



QUARTERLY STATEMENT

As of March 31, 2018

of the Condition and Affairs of the

HARTFORD LIFE INSURANCE COMPANY

NAIC Group Code.....91, 91 (Current Period) (Prior Period)	NAIC Company Code..... 88072	Employer's ID Number..... 06-0974148
Organized under the Laws of CT	State of Domicile or Port of Entry CT	Country of Domicile US
Incorporated/Organized..... February 16, 1978	Commenced Business..... January 1, 1979	
Statutory Home Office	One Hartford Plaza..... Hartford CT US 06155-0001 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	One Hartford Plaza..... Hartford CT US 06155-0001 (Street and Number) (City or Town, State, Country and Zip Code)	860-547-5000 (Area Code) (Telephone Number)
Mail Address	One Hartford Plaza..... Hartford CT US 06155-0001 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	One Hartford Plaza..... Hartford CT US 06155-0001 (Street and Number) (City or Town, State, Country and Zip Code)	860-547-5000 (Area Code) (Telephone Number)
Internet Web Site Address	www.thehartford.com	
Statutory Statement Contact	Andrew G. Helming (Name) statement.questions@thehartford.com (E-Mail Address)	860-547-9698 (Area Code) (Telephone Number) (Extension) 860-757-1131 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Brion Scott Johnson	President and Chairman of the Board	2. Peter Francis Sannizzaro	SVP, CFO and CAO
3. Sabra Rose Purtill	SVP and Treasurer	4. Michael Robert Hazel	VP and Controller

OTHER

Craig Douglas Morrow	VP and Appointed Actuary	Lisa Sue Levin	Corporate Secretary
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DIRECTORS OR TRUSTEES

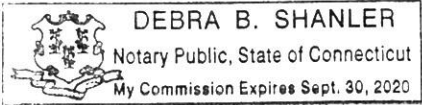
Brion Scott Johnson	Robert William Paiano	Matthew James Poznar
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State of..... Connecticut
County of..... Hartford

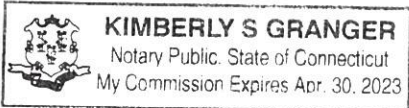
The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any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

 (Signature) Brion S. Johnson 1. (Printed Name) President and Chairman of the Board (Title)	 (Signature) Michael R. Hazel 2. (Printed Name) Vice President and Controller (Title)	 (Signature) Lisa S. Levin 3. (Printed Name) Corporate Secretary (Title)
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Subscribed and sworn to before me This 23 day of April 2018 	Subscribed and sworn to before me This 14 day of April 2018 	Subscribed and sworn to before me This 1st day of May 2018
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Laurie Hansen
NOTARY PUBLIC
State of Connecticut
My Commission Expires
December 31, 2018



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

HARTFORD LIFE INSURANCE COMPANY
ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,565,000,677	0	8,565,000,677	12,266,208,105
2. Stocks:				
2.1 Preferred stocks.....	52,857,704	0	52,857,704	52,023,429
2.2 Common stocks.....	1,429,801,660	11,537,807	1,418,263,853	1,330,029,847
3. Mortgage loans on real estate:				
3.1 First liens.....	1,092,446,379	0	1,092,446,379	1,723,886,071
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	67,779,271	0	67,779,271	68,504,335
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....8,597,775), cash equivalents (\$....13,074,974) and short-term investments (\$....576,472,062).....	598,144,811	0	598,144,811	350,124,390
6. Contract loans (including \$.....0 premium notes).....	1,357,474,165	0	1,357,474,165	1,309,592,080
7. Derivatives.....	227,060,961	0	227,060,961	291,457,331
8. Other invested assets.....	454,138,616	254,114	453,884,503	1,045,298,934
9. Receivables for securities.....	41,223,344	0	41,223,344	81,150,259
10. Securities lending reinvested collateral assets.....	200,040,127	0	200,040,127	463,582,513
11. Aggregate write-ins for invested assets.....	100,238,904	0	100,238,904	32,925,780
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,186,206,619	11,791,921	14,174,414,699	19,014,783,073
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	249,542,311	0	249,542,311	320,383,300
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	58,157	0	58,157	55,939
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	0	0	0	0
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	6,005,352	0	6,005,352	4,733,824
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	161,147,146	0	161,147,146	154,067,017
17. Amounts receivable relating to uninsured plans.....	680	0	680	680
18.1 Current federal and foreign income tax recoverable and interest thereon.....	142,280,615	99,369,231	42,911,384	41,630,938
18.2 Net deferred tax asset.....	505,121,449	174,384,449	330,737,000	463,369,698
19. Guaranty funds receivable or on deposit.....	10,843,393	0	10,843,393	10,843,393
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	1,049,770	1,049,770	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	7,154,202	0	7,154,202	16,079,562
24. Health care (\$.....0) and other amounts receivable.....	17,383	0	17,383	5,921
25. Aggregate write-ins for other than invested assets.....	57,326,692	3,482,163	53,844,528	43,632,254
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	15,326,753,768	290,077,534	15,036,676,234	20,069,585,601
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	82,861,820,424	74,742	82,861,745,683	89,287,007,010
28. Total (Lines 26 and 27).....	98,188,574,193	290,152,276	97,898,421,917	109,356,592,611

