sale		2,900,000	100.34375			2,719							2,719			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/17/2018	09/01/2042	09/17/2018	Sale		8,589,443	100.09375			7,607							7,607			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/11/2018	10/15/2042	10/11/2018	Sale		7,118,000	99.33593778			(25,939)							(25,939)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/13/2018	11/15/2042	11/14/2018	Sale		2,821,000	98.20703077			(3,290)							(3,290)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/14/2018	12/20/2040	12/14/2018	Sale		8,143,443	99.695375			(46,976)							(46,976)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/18/2018	01/15/2040	01/18/2018	Sale		9,925,000	104.40625			(39,080)				24,730			(39,080)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/15/2018	02/17/2041	02/15/2018	Sale		13,539,000	104.0781252			8,300							8,300			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/28/2018	03/21/2041	03/15/2018	Sale		3,293,000	102.640629			(30,364)							(30,364)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/16/2018	04/15/2041	04/16/2018	Sale		2,100,000	102.90625			(451)							(451)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/16/2018	05/15/2041	05/16/2018	Sale		7,383,000	102.42969			13,383							13,383			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/11/2018	06/15/2041	06/15/2018	Sale		7,783,000	102.5625			7,439							7,439			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/16/2018	07/15/2041	07/16/2018	Sale		9,800,000	102.6640654			(3,373)							(3,373)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/16/2018	08/15/2039	08/17/2018	Sale		11,080,000	102.5156257			(15,555)							(15,555)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/17/2018	09/15/2041	09/18/2018	Sale		4,697,000	102.4921856			(1,008)							(1,008)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/16/2018	10/15/2041	10/16/2018	Sale		11,335,000	101.7421878			(5,596)							(5,596)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/13/2018	11/15/2041	11/14/2018	Sale		27,833,000	100.8789048			(59,465)							(59,465)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/02/2018	12/15/2039	12/14/2018	Sale		14,098,000	101.8437501			111,424							111,424			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/17/2018	01/01/2030	01/17/2018	Sale		1,791,000	104.5859398			(3,544)							(3,544)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/15/2018	02/15/2040	02/15/2018	Sale		2,023,000	104.7070312			9,586							9,586			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/15/2018	03/18/2040	03/17/2018	Sale		7,011,000	104.03125			(11)							(11)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/29/2018	04/01/2040	04/16/2018	Sale		54,594,000	104.2031267			133,828							133,828			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/15/2018	05/01/2040	05/16/2018	Sale		54,394,000	103.6992192			(212,069)							(212,069)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	06/07/2018	06/18/2038	06/13/2018	Sale		55,180,000	103.8476568			220,456							220,456			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/16/2018	07/15/2039	07/16/2018	Sale		55,122,000	104.1054706			51,246							51,246			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/17/2018	08/15/2039	08/20/2018	Sale		3,691,000	104.0312538			1,112							1,112			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/17/2018	09/21/2039	09/17/2018	Sale		17,142,000	103.875			(52,403)							(52,403)			0013

SCHEDULE DB - PART A - SECTION 2

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GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/16/2018	10/15/2039	10/16/2018	Sale		18,142,000	103.5585714			(109,822)							(109,822)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/15/2018	11/15/2039	11/15/2018	Sale		3,700,000	102.71875			(4,975)							(4,975)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/17/2018	12/15/2033	12/17/2018	Sale		15,360,000	103.3906276			(6,358)							(6,358)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/11/2018	10/15/2039	10/11/2018	Sale		805,000	104.5			1,920							1,920			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/13/2018	11/15/2039	11/14/2018	Sale		903,000	104.0625			(294)							(294)			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/14/2018	12/15/2038	12/14/2018	Sale		3,802,000	104.359375			346							346			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/19/2017	01/01/2028	01/11/2018	Sale		5,275,000	101.867193							(6,664)						0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/21/2017	01/15/2043	01/08/2018	Sale		500,000	99.8125			(1,875)							(1,875)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/10/2018	02/15/2043	02/06/2018	Sale		2,500,000	99.003906			10,117							10,117			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/19/2017	01/01/2028	01/11/2018	Sale		2,744,000	103.234381							(3,751)						0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	10/15/2018	11/01/2028	10/17/2018	Sale		500,000	100.046876			59							59			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/07/2018	01/13/2043	12/21/2018	Sale		1,404,000	99.40625			(11,408)				7,471			(11,408)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/03/2018	08/14/2043	07/23/2018	Sale		13,000,000	99.03515627			22,852							22,852			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/06/2017	01/15/2043	01/09/2018	Sale		500,000	104.593752							(264)						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/13/2017	02/15/2043	02/09/2018	Sale		3,263,000	104.45312							765						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/12/2018	03/12/2043	02/26/2018	Sale		1,500,000	102.625			(2,109)							(2,109)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/06/2018	10/15/2043	09/10/2018	Sale		500,000	101.35547			1,172							1,172			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/06/2018	12/15/2043	12/03/2018	Sale		500,000	100.6328133			(4,922)							(4,922)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/28/2017	01/13/2043	01/06/2018	Sale		4,089,000	106.39062							4,190						0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/13/2017	02/10/2043	02/09/2018	Sale		224,000	106.265621							(298)						0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/05/2018	04/01/2043	04/06/2018	Sale		1,800,000	104.7578128			(2,109)							(2,109)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	07/26/2018	08/01/2043	08/01/2018	Sale		500,000	103.640626			234							234			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/02/2018	09/15/2047	08/24/2018	Sale		500,000	103.876954			(1,865)							(1,865)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	09/11/2018	10/01/2043	09/18/2018	Sale		3,700,000	103.1875			5,275							5,275			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	04/16/2018	05/18/2043	05/09/2018	Sale		100,000	99.78906			785							785			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	02/09/2018	02/15/2043	02/15/2018	Sale		200,000	103.9375			406							406			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	01/12/2018	02/15/2028	02/13/2018	Sale		500,000	97.828126			7,070							7,070			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	03/13/2018	04/15/2028	04/11/2018	Sale		4,500,000	97.73046867			(4,395)							(4,395)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	08/07/2018	08/15/2043	08/08/2018	Sale		5,000,000	96.4042968			(5,713)							(5,713)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	12/12/2017	01/15/2043	01/18/2018	Sale		7,424,000	100.92188							20,138						0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	05/21/2018	06/15/2042	06/04/2018	Sale		2,800,000	100.296875			(24,063)							(24,063)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Morgan Stanley CO Incorporated IGJSJL3JD5P30I6NJZ34	11/20/2017	01/15/2040	01/10/2018	Sale		500,000	104.214845			2,645				(2,051)			2,645			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILVV871	12/20/2018	01/15/2043	12/21/2018	Sale		296,185,000	96.91406251			70,928							70,928			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILVV871	10/09/2018	10/15/2043	10/09/2018	Sale		1,000,000	97.328125			(78)							(78)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILVV871	07/10/2018	07/01/2043	07/10/2018	Sale		117,275,000	102.0156267			116,078							116,078			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILVV871	11/21/2018	12/15/2043	12/06/2018	Sale		11,375,000	101.2109375			118,353							118,353			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	04/24/2018	05/11/2043	05/08/2018	Sale		1,000,000	104.054688			2,109							2,109			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	07/03/2018	07/01/2043	07/06/2018	Sale		56,650,000	104.1406267			100,594							100,594			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	07/18/2018	08/01/2043	08/07/2018	Sale		65,275,000	103.73047			(166,784)							(166,784)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	08/07/2018	09/15/2047	09/07/2018	Sale		53,625,000	103.5156267			(41,895)							(41,895)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	10/05/2018	10/01/2043	10/05/2018	Sale		86,325,000	102.546875			(633,511)							(633,511)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	10/05/2018	11/01/2043	11/06/2018	Sale		81,525,000	102.5078126			128,178							128,178			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	12/06/2018	12/13/2043	12/06/2018	Sale		157,910,000	103.2109375			467,867							467,867			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	12/15/2017	01/13/2043	01/05/2018	Sale		36,225,000	102.5			(113,203)				33,961			(113,203)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	06/22/2018	07/15/2039	06/22/2018	Sale		52,650,000	103.7890625			(3,340)							(3,340)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	09/14/2018	09/21/2039	09/18/2018	Sale		2,000,000	103.46875			(2,500)							(2,500)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities Intl Inc 0XTKY6G8X53C9ILW871	12/14/2018	12/15/2033	12/14/2018	Sale		13,000,000	103.375			(12,617)							(12,617)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	12/06/2017	01/15/2029	01/11/2018	Sale		400,000	99.35936667			(2,366)				1,391			(2,366)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	06/13/2018	06/18/2028	06/13/2018	Sale		145,000	96.76953103			(176)							(176)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	02/09/2018	02/01/2028	02/09/2018	Sale		400,000	100.5039083			1,414							1,414			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/02/2018	05/17/2028	05/14/2018	Sale		638,000	99.43749857			1,290							1,290			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	11/16/2017	01/15/2043	01/09/2018	Sale		612,000	99.83203105			383				(1,576)			383			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	01/24/2018	02/15/2043	02/08/2018	Sale		69,000	97.06250725			(978)							(978)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	03/21/2018	04/12/2043	04/09/2018	Sale		3,543,000	97.21875057			22,005							22,005			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	04/25/2018	05/15/2043	05/09/2018	Sale		40,000	96.117175			84							84			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	01/30/2018	02/01/2028	02/09/2018	Sale		705,000	102.2031258			(1,188)							(1,188)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/15/2018	05/01/2028	05/15/2018	Sale		990,000	101.8046903			9,050							9,050			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	06/06/2018	06/01/2028	06/13/2018	Sale		400,000	100.953125			(156)							(156)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	07/12/2018	07/01/2028	07/12/2018	Sale		400,000	101.0664075			(109)							(109)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	07/17/2018	08/17/2028	08/13/2018	Sale		140,000	101.1484341			95							95			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	01/05/2018	01/13/2043	01/09/2018	Sale		2,101,000	102.6836			(953)							(953)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	02/07/2018	02/10/2043	02/13/2018	Sale		3,300,000	102.3906261			4,710							4,710			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	03/08/2018	03/10/2043	03/08/2018	Sale		3,300,000	100.453125			4,536							4,536			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	04/05/2018	04/11/2043	04/09/2018	Sale		628,000	100.062503			(316)							(316)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/09/2018	05/11/2043	05/11/2018	Sale		490,000	100.02344			4,563							4,563			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/31/2018	06/15/2043	06/08/2018	Sale		1,200,000	99.09375			(7,055)							(7,055)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	07/09/2018	07/14/2043	07/09/2018	Sale		1,350,000	99.31250442			(5,946)							(5,946)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	08/31/2018	09/14/2043	09/10/2018	Sale		515,267	99.35546814			(423)							(423)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	10/05/2018	10/15/2043	10/05/2018	Sale		610,267	97.81250014			2,216							2,216			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	11/07/2018	11/10/2043	11/07/2018	Sale		1,462,000	97.33593776			2,627							2,627			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	01/05/2018	01/15/2043	01/08/2018	Sale		1,000,000	104.625			(1,413)							(1,413)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	02/02/2018	02/15/2043	02/08/2018	Sale		900,000	103.539064			4,585							4,585			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	03/08/2018	03/12/2043	03/08/2018	Sale		900,000	102.6406244			77							77			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	04/11/2018	05/31/2043	05/09/2018	Sale		110,000	101.5625281			(937)							(937)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	07/09/2018	07/01/2043	07/09/2018	Sale		324,000	102.0546897			(1,050)							(1,050)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	08/08/2018	08/01/2043	08/08/2018	Sale		252,000	101.8125042			532							532			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	08/28/2018	09/01/2043	09/10/2018	Sale		250,000	101.453124			(820)							(820)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	02/08/2018	02/10/2043	02/12/2018	Sale		44,000	106.3437385			600							600			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	02/08/2018	03/13/2043	03/08/2018	Sale		44,000	104.6953888			(45)							(45)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/23/2018	06/13/2043	06/08/2018	Sale		100,000	104.03125			125							125			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	11/06/2018	12/13/2043	12/10/2018	Sale		1,420,000	102.5078127			7,655							7,655			0013
FHLMC GOLD 15 YR TBA 3.645%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	12/11/2017	01/01/2028	01/11/2018	Sale		695,000	101.375			(3,366)				109			(3,366)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	04/11/2018	04/11/2028	04/11/2018	Sale		2,900,000	99.86718759			2,039							2,039			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/11/2018	05/01/2028	05/14/2018	Sale		1,300,000	99.00781231			(508)							(508)			0013
FHLMC GOLD 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	05/10/2018	06/15/2028	06/11/2018	Sale		1,300,000	98.91406742			65							65			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	01/05/2018	01/15/2043	01/05/2018	Sale		36,000	100.1406389			(4)				25			(4)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	03/07/2018	03/15/2043	03/08/2018	Sale		1,700,000	96.62499982			(78)							(78)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	03/05/2018	04/15/2043	04/06/2018	Sale		1,700,000	97.375			7,969							7,969			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	04/25/2018	05/14/2043	05/11/2018	Sale		62,000	96.24609677			276							276			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	10/05/2018	10/01/2043	10/05/2018	Sale		9,300,000	96.14453158			167,473							167,473			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	01/04/2018	01/13/2043	01/05/2018	Sale		2,992,000	102.6914064			2,301							2,301			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	02/08/2018	02/10/2043	02/08/2018	Sale		2,992,000	102.4726574			51,680							51,680			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	07/05/2018	07/15/2043	07/06/2018	Sale		2,000,000	99.64062509			3,047							3,047			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	08/08/2018	08/15/2043	08/08/2018	Sale		2,000,000	99.46875			6,784							6,784			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	04/06/2018	04/13/2043	04/11/2018	Sale		979,000	102.5781246			(841)							(841)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	03/28/2018	05/31/2043	05/09/2018	Sale		979,000	101.6171879			(7,668)							(7,668)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	08/08/2018	08/13/2043	08/08/2018	Sale		420,000	101.5664071			49							49			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	12/05/2017	01/13/2043	01/09/2018	Sale		85,000	106.3203134			66				(66)			66			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	05/31/2018	06/01/2043	06/08/2018	Sale		83,000	103.9609398			(373)							(373)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	01/17/2018	01/15/2043	01/17/2018	Sale		75,000	100.8281538			202				24			202			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	03/15/2018	03/15/2043	03/15/2018	Sale		200,000	97.91797			55							55			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	04/16/2018	04/15/2041	04/16/2018	Sale		90,000	100.6718778			(70)							(70)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	12/19/2017	01/15/2040	01/18/2018	Sale		5,735,000	104.2031251			(5,555)				(2,688)			(5,555)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	12/12/2017	01/13/2043	01/09/2018	Sale		1,652,000	102.71094							3,936						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEK095	12/05/2017	01/15/2043	01/09/2018	Sale		1,000,000	104.59375							1,563						0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Pershing LLC Z18Q1A8EI8LQFJNM0D94	08/28/2018	09/21/2039	09/18/2018	Sale		1,000,000	103.46875			(4,063)							(4,063)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Pershing LLC Z18Q1A8EI8LQFJNM0D94	11/14/2018	11/15/2039	11/15/2018	Sale		8,000,000	102.828125			20,703							20,703			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Pershing LLC Z18Q1A8EI8LQFJNM0D94	12/04/2018	12/15/2038	12/04/2018	Sale		2,000,000	104.28125			(938)							(938)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	12/06/2017	01/15/2029	01/11/2018	Sale		330,000	99.35938235			(2,031)				1,200			(2,031)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	06/13/2018	06/18/2028	06/13/2018	Sale		537,000	97.51562443			1,114							1,114			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	06/13/2018	06/18/2028	06/13/2018	Sale		100,000	99.0665			66							66			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	06/07/2018	07/01/2028	07/12/2018	Sale		100,000	99.34766			285							285			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	12/15/2017	01/15/2043	01/09/2018	Sale		1,984,000	100.15625			(1,867)				1,581			(1,867)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	04/19/2018	05/15/2043	05/09/2018	Sale		41,000	96.125			(170)							(170)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	07/09/2018	07/01/2043	07/09/2018	Sale		268,638	96.98437313			61							61			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LCO2FLSSVFFR64	07/06/2018	08/15/2043	08/08/2018	Sale		268,638	96.35937581			(1,427)							(1,427)			0013

SCHEDULE DB - PART A - SECTION 2

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FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/08/2018	01/13/2043	01/09/2018	Sale		3,670,267	102.7226565			(1,014)							(1,014)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	02/08/2018	02/10/2043	02/13/2018	Sale		6,547,267	102.4218824			61,418							61,418			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	03/08/2018	03/10/2043	03/08/2018	Sale		2,598,000	100.09375			1,885							1,885			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	04/09/2018	04/11/2043	04/09/2018	Sale		2,400,000	99.84375697			(9,164)							(9,164)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	05/09/2018	05/11/2043	05/11/2018	Sale		900,000	100.0234365			1,441							1,441			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	06/04/2018	06/15/2043	06/08/2018	Sale		100,000	98.89844			(254)							(254)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/05/2018	07/14/2043	07/09/2018	Sale		600,000	99.5625102			(2,845)							(2,845)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/27/2018	08/14/2043	08/08/2018	Sale		620,000	99.34375			1,114							1,114			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	10/05/2018	10/15/2043	10/05/2018	Sale		744,000	99.28515632			15,256							15,256			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	02/08/2018	02/15/2043	02/13/2018	Sale		242,000	104.1679669			3,904							3,904			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	05/31/2018	06/11/2043	06/08/2018	Sale		1,639,000	101.6953149			941							941			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/09/2018	07/01/2043	07/09/2018	Sale		5,115,000	101.7265517			(8,712)							(8,712)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	08/08/2018	08/01/2043	08/08/2018	Sale		5,104,000	101.8222656			19,458							19,458			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/05/2018	01/13/2043	01/10/2018	Sale		200,000	106.5936868			(50)				293			(50)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	03/06/2018	03/13/2043	03/08/2018	Sale		5,172,000	104.8203077			(2,794)							(2,794)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	03/07/2018	04/01/2043	04/12/2018	Sale		4,056,000	104.6875			(806)							(806)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	04/25/2018	05/11/2043	05/09/2018	Sale		15,048,000	104.0546875			31,531							31,531			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	05/17/2018	06/13/2043	06/07/2018	Sale		9,000,000	104.140625			46,211							46,211			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/03/2018	01/13/2043	01/05/2018	Sale		8,800,000	102.5			(20,625)							(20,625)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/25/2018	02/10/2043	01/31/2018	Sale		45,845,000	101.027344			(586,308)							(586,308)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	02/01/2018	03/10/2043	02/06/2018	Sale		39,245,000	100.582032			(110,761)							(110,761)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	03/07/2018	04/11/2043	04/06/2018	Sale		100,000	100.21094			629							629			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/17/2018	01/15/2043	01/17/2018	Sale		50,000	101.04688			68				(6)			68			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	01/17/2018	01/20/2041	01/17/2018	Sale		205,195,000	103			(807,580)				(222,178)			(807,580)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	02/09/2018	02/15/2042	02/15/2018	Sale		103,520,000	102.414064			(1,504,477)							(1,504,477)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	02/13/2018	03/15/2041	03/15/2018	Sale		88,495,000	100.69336			205							205			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	04/12/2018	04/15/2041	04/16/2018	Sale		94,545,000	100.6015636			26,824							26,824			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	05/16/2018	05/15/2042	05/16/2018	Sale		93,882,500	100.6406253			(221,545)							(221,545)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	05/25/2018	06/15/2042	06/13/2018	Sale		94,115,000	100.2812533			(54,764)							(54,764)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	06/13/2018	07/15/2041	07/13/2018	Sale		83,465,000	100.570315			617,283							617,283			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/18/2018	08/15/2042	07/27/2018	Sale		83,165,000	100.0937501			(298,693)							(298,693)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/16/2018	07/15/2041	07/16/2018	Sale		1,200,000	102.4882814			(2,258)							(2,258)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	07/12/2018	08/15/2039	08/16/2018	Sale		1,200,000	102.4375088			688							688			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	12/12/2017	01/13/2043	01/09/2018	Sale		1,501,000	102.71094							3,375						0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	RBC Capital Markets 549300LC02FLSSVFFR64	06/01/2018	06/11/2043	06/01/2018	Sale		5,000,000	102.2910156			(20,020)							(20,020)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VOJDO5PTRDMVVMGV31	12/11/2017	01/15/2028	01/11/2018	Sale		1,200,000	96.75			(8,813)				(938)			(8,813)			0013

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FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2017	01/15/2029	01/11/2018	Sale		300,000	99.32812667			(1,781)				996			(1,781)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/09/2018	02/15/2028	02/09/2018	Sale		15,000	98.33593333			60							60			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/06/2018	03/15/2028	02/09/2018	Sale		36,000	97.78516667			(181)							(181)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/14/2018	05/17/2028	05/14/2018	Sale		53,000	96.97656667			(5)							(5)			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/13/2018	06/18/2028	06/13/2018	Sale		186,000	97.4687551			460							460			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/28/2018	09/01/2043	09/12/2018	Sale		3,910,000	96.79687497			(14,968)							(14,968)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/09/2018	02/01/2028	02/09/2018	Sale		583,000	101.5938			4,191							4,191			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/31/2018	06/18/2028	06/13/2018	Sale		1,645,000	98.98437795			1,412							1,412			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/13/2018	07/01/2028	07/13/2018	Sale		100,000	99.46094			578							578			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	01/15/2043	12/27/2018	Sale		9,334,000	100.1914038			(7,402)				(12,385)			(7,402)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/08/2018	02/15/2043	02/09/2018	Sale		2,608,000	98.90234469			13,566							13,566			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/06/2018	04/12/2043	04/09/2018	Sale		7,022,000	97.21877273			(26,120)							(26,120)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/14/2018	05/15/2043	05/14/2018	Sale		1,000,000	97.140626			(313)							(313)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	07/01/2043	07/10/2018	Sale		49,000,000	96.890625			(75,781)							(75,781)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/10/2018	09/01/2043	09/10/2018	Sale		2,966,000	96.98437667			20,496							20,496			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/28/2018	10/15/2043	10/05/2018	Sale		2,434,000	96.390625			(32,272)							(32,272)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/08/2018	11/15/2043	11/08/2018	Sale		9,122,000	94.43359378			(16,017)							(16,017)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	12/15/2043	12/11/2018	Sale		14,722,000	96.05468761			(93,623)							(93,623)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/06/2018	02/01/2028	02/09/2018	Sale		716,000	102.9101573			4,159							4,159			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/15/2018	03/16/2028	03/13/2018	Sale		127,000	101.960937			228							228			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/15/2018	05/01/2028	05/15/2018	Sale		100,000	101.48437			734							734			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/13/2018	06/01/2028	06/13/2018	Sale		100,000	100.9687551			(290)							(290)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/12/2018	07/01/2028	07/12/2018	Sale		518,430	101.109376			84							84			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/13/2018	08/17/2028	08/13/2018	Sale		518,430	101.0390623			(740)							(740)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/08/2018	01/13/2043	01/09/2018	Sale		4,270,000	102.7968726			6,916				463			6,916			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/09/2018	02/10/2043	02/12/2018	Sale		1,340,000	100.617188			(13,776)							(13,776)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	03/08/2018	03/10/2043	03/08/2018	Sale		5,670,000	100.0937505			11,767							11,767			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/06/2018	04/11/2043	04/09/2018	Sale		1,079,000	99.5			(5,133)							(5,133)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/08/2018	05/11/2043	05/11/2018	Sale		1,820,000	100			5,512							5,512			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/08/2018	06/15/2043	06/08/2018	Sale		6,652,000	99.367188			469							469			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	07/14/2043	07/09/2018	Sale		1,723,000	99.5625			(10,881)							(10,881)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/28/2018	09/14/2043	09/10/2018	Sale		1,388,000	99.61718841			(47)							(47)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/09/2018	10/15/2043	10/09/2018	Sale		1,012,000	99.265625			9,030							9,030			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/07/2018	11/10/2043	11/07/2018	Sale		887,000	97.257812			364							364			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	12/01/2043	12/13/2018	Sale		102,000,000	98.92968732			(1,540,653)							(1,540,653)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/09/2018	01/15/2043	01/09/2018	Sale		7,079,000	104.625			1,866				(1,416)			1,866			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/09/2018	02/15/2043	02/13/2018	Sale		10,865,000	104.4375			37,154							37,154			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/27/2018	03/12/2043	03/08/2018	Sale		3,375,000	103.4414067			(15,788)							(15,788)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/10/2018	04/01/2043	04/11/2018	Sale		4,100,000	102.546875			114							114			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/07/2018	05/31/2043	05/14/2018	Sale		4,329,600	102.3437541			5,705							5,705			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/08/2018	06/11/2043	06/13/2018	Sale		22,451,600	101.732422			7,309							7,309			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/10/2018	07/01/2043	07/10/2018	Sale		32,700,000	102.472656			(2,888)							(2,888)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/24/2018	08/01/2043	08/09/2018	Sale		1,223,000	101.789063			1,547							1,547			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/03/2018	09/01/2043	09/10/2018	Sale		2,450,000	101.59375			(5,156)							(5,156)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/05/2018	10/15/2043	10/05/2018	Sale		295,000	100.9296881			2,858							2,858			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/07/2018	11/15/2043	11/07/2018	Sale		2,300,000	100.2890625			9,082							9,082			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2018	12/15/2043	12/10/2018	Sale		2,064,000	101.246094			(2,897)							(2,897)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	01/13/2043	12/12/2018	Sale		3,970,000	106.4375			(874)				(652)			(874)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/08/2018	02/10/2043	02/12/2018	Sale		3,182,000	105.4121093			(23,277)							(23,277)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	03/07/2018	03/13/2043	03/08/2018	Sale		2,050,000	104.8203333			1,080							1,080			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/11/2018	06/13/2043	06/12/2018	Sale		24,070,000	104.21875			(5,511)							(5,511)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/10/2018	07/01/2043	07/11/2018	Sale		1,000,000	104.046875			(156)							(156)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/08/2018	08/01/2043	08/09/2018	Sale		21,096,000	105.3125			37,269							37,269			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/11/2018	09/15/2047	09/11/2018	Sale		1,047,000	103.75			176							176			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/03/2018	10/01/2043	10/08/2018	Sale		8,075,000	102.984375			(1,422)							(1,422)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/07/2018	11/01/2043	11/07/2018	Sale		3,664,000	102.5234394			(672)							(672)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	12/13/2043	12/13/2018	Sale		8,237,000	103.0859375			(26,362)							(26,362)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2017	01/01/2043	01/04/2018	Sale		1,000,000	107.335938			(3,984)				2,734			(3,984)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/19/2018	08/01/2043	07/09/2018	Sale		1,000,000	105.699219			1,836							1,836			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/10/2018	12/01/2043	12/10/2018	Sale		4,409,000	104.7265667			(4,158)							(4,158)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/18/2018	10/15/2043	10/16/2018	Sale		500,000	95.90625			(5,156)							(5,156)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/15/2018	12/15/2043	12/12/2018	Sale		500,000	97.265626			7,500							7,500			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	07/15/2043	07/09/2018	Sale		2,400,000	100.546875			5,438							5,438			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/11/2018	06/15/2028	06/11/2018	Sale		269,000	96.65624907			(126)							(126)			0013
FHLMC GOLD 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/06/2018	11/15/2028	11/08/2018	Sale		2,600,000	95.65625			6,500							6,500			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/13/2018	01/15/2043	12/14/2018	Sale		763,000	99.96093639			465							465			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/08/2018	02/15/2043	02/12/2018	Sale		393,000	99.75			3,385							3,385			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/09/2018	01/13/2043	01/09/2018	Sale		9,792,000	102.78125			3,989				750			3,989			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/08/2018	02/10/2043	02/08/2018	Sale		2,232,000	102.4062507			50,493							50,493			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/06/2018	04/11/2043	04/06/2018	Sale		1,100,000	100.21875			86							86			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/10/2018	09/15/2043	09/10/2018	Sale		394,000	99.10938069			75							75			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/08/2018	08/13/2043	08/08/2018	Sale		5,959,000	101.945313			13,853							13,853			0013