DETAILS OF WRITE-INS				
1101. Collateral on derivatives.....	100,238,904	0	100,238,904	32,925,780
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	100,238,904	0	100,238,904	32,925,780
2501. Disbursements and items not allocated.....	57,326,692	3,482,163	53,844,528	43,632,254
2502.	0	0	0	0
2503.	0	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	57,326,692	3,482,163	53,844,528	43,632,254

HARTFORD LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....8,478,955,085 less \$.....0 included in Line 6.3 (including \$.....10,404,212 Modco Reserve).....	8,478,955,085	11,751,969,043
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	0	0
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	945,860,700	2,240,045,234
4. Contract claims:		
4.1 Life.....	205,378,846	196,501,845
4.2 Accident and health.....	0	0
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	1,750,668	1,749,234
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	0	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	0	0
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$....2,577,722 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	302,700,608	289,523,735
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....117,220,658 ceded.....	117,220,658	160,224,036
9.4 Interest Maintenance Reserve.....	124,903,989	234,110,390
10. Commissions to agents due or accrued - life and annuity contracts \$....7,580,966, accident and health \$...569,969 and deposit-type contract funds \$....0.....	8,150,935	8,930,809
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	106,037,779	125,517,197
13. Transfers to Separate Accounts due or accrued (net) (including \$....(222,818,406) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(766,908,415)	(854,557,993)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	6,672,119	8,770,095
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	0
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,217,632	4,339,771
17. Amounts withheld or retained by company as agent or trustee.....	0	0
18. Amounts held for agents' account, including \$....1,972,905 agents' credit balances.....	1,990,287	3,764,577
19. Remittances and items not allocated.....	8,021,749	39,628,206
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0
21. Liability for benefits for employees and agents if not included above.....	0	0
22. Borrowed money \$....3,798,000 and interest thereon \$....6,930.....	3,804,930	8,114,728
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	208,748,828	301,863,299
24.02 Reinsurance in unauthorized and certified (\$.....0) companies.....	0	0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$.....0) reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	9,397,635	681
24.05 Drafts outstanding.....	48,300,949	57,957,946
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	239,041,878	228,899,286
24.08 Derivatives.....	607,684,096	656,759,114
24.09 Payable for securities.....	50,078,305	83,440,770
24.10 Payable for securities lending.....	200,040,127	463,582,513
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	488,680,960	505,845,133
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	11,399,730,347	16,516,979,653
27. From Separate Accounts statement.....	82,861,820,424	89,287,113,365
28. Total liabilities (Lines 26 and 27).....	94,261,550,771	105,804,093,018
29. Common capital stock.....	5,690,000	5,690,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other-than-special surplus funds.....	0	0
32. Surplus notes.....	0	0
33. Gross paid in and contributed surplus.....	1,626,637,743	1,624,057,785
34. Aggregate write-ins for special surplus funds.....	0	0
35. Unassigned funds (surplus).....	2,004,543,404	1,922,751,808
36. Less treasury stock, at cost:		
36.1 ....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	3,631,181,146	3,546,809,593
38. Totals of Lines 29, 30 and 37.....	3,636,871,146	3,552,499,593
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	97,898,421,917	109,356,592,611

DETAILS OF WRITE-INS

2501. Payable for repurchase agreements.....	192,423,004	201,648,254
2502. Accrued interest on derivatives in a liability position.....	172,464,422	177,032,962
2503. Collateral on derivatives.....	53,258,571	39,843,631
2598. Summary of remaining write-ins for Line 25 from overflow page.....	70,534,963	87,320,286
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	488,680,960	505,845,133
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	0	0