SCHEDULE DB - PART A - SECTION 2

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FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/10/2018	09/15/2043	09/10/2018	Sale		2,459,000	101.3906253			(2,113)							(2,113)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/08/2018	11/15/2043	11/08/2018	Sale		1,500,000	99.72656267			(117)							(117)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/08/2018	12/15/2043	12/06/2018	Sale		1,500,000	101.214844			24,316							24,316			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/19/2017	01/13/2043	01/09/2018	Sale		1,211,000	106.3046667			1,329				(1,703)			1,329			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/10/2018	09/01/2043	09/10/2018	Sale		2,740,000	103.7812503			4,709							4,709			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/06/2018	11/01/2043	11/06/2018	Sale		7,000,000	102.1289063			(2,070)							(2,070)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2018	12/01/2043	12/07/2018	Sale		740,000	101.9843743			(7,949)							(7,949)			0013
FHLMC GOLD 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2017	01/01/2043	01/04/2018	Sale		1,000,000	107.367188			(3,672)				3,203			(3,672)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/05/2018	01/15/2043	01/18/2018	Sale		5,700,000	100.4843733			(39,053)				7,688			(39,053)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/22/2018	02/15/2043	02/15/2018	Sale		1,736,000	100.281255			(28,076)							(28,076)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	03/15/2018	03/15/2043	03/16/2018	Sale		94,289,500	97.953125			283,862							283,862			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/16/2018	04/15/2043	04/16/2018	Sale		3,000,000	98.09375			5,156							5,156			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2018	12/15/2042	12/13/2018	Sale		458,000	97.04687597			215							215			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/10/2018	01/20/2041	01/18/2018	Sale		15,705,943	102.8281252			(52,553)				(37,694)			(52,553)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/28/2018	03/15/2041	03/15/2018	Sale		6,000,000	100.679688			(17,459)							(17,459)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/16/2018	05/15/2042	05/16/2018	Sale		3,400,000	99.45703143			(273)							(273)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/18/2018	06/15/2042	06/18/2018	Sale		5,400,000	100.2187527			31,875							31,875			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/16/2018	07/15/2041	07/16/2018	Sale		11,700,000	100.5703127			5,931							5,931			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/31/2018	08/15/2042	08/16/2018	Sale		9,811,000	100.40625			(10,499)							(10,499)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/13/2018	11/15/2042	11/13/2018	Sale		2,658,443	97.93750685			(883)							(883)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/14/2018	12/20/2040	12/14/2018	Sale		14,658,443	99.70312667			49,846							49,846			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/18/2018	01/15/2040	01/18/2018	Sale		13,325,000	104.5429673			13,755				127			13,755			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	02/16/2018	02/17/2041	02/16/2018	Sale		8,137,000	104.0625			21,094							21,094			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	03/08/2018	03/21/2041	03/14/2018	Sale		9,000,000	103.09375			(34,617)							(34,617)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/17/2018	04/15/2041	04/17/2018	Sale		22,100,000	102.875			(2,725)							(2,725)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/17/2018	05/15/2041	05/16/2018	Sale		22,550,000	102.1445313			(122,887)							(122,887)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/18/2018	06/15/2041	06/18/2018	Sale		18,567,000	102.4296876			824							824			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/17/2018	07/15/2041	07/18/2018	Sale		5,775,000	102.632813			(5,739)							(5,739)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/17/2018	08/15/2039	08/17/2018	Sale		1,225,000	102.488281			(1,228)							(1,228)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/01/2018	10/15/2041	10/16/2018	Sale		3,325,000	101.664063			(18,539)							(18,539)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/13/2018	11/15/2041	11/13/2018	Sale		7,000,000	101.21875			51,406							51,406			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/13/2018	12/15/2039	12/17/2018	Sale		7,000,000	101.851563			(74,258)							(74,258)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/30/2018	03/18/2040	03/01/2018	Sale		3,000,000	104.3671867			(10,777)							(10,777)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/07/2018	06/18/2038	06/14/2018	Sale		24,106,000	104.21875			58,412							58,412			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	07/15/2039	07/17/2018	Sale		1,000,000	104.140625			938							938			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	08/03/2018	08/15/2039	08/20/2018	Sale		1,347,000	104.0312692			336							336			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	09/18/2018	09/21/2039	09/19/2018	Sale		2,060,000	103.5469091			(3,909)							(3,909)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/16/2018	10/15/2039	10/16/2018	Sale		7,171,000	103.4765714			474							474			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/15/2018	11/15/2039	11/15/2018	Sale		10,000,000	102.8125			(6,875)							(6,875)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/17/2018	12/15/2033	12/17/2018	Sale		31,435,000	103.421875			27,237							27,237			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/09/2018	10/15/2043	10/09/2018	Sale		4,000,000	94.44140625			7,344							7,344			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2018	01/13/2043	12/21/2018	Sale		9,500,000	102.484376			(49,219)				4,106			(49,219)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	01/11/2018	02/10/2043	02/07/2018	Sale		500,000	100.617188			6,934							6,934			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	05/09/2018	05/11/2043	05/09/2018	Sale		5,750,000	98.92187508			781							781			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/06/2018	01/15/2043	12/18/2018	Sale		800,000	104.585938			(10,430)				8,551			(10,430)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	10/29/2018	12/15/2043	11/26/2018	Sale		300,000	100.1835933			(363)							(363)			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/08/2018	11/01/2043	11/08/2018	Sale		500,000	105.90625			2,344							2,344			0013
FNMA 30 YR TBA 5.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	11/08/2018	12/01/2043	12/06/2018	Sale		500,000	106.34375			(4,063)							(4,063)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/08/2017	01/01/2043	01/17/2018	Sale		1,500,000	102.84375			11,953				(2,344)			11,953			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	08/15/2043	08/09/2018	Sale		2,400,000	100.1992188			94							94			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	07/09/2018	08/01/2043	08/09/2018	Sale		700,000	103.9296871			(820)							(820)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	06/07/2018	07/15/2043	07/06/2018	Sale		7,500,000	96.93554693			(52,588)							(52,588)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/07/2017	01/13/2043	01/05/2018	Sale		6,000,000	102.71875							(1,875)						0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	12/08/2017	01/15/2043	01/18/2018	Sale		525,000	100.92188							(324)						0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Salomon Brothers 82VCJDD5PTRDMVVMGV31	04/16/2018	05/15/2043	04/20/2018	Sale		3,000,000	97.33203133			14,414							14,414			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	05/23/2018	06/18/2028	05/24/2018	Sale		1,390,000	99.07421871			4,507							4,507			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	12/29/2017	01/13/2043	01/05/2018	Sale		3,100,000	102.5			(6,664)				125			(6,664)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	02/02/2018	02/10/2043	02/07/2018	Sale		13,300,000	100.640625			41,460							41,460			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	06/27/2018	07/14/2043	07/09/2018	Sale		10,310,000	99.53515626			6,846							6,846			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	07/09/2018	08/14/2043	07/20/2018	Sale		10,310,000	99.45312502			3,222							3,222			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	12/07/2017	01/15/2043	01/04/2018	Sale		3,900,000	104.5585938			(3,199)				1,828			(3,199)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	01/04/2018	02/15/2043	02/08/2018	Sale		3,900,000	102.6914062			(66,270)							(66,270)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	02/08/2018	03/12/2043	03/06/2018	Sale		3,900,000	102.2558595			(8,912)							(8,912)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	09/06/2018	10/01/2043	09/25/2018	Sale		3,256,000	104.8125003			(26,752)							(26,752)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	09/25/2018	11/01/2043	10/10/2018	Sale		3,256,000	104.3125			(11,701)							(11,701)			0013
FNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	10/10/2018	12/01/2043	11/26/2018	Sale		3,256,000	104.3203121			3,992							3,992			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	12/29/2017	01/15/2043	01/04/2018	Sale		200,000	99.871095			(164)				(148)			(164)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	01/31/2018	02/15/2043	02/08/2018	Sale		5,960,000	98.63671818			(48,730)							(48,730)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	02/12/2018	03/15/2043	02/14/2018	Sale		3,520,000	96.56640658			(2,050)							(2,050)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	12/29/2017	01/13/2043	01/08/2018	Sale		1,800,000	102.53125			(2,531)				(844)			(2,531)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	01/08/2018	02/10/2043	02/07/2018	Sale		1,800,000	100.5507811			(32,836)							(32,836)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LWI1D253	05/31/2018	06/11/2043	06/07/2018	Sale		1,810,000	101.5898436			(12,020)							(12,020)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	06/07/2018	06/15/2041	06/07/2018	Sale		1,280,000	102.234375			500							500			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	06/07/2018	07/15/2041	07/16/2018	Sale		1,280,000	102.6289063			6,850							6,850			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	07/16/2018	08/15/2039	07/20/2018	Sale		1,280,000	102.46875			(200)							(200)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	11/07/2018	11/15/2041	11/07/2018	Sale		1,360,000	100.5			(850)							(850)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	03/12/2018	03/18/2040	03/12/2018	Sale		2,650,000	104.0117188			2,767							2,767			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Capital Markets 549300ST34LJ5LII1D253	03/12/2018	04/01/2040	04/06/2018	Sale		2,650,000	104.2929688			50,896							50,896			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	12/21/2018	01/15/2043	12/21/2018	Sale		571,395,000	96.91406251			2,090,704							2,090,704			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/02/2018	10/15/2043	10/05/2018	Sale		120,490,000	95.46875263			(803,639)							(803,639)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/19/2018	11/15/2043	11/06/2018	Sale		458,975,000	94.152345			(2,317,728)							(2,317,728)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	11/21/2018	12/15/2043	12/10/2018	Sale		488,505,000	96.47265633			11,615,522							11,615,522			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	01/04/2018	01/13/2043	01/05/2018	Sale		296,250,000	102.632813			210,520				(375,208)			210,520			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	02/06/2018	02/10/2043	02/06/2018	Sale		57,960,000	100.73047			126,064							126,064			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	09/28/2018	10/15/2043	10/05/2018	Sale		22,920,000	97.46093846			(227,409)							(227,409)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/05/2018	11/10/2043	10/11/2018	Sale		22,920,000	97.546875			42,975							42,975			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	12/07/2017	01/15/2043	01/04/2018	Sale		52,095,000	104.5976567			(46,804)				48,839			(46,804)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	01/25/2018	02/15/2043	01/31/2018	Sale		74,495,000	103.5625			(719,225)							(719,225)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	02/12/2018	03/12/2043	03/08/2018	Sale		67,525,000	102.35938			(640,559)							(640,559)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	04/06/2018	04/01/2043	04/09/2018	Sale		117,460,000	102.5312508			277,088							277,088			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	04/19/2018	05/31/2043	05/07/2018	Sale		65,605,000	102.25			(247,226)							(247,226)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	06/04/2018	06/11/2043	06/07/2018	Sale		64,050,000	101.7343767			16,125							16,125			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	06/21/2018	07/01/2043	06/29/2018	Sale		134,250,000	102			390,809							390,809			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	07/18/2018	08/01/2043	08/07/2018	Sale		55,080,000	101.7968749			(116,300)							(116,300)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	08/28/2018	09/01/2043	09/10/2018	Sale		48,025,000	101.4843747			(8,820)							(8,820)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/05/2018	10/15/2043	10/05/2018	Sale		54,175,000	100.218751			(604,700)							(604,700)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/05/2018	11/15/2043	11/06/2018	Sale		50,605,000	100.1718755			(2,001)							(2,001)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	11/21/2018	12/15/2043	12/06/2018	Sale		189,975,000	101.1679688			2,037,677							2,037,677			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	09/14/2018	10/01/2043	10/05/2018	Sale		92,200,000	102.5468752			(765,662)							(765,662)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/11/2018	11/01/2043	11/06/2018	Sale		110,820,000	102.5546874			(185,984)							(185,984)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	11/06/2018	12/13/2043	12/06/2018	Sale		158,170,000	103.2109376			1,219,055							1,219,055			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	12/18/2017	01/13/2043	01/05/2018	Sale		44,125,000	102.5			(77,840)				(18,684)			(77,840)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	01/05/2018	02/10/2043	01/31/2018	Sale		45,825,000	101.375			(601,157)							(601,157)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	02/06/2018	03/10/2043	02/06/2018	Sale		93,570,000	100.582032			(140,937)							(140,937)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	09/05/2018	09/15/2043	09/07/2018	Sale		7,125,000	98.95312505			(17,813)							(17,813)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	09/07/2018	10/15/2043	10/05/2018	Sale		7,125,000	97.47656253			(98,525)							(98,525)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	10/05/2018	11/15/2043	10/11/2018	Sale		7,125,000	97.54687495			12,246							12,246			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LII1D253	09/05/2018	09/01/2043	09/07/2018	Sale		6,825,000	103.5507812			(13,597)							(13,597)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	09/07/2018	10/01/2043	10/03/2018	Sale		6,825,000	102.7656251			(45,855)							(45,855)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	12/07/2018	12/15/2042	12/11/2018	Sale		504,525,000	97.28515632			1,083,940							1,083,940			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	01/11/2018	01/20/2041	01/17/2018	Sale		44,750,000	103			(70,982)							(70,982)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	01/25/2018	02/15/2042	02/13/2018	Sale		13,275,000	102.414064			(204,641)							(204,641)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	06/05/2018	06/15/2042	06/13/2018	Sale		10,650,000	100.2812507			(32,452)							(32,452)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	10/19/2018	11/15/2042	11/14/2018	Sale		30,150,000	98.11718769			1,982							1,982			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	01/03/2018	01/15/2040	01/17/2018	Sale		139,300,000	103.9765628			(483,477)				82,069			(483,477)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	02/07/2018	02/17/2041	02/13/2018	Sale		141,525,000	102.7968756			(1,604,457)							(1,604,457)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	04/10/2018	04/15/2041	04/16/2018	Sale		171,125,000	102.984376			207,837							207,837			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	04/16/2018	05/15/2041	05/07/2018	Sale		151,875,000	102.3632815			(278,833)							(278,833)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	06/13/2018	06/15/2041	06/14/2018	Sale		153,275,000	102.2929686			18,837							18,837			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	07/03/2018	07/15/2041	07/12/2018	Sale		160,450,000	102.5507829			706,838							706,838			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	08/14/2018	08/15/2039	08/15/2018	Sale		177,825,000	102.5195333			192,833							192,833			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	08/27/2018	09/15/2041	09/14/2018	Sale		178,325,000	101.9414064			(801,538)							(801,538)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	09/14/2018	10/15/2041	10/15/2018	Sale		178,325,000	100.9375003			(1,590,644)							(1,590,644)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	11/02/2018	11/15/2041	11/14/2018	Sale		292,725,000	100.5664064			(273,605)							(273,605)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	11/21/2018	12/15/2039	12/11/2018	Sale		309,025,000	101.94922			3,854,227							3,854,227			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	07/09/2018	07/15/2039	07/12/2018	Sale		91,450,000	104.0390626			35,723							35,723			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	07/23/2018	08/15/2039	08/14/2018	Sale		92,200,000	104.0156259			129,047							129,047			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wachovia Securities, LLC 549300ST34LJ5LWI1D253	08/14/2018	09/21/2039	09/14/2018	Sale		92,200,000	103.5742188			(262,914)							(262,914)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	11/06/2018	11/15/2028	11/06/2018	Sale		625,000	92.8554688			(122)							(122)			0013
FNMA 15 YR TBA 2%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	11/06/2018	12/15/2027	12/12/2018	Sale		625,000	94.8242192			12,769							12,769			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/20/2017	01/15/2029	01/16/2018	Sale		239,000	99.58984519			65				(766)			65			0013
FNMA 15 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/13/2018	03/15/2028	03/14/2018	Sale		34,000	97.58594118			(19)							(19)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/11/2018	05/17/2028	04/25/2018	Sale		68,000	98.94922059			(513)							(513)			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/13/2018	06/18/2028	06/13/2018	Sale		100,000	99.06640816			41							41			0013
FNMA 15 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/13/2018	07/01/2028	07/13/2018	Sale		100,000	99.42969231			570							570			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/05/2018	01/15/2043	01/08/2018	Sale		296,000	100.0625			(706)				555			(706)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	02/02/2018	02/15/2043	02/08/2018	Sale		999,000	99.5625			(10,500)							(10,500)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/06/2018	04/12/2043	04/06/2018	Sale		13,000,000	97.03125			(44,688)							(44,688)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/13/2018	05/15/2043	05/14/2018	Sale		7,000,000	96.99219			(6,422)							(6,422)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/12/2018	06/13/2043	06/04/2018	Sale		3,000,000	96.60938			(21,109)							(21,109)			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/13/2018	10/15/2043	09/14/2018	Sale		500,000	95.921876			(781)							(781)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	02/15/2018	03/16/2028	03/13/2018	Sale		182,000	101.9609396			327							327			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	05/15/2018	05/01/2028	05/15/2018	Sale		219,430	101.5468686			1,598							1,598			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/13/2018	06/01/2028	06/13/2018	Sale		219,430	100.6679688			(695)							(695)			0013

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/04/2018	11/01/2028	10/15/2018	Sale		500,000	100.058594			293							293			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/08/2018	01/13/2043	01/09/2018	Sale		279,000	102.4531232			262							262			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	02/08/2018	02/10/2043	02/13/2018	Sale		425,000	102.2343771			5,344							5,344			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/08/2018	03/10/2043	03/08/2018	Sale		4,700,000	101.515625			49,422							49,422			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/16/2018	05/11/2043	05/09/2018	Sale		1,200,000	98.96093753			(9,122)							(9,122)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/08/2018	06/15/2043	06/08/2018	Sale		50,000	98.79688			(156)							(156)			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	08/01/2018	08/14/2043	08/02/2018	Sale		5,000,000	98.98437511			5,859							5,859			0013
FNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/04/2018	10/15/2043	10/09/2018	Sale		236,000	99.20311111			1,305							1,305			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	05/24/2018	06/11/2043	06/08/2018	Sale		7,000,000	102.171875			4,219							4,219			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	07/10/2018	07/01/2043	07/10/2018	Sale		3,000,000	101.828125			(5,234)							(5,234)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	07/24/2018	08/01/2043	08/09/2018	Sale		1,000,000	101.796875			1,719							1,719			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/31/2018	11/15/2043	11/07/2018	Sale		500,000	99.79687667			(1,398)							(1,398)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/09/2018	04/01/2043	04/11/2018	Sale		148,000	104.6874737			268							268			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	08/09/2018	08/01/2043	08/10/2018	Sale		12,000,000	103.9140624			(27,500)							(27,500)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/03/2018	10/01/2043	10/04/2018	Sale		2,000,000	102.984375			(5,313)							(5,313)			0013
FNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	11/08/2018	11/01/2043	11/08/2018	Sale		13,000,000	102.375			26,328							26,328			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/04/2018	08/15/2043	09/05/2018	Sale		2,400,000	99.953125			(2,250)							(2,250)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/16/2018	10/15/2043	10/16/2018	Sale		2,400,000	99.95313			15,328							15,328			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/24/2018	05/19/2043	05/11/2018	Sale		1,900,000	103.4218753			742							742			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/10/2018	09/15/2043	09/10/2018	Sale		1,900,000	96.23046907			(613)							(613)			0013
FHLMC GOLD 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/10/2018	10/01/2043	10/05/2018	Sale		1,900,000	94.34375			(33,547)							(33,547)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/14/2017	02/10/2043	01/17/2018	Sale		5,000,000	101.8476563			(38,867)				3,516			(38,867)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/17/2018	03/10/2043	02/22/2018	Sale		6,500,000	99.6484375			(132,656)							(132,656)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	02/22/2018	04/11/2043	03/19/2018	Sale		5,000,000	99.74804667			4,023							4,023			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	05/11/2018	05/15/2043	05/11/2018	Sale		6,500,000	99.921876			10,576							10,576			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/08/2018	06/15/2043	06/08/2018	Sale		10,100,000	99.35937511			(2,526)							(2,526)			0013
FHLMC GOLD 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	07/10/2018	07/15/2043	07/10/2018	Sale		4,500,000	99.50781333			(762)							(762)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/20/2017	02/15/2043	01/25/2018	Sale		10,000,000	103.6660156			(51,465)				(28,125)			(51,465)			0013
FHLMC GOLD 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/05/2018	10/15/2043	10/05/2018	Sale		10,500,000	100.1367188			(143,184)							(143,184)			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/05/2018	01/13/2043	01/05/2018	Sale		26,000	106.3046923			2							2			0013
FHLMC GOLD 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/05/2018	10/01/2043	10/05/2018	Sale		364,000	103.4531264			3,924							3,924			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/16/2018	04/15/2043	04/16/2018	Sale		1,365,000	98.35156425			(2,839)							(2,839)			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/13/2018	06/15/2043	06/13/2018	Sale		4,000,000	97.757812			1,406							1,406			0013
GNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/05/2018	10/15/2042	10/11/2018	Sale		1,200,000	96.04687692			5,156							5,156			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/15/2018	03/15/2041	03/15/2018	Sale		1,458,000	100.7695306			284							284			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/18/2018	04/15/2041	04/18/2018	Sale		1,970,000	100.875			(441)							(441)			0013

SCHEDULE DB - PART A - SECTION 2

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GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	05/21/2018	06/15/2042	06/15/2018	Sale		5,768,000	100.2187501			45,964							45,964			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	08/31/2018	09/01/2042	09/17/2018	Sale		72,000	99.69922222			(464)							(464)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/06/2018	12/20/2040	12/14/2018	Sale		51,000	99.69533181			(295)							(295)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/18/2018	06/15/2041	06/18/2018	Sale		10,100,000	102.5625			12,160							12,160			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	08/17/2018	08/15/2039	08/17/2018	Sale		6,100,000	102.488281			5,861							5,861			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/17/2018	11/15/2041	10/31/2018	Sale		500,000	100.671876			(625)							(625)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/30/2018	05/01/2040	05/15/2018	Sale		120,000	103.5625			(253)							(253)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/20/2018	08/15/2039	08/02/2018	Sale		700,000	103.8457029			1,764							1,764			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	11/15/2018	11/15/2039	11/15/2018	Sale		5,000,000	102.6875			(6,250)							(6,250)			0013
GNMA 15 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/17/2018	12/15/2033	12/17/2018	Sale		7,000,000	103.335938			3,633							3,633			0013
GNMA 30 YR TBA 5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/14/2018	12/15/2038	12/14/2018	Sale		7,000,000	104.359375			(313)							(313)			0013
FNMA 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/08/2018	01/15/2043	01/08/2018	Sale		2,000,000	96.625			6,875				(6,875)			6,875			0013
FNMA 30 YR TBA 3%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/08/2018	01/15/2043	01/08/2018	Sale		500,000	99.828126			(78)							(78)			0013
FNMA 15 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	10/17/2018	11/01/2028	10/30/2018	Sale		500,000	100.039062			39							39			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	01/08/2018	01/15/2043	01/08/2018	Sale		500,000	104.585938			(1,719)				1,719			(1,719)			0013
FNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	09/13/2018	10/15/2043	10/04/2018	Sale		500,000	100.222656			5,527							5,527			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/09/2018	04/11/2043	04/09/2018	Sale		1,500,000	100.8828127			(9,023)							(9,023)			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	11/13/2018	12/20/2043	12/12/2018	Sale		1,300,000	99.64062538			(24,781)							(24,781)			0013
GNMA 30 YR TBA 4.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/24/2018	06/01/2043	06/18/2018	Sale		1,900,000	104			(14,203)							(14,203)			0013
GNMA II 30 YR TBA 2.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	12/18/2017	08/20/2046	01/04/2018	Sale		5,000,000	97.125			32,043				785			32,043			0013
GNMA 30 YR TBA 3.5%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	03/15/2018	03/15/2041	03/15/2018	Sale		500,000	100.710938			(117)							(117)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	04/25/2018	05/15/2041	05/11/2018	Sale		2,000,000	102.25			(7,031)							(7,031)			0013
GNMA 30 YR TBA 4%	TBA Forwards	Schedule D	Interest Rate	Wells Fargo Securities VYVVCKR63DVZZN70PB21	06/20/2018	07/15/2041	07/09/2018	Sale		4,100,000	102.46875			(9,930)							(9,930)			0013
1229999999. Subtotal - Forwards - Hedging Other														12,083,584			XXX	(450,123)	88,531		12,083,584			XXX
1269999999. Subtotal - Forwards														12,083,584			XXX	(450,123)	88,531		12,083,584			XXX
1399999999. Subtotal - Hedging Effective																	XXX							XXX
1409999999. Subtotal - Hedging Other												1,604,679	2,405,469	19,733,911	631,568	2,615,124	XXX	(597,340)	88,566		15,683,568			XXX
1419999999. Subtotal - Replication																	XXX							XXX
1429999999. Subtotal - Income Generation																	XXX							XXX
1439999999. Subtotal - Other																	XXX							XXX
1449999999 - Totals												1,604,679	2,405,469	19,733,911	631,568	2,615,124	XXX	(597,340)	88,566		15,683,568			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Hedge reduces the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
0008	Credit Default Swaps reduced credit risk through purchase of credit protection
0013	MBS forward contracts, efficient investments in MBS through liquid TBA market
0014	Foreign Exchange
0015	Take advantage of levels of implied vol where realized vol is likely to be lower and/or where we expected trading to stay range bound

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
EDM9	123	307,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/17/2019	CME SNZ20JLFK8MNNCLQ0F39	02/13/2018	97.4554	97.3150	(43,177)	(43,177)				(43,177)	(43,177)	24,600	0001	2,500
EDZ9	35	87,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/16/2019	CME SNZ20JLFK8MNNCLQ0F39	12/12/2018	97.0266	97.3500	28,297	28,297				28,297	28,297	10,675	0001	2,500
EDZ0	93	232,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/14/2020	CME SNZ20JLFK8MNNCLQ0F39	12/20/2018	97.3238	97.5300	47,939	47,939				47,939	47,939	36,735	0001	2,500
RXH9	39	44,583	EURO-BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/11/2019	EUX 529900G3SII56SHYNPR95	11/20/2018	161.6416	163.5400	84,635	84,635				84,635	84,635	95,394	0001	1,143
TYH9	455	455,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/27/2018	119.6917	122.0156	1,057,379	1,057,379				1,057,379	1,057,379	477,750	0001	1,000
UXYH	248	248,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/31/2018	126.4328	130.0781	904,049	904,049				904,049	904,049	384,400	0001	1,000
TUH9	9,003	18,006,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04Q2QBFQTQ27	11/26/2018	105.4914	106.1563	11,972,154	11,972,154				11,972,154	11,972,154	4,411,470	0001	2,000
FVH9	5,887	5,887,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04Q2QBFQTQ27	11/20/2018	112.9245	114.6875	10,378,769	10,378,769				10,378,769	10,378,769	4,003,160	0001	1,000
USH9	669	669,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/21/2018	142.3568	146.0000	2,437,327	2,437,327				2,437,327	2,437,327	1,705,950	0001	1,000
WNH9	2,054	2,054,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	11/26/2018	152.5290	160.6563	16,693,439	16,693,439				16,693,439	16,693,439	7,497,100	0001	1,000
1289999999. Subtotal - Long Futures - Hedging Other												43,560,811	43,560,811				43,560,811	43,560,811	18,647,234	XXX	XXX
1329999999. Subtotal - Long Futures												43,560,811	43,560,811				43,560,811	43,560,811	18,647,234	XXX	XXX
EDM9	19	47,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/17/2019	CME SNZ20JLFK8MNNCLQ0F39	06/15/2018	97.6774	97.3150	17,216	17,216				17,216	17,216	3,800	0001	2,500
EDZ9	648	1,620,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/16/2019	CME SNZ20JLFK8MNNCLQ0F39	12/21/2018	97.0605	97.3500	(469,034)	(469,034)				(469,034)	(469,034)	197,640	0001	2,500
EDU0	35	87,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/14/2020	CME SNZ20JLFK8MNNCLQ0F39	07/25/2018	96.9545	97.5450	(51,670)	(51,670)				(51,670)	(51,670)	13,475	0001	2,500
EDZ0	298	745,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/14/2020	CME SNZ20JLFK8MNNCLQ0F39	11/29/2018	96.8389	97.5300	(514,852)	(514,852)				(514,852)	(514,852)	117,710	0001	2,500
OATH	53	60,587	Euro-OAT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/11/2019	EUR 529900G3SII56SHYNPR95	11/21/2018	149.7350	150.8000	(56,444)	(56,444)				(56,444)	(56,444)	131,110	0001	1,143
GH9	46	58,586	LONG GILT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	IPE 549300UF4R84F48NCH34	11/22/2018	121.8699	123.1700	(59,805)	(59,805)				(59,805)	(59,805)	115,999	0001	1,274
TYH9	576	576,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	11/27/2018	120.4196	122.0156	(919,294)	(919,294)				(919,294)	(919,294)	604,800	0001	1,000
UXYH	963	963,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/21/2018	126.7311	130.0781	(3,223,213)	(3,223,213)				(3,223,213)	(3,223,213)	1,492,650	0001	1,000
TUH9	142	284,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04Q2QBFQTQ27	11/28/2018	105.4231	106.1563	(208,213)	(208,213)				(208,213)	(208,213)	69,580	0001	2,000
FVH9	1,507	1,507,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04Q2QBFQTQ27	11/21/2018	112.9181	114.6875	(2,666,511)	(2,666,511)				(2,666,511)	(2,666,511)	1,024,760	0001	1,000
USH9	418	418,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/31/2018	140.3282	146.0000	(2,370,824)	(2,370,824)				(2,370,824)	(2,370,824)	1,065,900	0001	1,000
WNH9	173	173,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q2QBFQTQ27	12/07/2018	156.5376	160.6563	(712,521)	(712,521)				(712,521)	(712,521)	631,450	0001	1,000
1349999999. Subtotal - Short Futures - Hedging Other												(11,235,165)	(11,235,165)				(11,235,165)	(11,235,165)	5,468,874	XXX	XXX
1389999999. Subtotal - Short Futures												(11,235,165)	(11,235,165)				(11,235,165)	(11,235,165)	5,468,874	XXX	XXX
1399999999. Subtotal - Hedging Effective																				XXX	XXX
1409999999. Subtotal - Hedging Other												32,325,646	32,325,646				32,325,646	32,325,646	24,116,108	XXX	XXX
1419999999. Subtotal - Replication																				XXX	XXX
1429999999. Subtotal - Income Generation																				XXX	XXX
1439999999. Subtotal - Other																				XXX	XXX
1449999999 - Totals												32,325,646	32,325,646				32,325,646	32,325,646	24,116,108	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Hedge reduces the portfolio's interest rate risk (duration, convexity, volatility, yield curve)

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
EDH8	3	7,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/19/2018	CME SNZ20JLFK8MNNCL00F39	09/14/2016	98.9050	03/19/2018	97.7775	Closing Sale	(8,456)	(8,456)			0001	2,500
EDM8	330	825,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/18/2018	CME SNZ20JLFK8MNNCL00F39	04/06/2018	97.6895	05/16/2018	97.6716	Closing Sale	(14,748)	(14,748)			0001	2,500
EDZ8	817	2,042,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/17/2018	CME SNZ20JLFK8MNNCL00F39	02/13/2018	97.6103	12/17/2018	97.4849	Closing Sale	(256,219)	(256,219)			0001	2,500
EDU9	164	410,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/16/2019	CME SNZ20JLFK8MNNCL00F39	07/25/2018	97.0295	10/26/2018	96.8975	Closing Sale	(54,119)	(54,119)			0001	2,500
EDZ9	81	202,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/16/2019	CME SNZ20JLFK8MNNCL00F39	11/30/2018	96.9765	12/04/2018	96.9956	Closing Sale	3,856	3,856			0001	2,500
EDZ0	66	165,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/14/2020	CME SNZ20JLFK8MNNCL00F39	10/04/2018	96.7396	11/30/2018	96.7963	Closing Sale	9,343	9,343			0001	2,500
RXH8	25	25,000	EURO-BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/12/2018	EUX 529900G3SII56SHYNPR95	11/28/2017	163.7114	02/27/2018	159.3248	Closing Sale	(109,664)	(109,664)			0001	1,000
RXM8	26	26,000	EURO-BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/11/2018	EUX 529900G3SII56SHYNPR95	02/27/2018	155.8720	05/31/2018	161.3854	Closing Sale	143,349	143,349			0001	1,000
RXU8	38	38,000	EURO-BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/10/2018	EUX 529900G3SII56SHYNPR95	06/04/2018	160.7075	08/27/2018	163.1308	Closing Sale	92,086	92,086			0001	1,000
RXZ8	40	40,000	EURO-BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/10/2018	EUX 529900G3SII56SHYNPR95	08/27/2018	160.5600	11/20/2018	160.8373	Closing Sale	11,092	11,092			0001	1,000
FFN8	76	316,692	FED FUND 30-DAY	Bond Portfolio Hedge	Exhibit 3	Interest Rate	07/31/2018	CBT 549300EX04020BFQTQ27	05/08/2018	98.0609	05/24/2018	98.0850	Closing Sale	7,627	7,627			0001	4,167
TYH8	1,162	1,162,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/27/2017	123.1727	01/18/2018	121.5888	Closing Sale	(1,840,490)	(1,840,490)			0001	1,000
TYM8	1,098	118,813	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/18/2018	119.9739	05/25/2018	119.4826	Closing Sale	(539,389)	(539,389)			0001	1,000
TYU8	802	802,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/11/2018	119.3596	06/11/2018	119.8884	Closing Sale	424,157	424,157			0001	1,000
TYZ8	1,738	1,738,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	10/26/2018	118.9373	10/31/2018	118.4543	Closing Sale	(839,496)	(839,496)			0001	1,000
TYH9	268	268,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	12/10/2018	119.9641	12/20/2018	120.4971	Closing Sale	142,850	142,850			0001	1,000
UXYH	294	294,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/30/2017	132.6482	02/23/2018	128.5534	Closing Sale	(1,203,848)	(1,203,848)			0001	1,000
UXYM	370	370,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/28/2018	128.0704	04/10/2018	127.9819	Closing Sale	(32,768)	(32,768)			0001	1,000
UXYU	583	583,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/20/2018	127.0569	06/29/2018	127.9301	Closing Sale	509,093	509,093			0001	1,000
UXYZ	393	393,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/29/2018	127.8496	11/28/2018	126.1388	Closing Sale	(672,345)	(672,345)			0001	1,000
UXYH	144	144,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/27/2018	127.3078	12/20/2018	128.6763	Closing Sale	197,071	197,071			0001	1,000
TUH8	9,028	18,056,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	02/09/2018	106.3825	02/21/2018	105.7085	Closing Sale	(12,168,970)	(12,168,970)			0001	2,000
TUM8	10,696	21,392,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	03/29/2018	106.2659	05/22/2018	105.9729	Closing Sale	(6,269,030)	(6,269,030)			0001	2,000
TUU8	11,473	22,946,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	06/29/2018	105.7239	08/23/2018	105.8436	Closing Sale	2,745,964	2,745,964			0001	2,000
TUZ8	10,384	20,768,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	01/04/2019	CBT 549300EX04020BFQTQ27	09/11/2018	105.6960	11/26/2018	105.4416	Closing Sale	(5,282,566)	(5,282,566)			0001	2,000
TUH9	381	762,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04020BFQTQ27	11/21/2018	105.4515	12/21/2018	105.8923	Closing Sale	335,886	335,886			0001	2,000
USH8	278	278,000	US 30 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	02/06/2018	151.3132	02/26/2018	144.3620	Closing Sale	(1,932,430)	(1,932,430)			0001	1,000
USU8	553	553,000	US 30 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/19/2018	142.6864	06/20/2018	144.7371	Closing Sale	1,134,008	1,134,008			0001	1,000
FVH8	8,903	8,903,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	01/31/2018	116.0530	02/21/2018	114.2788	Closing Sale	(15,795,355)	(15,795,355)			0001	1,000
FVM8	10,396	10,396,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	03/29/2018	113.9561	05/21/2018	113.2388	Closing Sale	(7,456,403)	(7,456,403)			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU8	10,958	10,958,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	10/03/2018	CBT 549300EX04Q20BFQTQ27	08/16/2018	112.9310	08/22/2018	113.4515	Closing Sale	5,703,699	5,703,699			0001	1,000
FVZ8	9,695	9,695,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	01/04/2019	CBT 549300EX04Q20BFQTQ27	10/31/2018	113.1807	11/20/2018	112.8344	Closing Sale	(3,357,943)	(3,357,943)			0001	1,000
FVH9	1,653	1,653,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04Q20BFQTQ27	11/20/2018	112.8981	11/21/2018	112.9328	Closing Sale	57,347	57,347			0001	1,000
USM8	381	381,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04Q20BFQTQ27	05/17/2018	143.3276	05/25/2018	142.8801	Closing Sale	(170,494)	(170,494)			0001	1,000
USZ8	931	931,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04Q20BFQTQ27	09/06/2018	141.3059	09/28/2018	139.6893	Closing Sale	(1,505,082)	(1,505,082)			0001	1,000
USH9	148	148,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/26/2018	139.3545	12/04/2018	140.7080	Closing Sale	200,311	200,311			0001	1,000
WNH8	1,022	1,022,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04Q20BFQTQ27	01/31/2018	165.8435	02/21/2018	156.8455	Closing Sale	(9,195,934)	(9,195,934)			0001	1,000
WNM8	1,076	1,076,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04Q20BFQTQ27	03/12/2018	155.4847	05/23/2018	154.6950	Closing Sale	(849,669)	(849,669)			0001	1,000
WNU8	1,478	1,478,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04Q20BFQTQ27	06/29/2018	155.2002	08/23/2018	159.5305	Closing Sale	6,400,122	6,400,122			0001	1,000
WNZ8	2,353	2,353,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04Q20BFQTQ27	09/05/2018	156.4825	11/26/2018	151.6299	Closing Sale	(11,418,293)	(11,418,293)			0001	1,000
WNH9	26	26,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04Q20BFQTQ27	11/16/2018	151.9545	12/31/2018	156.1129	Closing Sale	108,120	108,120			0001	1,000
1289999999. Subtotal - Long Futures - Hedging Other														(62,747,730)	(62,747,730)			XXX	XXX
1329999999. Subtotal - Long Futures														(62,747,730)	(62,747,730)			XXX	XXX
EDH9	38	95,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/18/2019	CME SNZ20JLFK8MNNCLQ0F39	11/28/2018	97.1450	12/06/2018	97.1666	Closing Purchase	(2,052)	(2,052)			0001	2,500
EDM8	272	680,000	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/18/2018	CME SNZ20JLFK8MNNCLQ0F39	07/07/2017	98.3686	03/19/2018	97.7000	Closing Purchase	454,677	454,677			0001	2,500
EDZ8	283	707,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/17/2018	CME SNZ20JLFK8MNNCLQ0F39	09/20/2018	97.4268	12/17/2018	97.2829	Closing Purchase	101,815	101,815			0001	2,500
EDZ9	1,181	2,952,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/16/2019	CME SNZ20JLFK8MNNCLQ0F39	02/14/2018	97.3093	06/13/2018	97.1705	Closing Purchase	409,798	409,798			0001	2,500
EDU0	129	322,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/14/2020	CME SNZ20JLFK8MNNCLQ0F39	07/18/2018	96.9856	09/11/2018	96.8940	Closing Purchase	29,541	29,541			0001	2,500
EDZ0	63	157,500	EURO FUTURES	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/14/2020	CME SNZ20JLFK8MNNCLQ0F39	05/31/2018	97.0914	09/25/2018	96.7497	Closing Purchase	53,814	53,814			0001	2,500
OATH	46	46,000	Euro-OAT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/12/2018	EUX 529900G3SW56SHYNPR95	12/01/2017	157.5245	02/26/2018	153.5217	Closing Purchase	184,126	184,126			0001	1,000
OATM	48	48,000	Euro-OAT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/11/2018	EUX 529900G3SW56SHYNPR95	02/26/2018	150.7827	05/28/2018	155.2754	Closing Purchase	(215,649)	(215,649)			0001	1,000
OATU	49	49,000	Euro-OAT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/10/2018	EUX 529900G3SW56SHYNPR95	05/28/2018	152.9180	08/22/2018	154.7757	Closing Purchase	(91,030)	(91,030)			0001	1,000
OATZ	51	51,000	Euro-OAT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/10/2018	EUX 529900G3SW56SHYNPR95	08/22/2018	152.8114	11/21/2018	151.9300	Closing Purchase	44,951	44,951			0001	1,000
GH8	19	19,000	LONG GILT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	IPE 549300UF4R84F48NCH34	11/23/2017	125.3925	02/21/2018	121.5300	Closing Purchase	73,387	73,387			0001	1,000
GM8	19	19,000	LONG GILT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	IPE 549300UF4R84F48NCH34	02/21/2018	119.9642	05/24/2018	122.2868	Closing Purchase	(44,130)	(44,130)			0001	1,000
GU8	19	19,000	LONG GILT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	IPE 549300UF4R84F48NCH34	05/24/2018	120.6975	08/23/2018	123.4500	Closing Purchase	(52,298)	(52,298)			0001	1,000
GZ8	45	45,000	LONG GILT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	IPE 549300UF4R84F48NCH34	10/10/2018	120.2488	11/22/2018	122.9749	Closing Purchase	(122,673)	(122,673)			0001	1,000
TYH8	459	459,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04Q20BFQTQ27	11/21/2017	122.0194	02/22/2018	121.3870	Closing Purchase	290,284	290,284			0001	1,000
TYM8	1,386	1,196,172	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04Q20BFQTQ27	02/22/2018	120.0665	05/25/2018	119.9469	Closing Purchase	165,841	165,841			0001	1,000
TYU8	1,065	1,065,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04Q20BFQTQ27	05/25/2018	119.9514	08/27/2018	119.9502	Closing Purchase	1,210	1,210			0001	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ8	1,248	1,248,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/27/2018	118.9582	11/27/2018	119.1390	Closing Purchase	(225,650)	(225,650)			0001	1,000
TYH9	276	276,000	US 10 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/27/2018	119.8972	12/10/2018	120.4475	Closing Purchase	(151,884)	(151,884)			0001	1,000
UXYH	1,184	1,184,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	01/26/2018	132.2612	02/23/2018	128.5884	Closing Purchase	4,348,672	4,348,672			0001	1,000
UXYM	1,103	1,103,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	05/03/2018	127.6851	05/24/2018	128.1319	Closing Purchase	(492,804)	(492,804)			0001	1,000
UXYU	2,016	2,016,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	07/27/2018	127.0715	08/27/2018	128.3617	Closing Purchase	(2,600,999)	(2,600,999)			0001	1,000
UXYZ	3,123	3,123,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	11/21/2018	127.1104	11/27/2018	125.8924	Closing Purchase	3,803,730	3,803,730			0001	1,000
UXYH	1,247	1,247,000	US 10YR ULTRA FUT	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/27/2018	126.1271	12/31/2018	128.4197	Closing Purchase	(2,858,894)	(2,858,894)			0001	1,000
TUH8	156	312,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	11/28/2017	107.1941	02/26/2018	106.7844	Closing Purchase	127,833	127,833			0001	2,000
TUM8	225	450,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	03/21/2018	106.1857	05/25/2018	106.0645	Closing Purchase	54,553	54,553			0001	2,000
TUU8	189	378,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	05/25/2018	105.8229	08/29/2018	105.7629	Closing Purchase	22,682	22,682			0001	2,000
TUZ8	197	394,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	01/04/2019	CBT 549300EX04020BFQTQ27	09/13/2018	105.5997	11/28/2018	105.4000	Closing Purchase	78,678	78,678			0001	2,000
TUH9	15	30,000	US 2 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04020BFQTQ27	12/06/2018	105.7097	12/06/2018	105.6328	Closing Purchase	2,308	2,308			0001	2,000
USH8	96	96,000	US 30 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	11/21/2017	152.1919	02/21/2018	144.3120	Closing Purchase	756,470	756,470			0001	1,000
USU8	181	181,000	US 30 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/20/2018	142.7916	08/24/2018	145.2098	Closing Purchase	(437,686)	(437,686)			0001	1,000
FVH8	1,916	1,916,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/04/2018	CBT 549300EX04020BFQTQ27	02/15/2018	116.0626	02/21/2018	114.2824	Closing Purchase	3,410,844	3,410,844			0001	1,000
FVM8	2,824	2,824,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	07/05/2018	CBT 549300EX04020BFQTQ27	02/23/2018	113.9186	04/20/2018	113.4553	Closing Purchase	1,308,408	1,308,408			0001	1,000
FVU8	2,057	2,057,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	10/03/2018	CBT 549300EX04020BFQTQ27	08/07/2018	113.0358	08/22/2018	113.4495	Closing Purchase	(851,094)	(851,094)			0001	1,000
FVZ8	1,944	1,944,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	01/04/2019	CBT 549300EX04020BFQTQ27	11/01/2018	113.1371	11/21/2018	112.8785	Closing Purchase	502,714	502,714			0001	1,000
FVH9	311	311,000	US 5 YR TREASURY NOTE	Bond Portfolio Hedge	Exhibit 3	Interest Rate	04/03/2019	CBT 549300EX04020BFQTQ27	11/21/2018	112.8609	12/06/2018	113.1703	Closing Purchase	(96,229)	(96,229)			0001	1,000
USM8	96	96,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/21/2018	143.1264	05/24/2018	141.9900	Closing Purchase	109,095	109,095			0001	1,000
USZ8	707	707,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	11/21/2018	139.9228	11/26/2018	140.2111	Closing Purchase	(203,821)	(203,821)			0001	1,000
USH9	362	362,000	US LONG BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	11/26/2018	139.6700	12/26/2018	144.1310	Closing Purchase	(1,614,889)	(1,614,889)			0001	1,000
WNH8	152	152,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2018	CBT 549300EX04020BFQTQ27	12/29/2017	164.8293	02/21/2018	157.9839	Closing Purchase	1,040,508	1,040,508			0001	1,000
WNM8	182	182,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	06/29/2018	CBT 549300EX04020BFQTQ27	02/21/2018	155.9409	05/24/2018	155.9661	Closing Purchase	(4,585)	(4,585)			0001	1,000
WNU8	225	225,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	09/28/2018	CBT 549300EX04020BFQTQ27	06/29/2018	156.8602	08/22/2018	158.7977	Closing Purchase	(435,935)	(435,935)			0001	1,000
WNZ8	315	315,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	12/31/2018	CBT 549300EX04020BFQTQ27	08/22/2018	156.3019	10/18/2018	151.7352	Closing Purchase	1,438,541	1,438,541			0001	1,000
WNH9	26	26,000	US ULTRA BOND	Bond Portfolio Hedge	Exhibit 3	Interest Rate	03/29/2019	CBT 549300EX04020BFQTQ27	12/10/2018	153.4773	12/31/2018	154.5373	Closing Purchase	(27,559)	(27,559)			0001	1,000
1349999999. Subtotal - Short Futures - Hedging Other														8,284,619	8,284,619			XXX	XXX
1389999999. Subtotal - Short Futures														8,284,619	8,284,619			XXX	XXX
1399999999. Subtotal - Hedging Effective																		XXX	XXX
1409999999. Subtotal - Hedging Other														(54,463,111)	(54,463,111)			XXX	XXX
1419999999. Subtotal - Replication																		XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1429999999. Subtotal - Income Generation																		XXX	XXX
1439999999. Subtotal - Other																		XXX	XXX
1449999999 - Totals														(54,463,111)	(54,463,111)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Hedge reduces the portfolio's interest rate risk (duration, convexity, volatility, yield curve)

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX							24,116,108	24,116,108
AIG Financial Products Corp.	9P087UV78U1JHLR68X04	N	N		6,322,499		6,322,499	6,322,499		6,322,499		
Bank of America Securities	B4TYDEB6GKMZO031MB27	N	N		44,204,202	(2,094,244)	44,204,202	44,204,202	(2,094,244)	44,204,202	7,195,302	7,195,302
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	N	N		6,962	(22,874)	6,962	6,962	(22,874)	6,962	1,930	1,930
BNP Paribas Securities Corp	74KKBLHM4AWY05GPNY79	N	N		56,808		56,808	56,808		56,808	263,203	263,203
Citibank	E57ODZWZ7FF32TWEFA76	N	N		1,006	(13,577)	1,006	1,006	(13,577)	1,006	2,176	2,176
Credit Suisse Securities USA	1V8Y6QCX6YMJ2OELII46	N	N		917,171	(1,693,201)	917,171	917,171	(1,693,201)	917,171	6,199,456	6,199,456
Deutsche Bank	9J6MBOOO7BECTDTUZW19	N	N		9,384		9,384	9,384		9,384	3,718	3,718
Goldman Sachs	784F5XWPLTWKTBV3E584	N	N		248,686	(248,166)	248,686	248,686	(248,166)	248,686	1,292,247	1,292,247
GOLDMAN SACHS	784F5XWPLTWKTBV3E584	Y	Y			(6,327,813)			(6,327,813)		39,240,000	32,912,187
Goldman Sachs International	EFCGHQN14L2BKODNPK19	N	N		1,517,339		1,517,339	1,517,339		1,517,339	4,672,035	4,672,035
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	N	N		157,567		157,567	157,567		157,567	3,827	3,827
JPMorgan Securities Inc	K6QOW1PS1L1041QL9C32	N	N	120,000	9,222,388	(362,902)	9,102,388	9,222,388	(362,902)	9,102,388	2,356,243	2,356,243
Morgan Stanley CO Incorporated	1GJSJL3JD5P3O16NJZ34	N	N	250,000	1,167,208	(577,729)	917,208	1,167,208	(577,729)	917,208	4,357,080	4,357,080
Nomura Securities Intl Inc	OXTKY6Q8X53C9ILVV871	N	N		1,426,107		1,426,107	1,426,107		1,426,107	10,562,690	10,562,690
Nomura Securities/Fixed Income	XPSKD1VTEQPKCHBEKQ95	N	N	605,000	3,164	(30,164)		3,164	(30,164)		77,036	77,036
Societe Generale	O2RNE8IBXP4ROTD8PU41	N	N		50,020		50,020	50,020		50,020	1,859	1,859
UBS Ag	BFM8T61CT2L1QCEMIK50	N	N			(56,976)			(56,976)		3,445	3,445
Wells Fargo Securities	VYVVCKR63DVZZN70PB21	N	N	138,477,154	24,293	(14,469)		24,293	(14,469)		111,991	111,991
0299999999. Total NAIC 1 Designation				139,452,154	65,334,804	(11,442,115)	64,937,347	65,334,804	(11,442,115)	64,937,347	76,344,238	70,016,425
Barclays Capital Inc	AC28XWI13WIBK2824319	N	N		8,375	(115,231)	8,375	8,375	(115,231)	8,375	269,994	269,994
Jefferies & Company Inc	NY9Q8VBNB6D1L6YVOJ84	N	N		750		750	750		750	9,798	9,798
Mizuho Securities USA Inc	5493004GRDTUI7EMIZ82	N	N			(21,763)			(21,763)		41,456	41,456
Mizuho Securities USA/Fixed I	5493004GRDTUI7EMIZ82	N	N			(3,438)			(3,438)		38,730	38,730
US - OTC Bulletin Board		N	N		130,966,947		130,966,947	130,966,947		130,966,947		
Salomon Brothers	82VOJDD5PTRDMVVMGV31	N	N		403,019	(4,012)	403,019	403,019	(4,012)	403,019	1,283,279	1,283,279
Wachovia Capital Markets	549300ST34LJ5LWI1D253	N	N		12,852	(887)	12,852	12,852	(887)	12,852	98,756	98,756
Wachovia Securities, LLC	549300ST34LJ5LWI1D253	N	N		9,525,094		9,525,094	9,525,094		9,525,094	26,410,925	26,410,925
0399999999. Total NAIC 2 Designation					140,917,037	(145,331)	140,917,037	140,917,037	(145,331)	140,917,037	28,152,938	28,152,938
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					980,131	(129,066)	851,065	980,131	(129,066)	851,065	57,635,201	57,635,201
0999999999 - Gross Totals				139,452,154	207,231,972	(11,716,512)	206,705,449	207,231,972	(11,716,512)	206,705,449	186,248,485	179,920,672
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					207,231,972	(11,716,512)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912810-QA-9	BOND 3.5 02/15/39	9,487,718	8,663,000	9,487,718	02/15/2039	I
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912810-RS-9	BOND 2.5 05/15/46	4,910,688	5,440,000	4,910,688	05/15/2046	I
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912828-VB-3	NOTE 1.75 05/15/23	828,581	855,000	828,581	05/15/2023	I
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912828-WN-6	NOTE 2.0 05/31/21	504,492	510,000	504,492	05/31/2021	I
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912828-G5-3	NOTE 1.875 11/30/21	1,003,476	1,020,000	1,003,476	11/30/2021	I
Morgan Stanley & CO. LLC 9R7GPTSO7KV3UQJZQ078	Security - Government	912828-T9-1	NOTE 1.625 10/31/23	518,346	540,000	518,346	10/31/2023	I
Merrill Lynch Pierce Fenner Sm 8NAV47T0Y26087Y00P81	Cash		Futures Cash Collateral	301,000		301,000		I
Citibank E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	441		441		I
Goldman Sachs 74KKBLHM4AWY05GPNY79	Cash		Cash Collateral	663,000		663,000		I
0199999999 - Total				18,217,742	17,028,000	18,217,742	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMorgan Securities Inc K6QOW1PS1L104IQL9C32	Cash		Cash Collateral	120,000		XXX		I
Morgan Stanley CO Incorporated IGJSJL3JD5P3016NJZ34	Cash		Cash Collateral	250,000		XXX		I
Nomura Securities/Fixed Income XPSKD1VTEQPKCHBEKQ95	Cash		Cash Collateral	605,000		XXX		I
Wells Fargo VYVVCKR63DVZZN70PB21	Cash		Cash Collateral	138,477,154		XXX		I
0299999999 - Total				139,452,154		XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
State Street Kansas City, MO		0.350	101,828		94,486,284	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	101,828		94,486,284	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	101,828		94,486,284	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	101,828		94,486,284	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(473,991)	4. April	72,531,146	7. July	5,691,380	10. October	65,479,040
2. February	25,502,756	5. May	8,446,500	8. August	100,815,746	11. November	108,917,495
3. March	39,551,856	6. June	(110,920,252)	9. September	89,050,967	12. December	94,486,284

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BILL		12/27/2018	2.340	01/22/2019	23,049,192	7,848	
	US TREASURY BILL		12/27/2018	2.400	01/29/2019	62,886,600		
	US TREASURY BILL		12/20/2018	2.351	02/12/2019	997,255		782
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						86,933,047	7,848	782
0599999. Total - U.S. Government Bonds						86,933,047	7,848	782
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FEDERAL HOME LOAN BANK DISCOUNT NOTE - CE		12/13/2018	2.330	01/11/2019	7,985,502	9,320	
	FED HOME LN DISCOUNT NT		11/29/2018	2.315	01/17/2019	2,990,547	6,366	
	FEDERAL HOME LOAN BANK CE		12/18/2018	2.340	01/22/2019	25,413,711	21,522	
	FEDERAL HOME LOAN BANK DISCOUNT NOTE - CE		12/27/2018	2.390	01/25/2019	2,994,423	797	
	FED HOME LN DISCOUNT NT		12/21/2018	2.395	02/19/2019	3,984,033	2,927	
	FEDERAL HOME LOAN BANK		12/19/2018	2.390	03/05/2019	2,984,863	2,589	
	FEDERAL HOME LOAN BANK		12/28/2018	2.425	03/29/2019	4,472,416	1,213	
	FREDDIE DISCOUNT CE		11/01/2018	2.270	01/18/2019	1,398,494		5,291
	FANNIE MAE DISCOUNT NOTE CE		12/19/2018	2.270	01/14/2019	1,698,605		1,392
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						53,922,594	44,734	6,683
3199999. Total - U.S. Special Revenues Bonds						53,922,594	44,734	6,683
	ABB TREASURY CENTRE CP-CE		12/19/2018	2.094	03/18/2019	3,313,151		
	AT T INC CP-CE		12/19/2018	3.100	03/15/2019	11,911,133	13,433	
	AT T INC CP-CE		12/18/2018	3.100	03/15/2019	7,940,756	8,956	
	AT T INC CP-CE		12/19/2018	3.100	03/15/2019	6,749,642	7,612	
	AT T INC CP-CE		12/18/2018	3.100	03/15/2019	4,962,972	5,597	
	AT T INC CP-CE		12/18/2018	3.100	03/15/2019	2,977,783	3,358	
	ALBEMARLE CORP CP-CE		11/19/2018	2.759	01/03/2019	996,563		
	ALBEMARLE CORP CP-CE		12/31/2018	2.501	01/08/2019	3,098,278		
	ALBEMARLE CORP CP-CE		12/03/2018	2.859	01/14/2019	11,112,926		
	AMERICAN ELEC POWER CO CP-CE		12/03/2018	2.890	01/07/2019	3,989,082	8,991	
	AMERICAN HONDA FINANCE CP-CE		12/31/2018	2.554	01/23/2019	1,272,923		
	AMERICAN HONDA FINANCE CP-CE		12/14/2018	2.560	02/11/2019	2,389,970		
	APPLE INC CP-CE		12/17/2018	2.402	01/03/2019	13,984,133		
	APPLE INC CP-CE		12/31/2018	2.350	01/04/2019	17,995,300		
	APPLE INC CP-CE		11/09/2018	2.329	01/09/2019	2,490,172		
	APPLE INC CP-CE		11/20/2018	2.358	01/15/2019	1,992,689		
	AUTOZONE INC CP-CE		12/28/2018	2.952	01/09/2019	14,985,250		
	AVANGRID INC CP-CE		12/28/2018	2.905	01/22/2019	9,979,861		
	AVANGRID INC CP-CE		12/31/2018	2.905	01/24/2019	9,980,667		
	AVANGRID INC CP-CE		12/21/2018	3.000	02/05/2019	5,978,500	4,000	
	AVIATION CAPT GRP CP-CE		12/27/2018	2.651	01/03/2019	9,994,847		
	BASF AKTIENGESELLSCH CP-CE		12/11/2018	2.504	01/07/2019	4,491,563		
	CBS CORP CP-CE		12/20/2018	3.007	01/17/2019	6,634,483		
	CBS CORP CP-CE		12/28/2018	2.907	01/28/2019	27,930,078		
	CBS CORP CP-CE		12/31/2018	2.957	01/29/2019	16,261,760		
	CME GROUP INC CP-CE		12/11/2018	2.483	01/03/2019	2,496,039		
	CVS CORPORATION CP-CE		12/31/2018	2.483	01/02/2019	18,897,165		
	CARGILL GBL FUNDING CP-CE		12/28/2018	2.700	01/02/2019	7,997,344		
	CATERPILLAR FIN SRV CO CP-CE		12/31/2018	2.450	01/02/2019	5,999,183		
	COCA-COLA COMPANY CP-CE		10/30/2018	2.403	01/24/2019	1,093,720		
	COX ENTERPRISES INC CP-CE		12/31/2018	2.700	01/02/2019	43,793,391		
	COX ENTERPRISES INC CP-CE		12/27/2018	2.950	01/07/2019	2,198,017	901	
	DNB NOR BANK ASA CP-CE		12/21/2018	2.516	01/17/2019	8,983,126		
	DANAHER CORP CP-CE		12/31/2018	2.420	01/02/2019	24,996,639		
	DEERE JOHN CAPITAL CORP CP-CE		10/24/2018	2.412	01/07/2019	4,477,500		
	DEERE JOHN CAPITAL CORP CP-CE		10/29/2018	2.422	01/14/2019	1,168,943		
	DUKE ENERGY CORP CP-CE		12/21/2018	3.032	03/21/2019	15,085,620		
	DUPONT EI NEMOUR CP-CE		12/26/2018	3.030	02/07/2019	5,978,357		
	EI DUPONT CP-CE		12/27/2018	3.040	02/28/2019	9,950,178	844	
	DUPONT EI NEMOUR CP-CE		12/17/2018	3.097	03/14/2019	7,940,453		
	EMERSON ELECTRIC CP-CE		12/19/2018	2.483	01/08/2019	6,491,044		
	EMERSON ELECTRIC CP-CE		12/18/2018	2.525	01/17/2019	3,093,490		
	ENTERGY CORPORATION CP-CE		12/28/2018	2.650	01/02/2019	13,997,939	1,031	
	ENTERGY CORP DISC COML PAPER CP-CE		12/11/2018	3.007	01/08/2019	11,672,700		
	ENTERGY CORP DISC COML PAPER CP-CE		12/26/2018	3.008	01/28/2019	9,972,501		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	ENTERGY CORP DISC COML PAPER CP-CE		12/17/2018	3.171	03/04/2019	4,966,313		
	ENTERGY CORP DISC COML PAPER CP-CE		12/13/2018	3.173	03/07/2019	10,780,179		
	ENTERGY CORP DISC COML PAPER CP-CE		12/11/2018	3.174	03/08/2019	8,404,530		
	EXPERIAN FINANCE PLC CP-CE		11/30/2018	2.964	01/29/2019	995,083		
	EXPERIAN FINANCE PLC CP-CE		12/26/2018	3.008	01/30/2019	1,994,167		
	EXPERIAN FINANCE PLC CP-CE		12/20/2018	3.120	03/06/2019	7,848,299		
	EXPERIAN FINANCE PLC CP-CE		12/19/2018	3.120	03/07/2019	18,673,727		
	FMC TECHNOLOGIES INC CP-CE		10/10/2018	2.615	01/02/2019	1,987,867		
	FMC TECHNOLOGIES INC CP-CE		11/30/2018	2.858	01/08/2019	971,990		
	FMC TECHNOLOGIES INC CP-CE		12/18/2018	3.063	02/08/2019	995,594		
	FMC TECHNOLOGIES INC CP-CE		12/17/2018	3.084	02/11/2019	3,980,898		
	FMC TECHNOLOGIES INC CP-CE		12/14/2018	3.174	03/11/2019	9,923,875		
	FMC TECHNOLOGIES INC CP-CE		12/17/2018	3.173	03/13/2019	32,448,272		
	FEDEX CORP CP-CE		12/11/2018	2.957	01/09/2019	24,940,590		
	FIRST ABU DHABI BANK PJSC CP-CE		12/28/2018	2.406	01/04/2019	17,416,851		
	FIRST ABU DHABI BANK PJSC CP-CE		12/31/2018	2.512	01/16/2019	3,695,872		
	FIRST ABU DHABI BANK PJSC CP-CE		12/12/2018	2.829	03/12/2019	16,731,629		
	FLORIDA POWER & LIGHT CP-CE		12/14/2018	2.909	01/22/2019	18,441,879		
	FLORIDA POWER & LIGHT CP-CE		12/31/2018	2.858	02/07/2019	7,975,933		
	FORTIVE CORPORATION CP-CE		12/13/2018	2.827	01/15/2019	12,467,688		
	GLENCORE FUNDING LLC CP-CE		10/10/2018	2.768	01/07/2019	1,986,403		
	HARLEY DAVIDSON CUST FDG CORP CP-CE		12/18/2018	3.059	01/22/2019	3,489,622		
	HARLEY DAVIDSON CUST FDG CORP CP-CE		12/12/2018	2.870	01/28/2019	5,977,597		
	HENKEL OF AMERICA CP-CE		10/12/2018	2.373	01/07/2019	1,541,160		
	HENKEL OF AMERICA CP-CE		12/27/2018	2.483	01/15/2019	6,189,136		
	HENKEL OF AMERICA CP-CE		12/19/2018	2.464	01/16/2019	14,971,300		
	HYUNDAI CAPITAL AMERICA CP-CE		10/15/2018	2.685	01/03/2019	1,988,133		
	HYUNDAI CAPITAL AMERICA CP-CE		11/20/2018	2.861	01/08/2019	3,984,483		
	HYUNDAI CAPITAL AMERICA CP-CE		10/29/2018	2.697	01/22/2019	17,389,264		
	HYUNDAI CAPITAL AMERICA CP-CE		12/03/2018	2.933	01/29/2019	5,972,260		
	HYUNDAI CAPITAL AMERICA CP-CE		11/16/2018	3.002	02/14/2019	18,858,450		
	HYUNDAI CAPITAL AMERICA CP-CE		12/27/2018	2.912	02/19/2019	995,650		
	INTERCONTINENTAL EXCHANGE CP-CE		12/26/2018	2.461	01/02/2019	1,999,043		
	JM SMUCKER CO CP-CE		12/31/2018	2.875	01/02/2019	33,445,075		
	LYONDELLBASELL INDS NV CP-CE		12/31/2018	3.013	01/22/2019	10,481,584		
	LYONDELLBASELL INDS NV CP-CE		12/19/2018	2.875	02/12/2019	16,673,229		
	MACQUARIE BANK LTD 4 2 CP-CE		11/14/2018	2.700	02/12/2019	4,966,625	17,625	
	MAGNA INTERNATIONAL IN CP-CE		12/31/2018	2.700	01/02/2019	2,999,550		
	MAGNA INTERNATIONAL IN CP-CE		12/24/2018	3.005	01/14/2019	9,982,500		
	MAGNA INTERNATIONAL IN CP-CE		12/19/2018	3.057	01/17/2019	3,391,646		
	MAGNA INTERNATIONAL IN CP-CE		11/27/2018	2.914	01/28/2019	9,852,545		
	MAGNA INTERNATIONAL IN CP-CE		12/11/2018	3.050	01/29/2019	15,934,933	27,111	
	MARRIOTT INTERNATIONAL CP-CE		10/25/2018	2.716	01/15/2019	21,367,775		
	MARRIOTT INTERNATIONAL CP-CE		12/20/2018	3.050	02/21/2019	9,947,472	9,319	
	MARRIOTT INTERNATIONAL CP-CE		12/20/2018	3.050	02/21/2019	14,921,208	13,979	
	MCKESSON CORPORATION CP-CE		12/21/2018	3.149	01/24/2019	9,970,344		
	MERCK CO CP-CE		10/24/2018	2.342	01/16/2019	2,486,408		
	MERCK CO CP-CE		11/06/2018	2.362	01/28/2019	1,989,164		
	MONDELEZ INTL INC CP-CE		12/20/2018	3.075	02/19/2019	54,720,706		
	MUFG BK LTD N Y BRH DISC COML CP-CE		12/20/2018	2.769	03/20/2019	4,469,063		
	NASDAQ INC CP-CE		12/24/2018	3.100	02/01/2019	5,981,400	2,583	
	NASDAQ INC CP-CE		12/20/2018	3.152	02/21/2019	3,978,300		
	NASDAQ INC CP-CE		12/20/2018	3.100	02/25/2019	7,556,807	7,199	
	NASDAQ INC CP-CE		12/20/2018	3.100	02/25/2019	9,943,167	9,472	
	NATIONAL GRID CP-CE		11/19/2018	2.770	01/14/2019	1,369,075	4,549	
	NATIONAL GRID CP-CE		12/24/2018	2.820	02/07/2019	2,290,656		
	NATL RURAL UTIL CP-CE		12/26/2018	2.505	01/29/2019	249,410		
	NATL RURAL UTIL CP-CE		12/27/2018	2.526	01/31/2019	2,069,916		
	NATL RURAL UTIL CP-CE		12/31/2018	2.526	02/04/2019	9,975,500		
	NATL RURAL UTIL CP-CE		12/21/2018	2.588	02/06/2019	2,591,242		
	NATL RURAL UTIL CP-CE		12/31/2018	2.526	02/08/2019	1,994,540		
	NATIXIS NY CP-CE		12/05/2018	2.510	01/31/2019	4,980,129	9,413	
	NATIXIS NY CP-CE		11/27/2018	2.510	01/31/2019	4,977,340	12,201	
	NATIXIS NY CP-CE		12/12/2018	2.510	01/31/2019	2,491,285	3,486	
	NATIXIS NY CP-CE		12/12/2018	2.510	01/31/2019	1,494,771	2,092	
	NESTLE CAPITAL CORP CP-CE		10/10/2018	2.323	01/08/2019	1,988,450		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	NEXTERA ENERGY CP-CE		12/26/2018	3.008	01/30/2019	4,985,417		
	NEXTERA ENERGY CP-CE		12/18/2018	3.050	01/31/2019	5,977,633	7,117	
	NISSAN MOTOR CP-CE		11/27/2018	2.405	01/02/2019	997,600		
	NISSAN MOTOR CP-CE		11/19/2018	2.450	01/14/2019	996,189	2,926	
	NISSAN MOTOR CP-CE		11/29/2018	2.631	01/28/2019	1,991,267		
	PACCAR FINANCIAL CORP CP-CE		11/20/2018	2.387	01/07/2019	2,492,067		
	PACCAR FINANCIAL CORP CP-CE		12/14/2018	2.466	01/22/2019	1,047,202		
	PFIZER INC CP-CE		10/15/2018	2.292	01/10/2019	1,988,980		
	PUBLIC SERVICE ELEC & GAS CP-CE		12/18/2018	3.106	01/11/2019	3,392,973		
	PUBLIC SERV ENT CP-CE		12/24/2018	3.105	01/14/2019	4,976,215		
	PUBLIC SERV ENT CP-CE		12/12/2018	3.010	01/23/2019	19,269,812		
	PUBLIC SERV ENT CP-CE		12/06/2018	3.152	02/27/2019	37,527,221		
	ROGERS COMMUNICATIONS CP-CE		12/20/2018	2.953	01/04/2019	19,076,523		
	RYDER SYSTEM INC CP-CE		12/12/2018	2.904	01/02/2019	1,597,293		
	RYDER SYSTEM INC CP-CE		12/31/2018	2.906	01/28/2019	21,451,506		
	SCHLUMBERGER HOLDINGS CP-CE		12/13/2018	2.865	01/08/2019	7,733,992		
	SCHLUMBERGER HOLDINGS CP-CE		12/07/2018	3.048	02/21/2019	17,887,385		
	SOUTHERN CO GAS CAPITAL CP-CE		12/11/2018	3.008	01/14/2019	16,353,533		
	SOUTHERN CO GAS CAPITAL CP-CE		12/11/2018	3.100	02/14/2019	17,405,063	28,632	
	SOUTHERN CO GAS CAPITAL CP-CE		12/18/2018	3.167	02/19/2019	7,558,770		
	SPECTRA ENERGY PARTNERS CP-CE		11/29/2018	2.857	01/02/2019	6,731,831		
	SPECTRA ENERGY PARTNERS CP-CE		12/18/2018	3.005	01/08/2019	12,577,583		
	SPECTRA ENERGY PARTNERS CP-CE		12/21/2018	3.105	01/15/2019	29,935,367		
	SUMITOMO MTSU BKG CORP CP-CE		12/13/2018	2.559	02/01/2019	1,992,917		
	SUMITOMO MTSU BKG CORP CP-CE		11/23/2018	2.664	02/05/2019	2,381,954		
	SUNCOR ENERGY INC CP-CE		12/14/2018	3.100	03/14/2019	4,962,542	6,458	
	TELUS CORP CP-CE		12/26/2018	3.050	03/19/2019	5,953,742	7,117	
	TELUS CORP CP-CE		12/26/2018	3.050	03/19/2019	19,845,806	23,722	
	TELUS CORP CP-CE		12/26/2018	3.050	03/19/2019	3,969,161	4,744	
	TELUS CORP CP-CE		12/20/2018	3.100	03/19/2019	5,954,017	6,200	
	TELUS CORP CP-CE		12/20/2018	3.100	03/19/2019	6,946,353	7,233	
	3M CO CP-CE		12/31/2018	2.473	01/23/2019	3,993,688		
	TORONTO DOMINION BANK CP-CE		12/03/2018	2.595	02/26/2019	3,081,116		
	TOYOTA MOTOR CREDIT CP-CE		10/30/2018	2.474	01/25/2019	1,988,110		
	TRANSCANADA PIPELINES LTD CP-CE		11/06/2018	2.641	01/04/2019	1,991,379		
	TRANSCANADA PIPELINE USA CP-CE		12/17/2018	3.150	03/15/2019	16,374,394	20,213	
	TRANSCANADA PIPELINE USA CP-CE		12/17/2018	3.170	03/15/2019	8,931,053	11,095	
	TRANSCANADA PIPELINE USA CP-CE		12/20/2018	3.238	03/19/2019	18,353,644		
	TYCO INTL HLDG SARL CP-CE		12/31/2018	2.750	01/02/2019	20,746,830		
	TYCO INTL HLDG SARL CP-CE		12/11/2018	2.955	01/03/2019	1,197,738		
	TYCO INTL HLDG SARL CP-CE		12/21/2018	3.154	01/07/2019	8,986,613		
	TYCO INTL HLDG SARL CP-CE		12/21/2018	3.400	03/21/2019	8,926,050	6,800	
	TYCO INTL HLDG SARL CP-CE		12/21/2018	3.400	03/21/2019	6,942,483	5,289	
	TYSON FOODS INC CP-CE		12/14/2018	2.904	01/04/2019	22,561,768		
	UNILEVER CAPITAL CORP CP-CE		11/29/2018	2.537	01/22/2019	9,964,300		
	UNILEVER CAPITAL CORP CP-CE		12/24/2018	2.388	02/05/2019	2,542,294		
	UNITED TECHNOLOGIES CORP CP-CE		12/28/2018	3.046	01/23/2019	8,980,240		
	VW CREDIT INC CP-CE		10/10/2018	2.667	01/08/2019	769,866		
	VW CR INC CP-CE		12/07/2018	3.000	02/07/2019	4,975,417	9,167	
	VW CR INC CP-CE		12/07/2018	3.000	02/07/2019	7,960,667	14,667	
	VW CR INC CP-CE		12/07/2018	3.000	02/07/2019	9,950,833	18,333	
	VW CR INC CP-CE		12/07/2018	3.000	02/07/2019	3,980,333	7,333	
	VW CR INC CP-CE		12/14/2018	3.056	02/12/2019	7,959,467		
	VW CREDIT INC CP-CE		11/29/2018	2.667	02/22/2019	1,191,925		
	WAL-MART STORES INC CP-CE		12/11/2018	2.385	01/14/2019	3,492,133		
	WAL-MART STORES INC CP-CE		12/19/2018	2.505	01/22/2019	13,966,944		
	WAL-MART STORES INC CP-CE		12/31/2018	2.504	01/28/2019	1,996,111		
	WAL-MART STORES INC CP-CE		12/31/2018	2.505	01/29/2019	2,095,771		
	WALGREENS BOOTS CP-CE		12/19/2018	2.955	01/09/2019	20,539,594		
	WASTE MANAGEMENT INCORPORATED CP-CE		12/31/2018	2.900	01/04/2019	16,994,522		
	WESTAR ENERGY INC CP-CE		12/26/2018	3.003	01/09/2019	20,076,550		
	WESTAR ENERGY INC CP-CE		12/24/2018	2.803	01/10/2019	9,687,174		
	TRI-PARTY GOLDMAN SACHS REPO - CE		12/31/2018	2.950	01/02/2019	4,200,000	342	
	BANK OF NOVA SCOTIA CP-CE		12/21/2018	2.558	02/04/2019	12,858,881		
	BELL CANADA CP-CE		11/26/2018	2.849	02/19/2019	7,449,885		
	CDP FINANCIAL CP-CE		12/03/2018	2.507	01/17/2019	3,489,063		

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	BPCE CP-CE		11/14/2018	2.666	02/06/2019	15,746,245		
	SIEMENS CAPITAL CP-CE		12/14/2018	2.563	03/01/2019	4,773,820		
	SOCIETE GENERALE CP-CE		12/31/2018	2.360	01/02/2019	10,998,557		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,618,886,755	361,140	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,618,886,755	361,140	
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations						1,759,742,396	413,722	7,465
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds						1,759,742,396	413,722	7,465
783998-9D-1	SSC GOVERNMENT MM GVMXX		12/31/2018	0.000		29,985,250		
8699999. Subtotal - All Other Money Market Mutual Funds						29,985,250		
8899999 - Total Cash Equivalents						1,789,727,646	413,722	7,465

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX				
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 6
Analysis of Operations By Lines of Business 5
Asset Valuation Reserve Default Component 15
Asset Valuation Reserve Equity 17
Asset Valuation Reserve Replications (Synthetic) Assets 20
Assets 2
Exhibit 1 - Investment Expenses 8
Exhibit 2 - Investment Taxes, Licenses and Fees (Excluding Federal Income Taxes) 8
Exhibit 3 - Aggregate Reserve for Life, Annuity and Accident and Health Contracts 9
Exhibit 3 - Interrogatories 9
Exhibit 3A - Changes in Bases of Valuation During The Year 9
Exhibit 4 - Deposit-Type Contracts 10
Exhibit 5 - Reconciliation of Cash and Invested Assets 11
Exhibit 6 - Guaranteed Insurance and Annuity Products 12
Exhibit of Capital Gains (Losses) 7
Exhibit of Net Investment Income 7
Form for Calculating the Interest Maintenance Reserve (IMR) 14
General Interrogatories 13
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Overflow Page For Write-ins 21
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E28
Summary of Operations 4