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	24,297,212	18,030,994	432,980,731
2. Considerations for supplementary contracts with life contingencies.....	0	0	21,295,825
3. Net investment income.....	165,052,101	519,639,913	1,835,740,648
4. Amortization of Interest Maintenance Reserve (IMR).....	2,391,074	3,900,180	19,118,613
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	4,311,745	7,539,309	21,791,938
7. Reserve adjustments on reinsurance ceded.....	(532,891,423)	(265,981,424)	(1,203,357,036)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	195,590,694	197,877,122	862,824,563
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	37,555,882	43,641,371	102,313,197
9. Totals (Lines 1 to 8.3).....	(103,692,716)	524,647,465	2,092,708,480
10. Death benefits.....	102,111,300	81,440,367	426,742,411
11. Matured endowments (excluding guaranteed annual pure endowments).....	312,759	123,017	823,753
12. Annuity benefits.....	161,878,175	187,714,608	731,374,666
13. Disability benefits and benefits under accident and health contracts.....	0	0	36,319
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	4,720,461,899	754,931,625	4,877,962,964
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	10,172,654	31,355,345	141,151,437
18. Payments on supplementary contracts with life contingencies.....	84,362	117,104	19,081,322
19. Increase in aggregate reserves for life and accident and health contracts.....	(13,691,327)	(25,334,545)	(139,667,401)
20. Totals (Lines 10 to 19).....	4,981,329,821	1,030,347,522	6,057,505,471
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	13,472,040	14,857,056	60,944,427
22. Commissions and expense allowances on reinsurance assumed.....	7,900	5,421	(44,132)
23. General insurance expenses.....	29,220,751	29,485,979	140,961,733
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	2,479,221	3,397,376	13,295,770
25. Increase in loading on deferred and uncollected premiums.....	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(5,165,748,358)	(936,649,012)	(5,444,537,645)
27. Aggregate write-ins for deductions.....	256,509	4,469,564	7,035,378
28. Totals (Lines 20 to 27).....	(138,982,116)	145,913,907	835,161,002
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	35,289,400	378,733,558	1,257,547,478
30. Dividends to policyholders.....	1,641,377	(513)	1,871,878
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	33,648,023	378,734,071	1,255,675,600
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(3,131,825)	22,560,519	(1,894,681)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	36,779,849	356,173,552	1,257,570,282
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....1,149,787 (excluding taxes of \$.....958,048 transferred to the IMR).....	78,761,118	(35,052,110)	(59,978,355)
35. Net income (Line 33 plus Line 34).....	115,540,967	321,121,441	1,197,591,927
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	3,552,499,593	4,397,908,629	4,397,908,629
37. Net income (Line 35).....	115,540,967	321,121,441	1,197,591,927
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(27,510,433).....	21,489,361	(340,435,531)	(814,415,045)
39. Change in net unrealized foreign exchange capital gain (loss).....	2,228,504	(7,154,406)	(8,846,702)
40. Change in net deferred income tax.....	(142,434,907)	3,586,462	(336,456,337)
41. Change in nonadmitted assets.....	(8,146,801)	52,357,539	496,309,589
42. Change in liability for reinsurance in unauthorized and certified companies.....	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	0
44. Change in asset valuation reserve.....	93,114,471	15,497,716	17,051,691
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	0	0	0
47. Other changes in surplus in Separate Accounts Statement.....	0	0	0
48. Change in surplus notes.....	0	0	0
49. Cumulative effect of changes in accounting principles.....	0	0	0
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	2,579,958	(299,230,272)	(1,396,644,159)
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	0
53. Aggregate write-ins for gains and losses in surplus.....	0	0	0
54. Net change in capital and surplus (Lines 37 through 53).....	84,371,553	(254,257,052)	(845,409,036)
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,636,871,146	4,143,651,577	3,552,499,593
DETAILS OF WRITE-INS			
08.301. Other investment management fees.....	37,557,910	37,934,303	78,496,321
08.302. Separate Account loads.....	406,919	555,216	1,776,053
08.303. Miscellaneous income.....	(408,947)	5,151,852	22,040,823
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	37,555,882	43,641,371	102,313,197
2701. Change in provision for future dividends.....	629,521	4,396,815	7,279,346
2702. Miscellaneous deductions.....	296,245	466,751	1,114,971
2703. Modco adjustment.....	(669,256)	(394,002)	(1,358,939)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	256,509	4,469,564	7,035,378
5301.	0	0	0
5302.	0	0	0
5303.	0	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	0	0	0

HARTFORD LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	37,471,867	48,993,835	444,609,823
2. Net investment income.....	191,752,670	520,192,624	1,851,126,594
3. Miscellaneous income.....	(295,433,103)	(16,923,622)	(216,427,338)
4. Total (Lines 1 through 3).....	(66,208,566)	552,262,837	2,079,309,079
5. Benefit and loss related payments.....	5,037,499,182	1,022,704,638	6,125,050,837
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	(5,253,397,936)	(853,164,642)	(5,317,323,685)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	75,124,127	32,025,850	257,200,944
8. Dividends paid to policyholders.....	1,639,943	3,443	1,776,422
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	8,461,045	(14,999,774)	4,809,670
10. Total (Lines 5 through 9).....	(130,673,639)	186,569,515	1,071,514,187
11. Net cash from operations (Line 4 minus Line 10).....	64,465,073	365,693,322	1,007,794,892
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	895,219,902	1,386,534,919	5,019,886,601
12.2 Stocks.....	30,578,197	12,083,941	50,786,602
12.3 Mortgage loans.....	47,324,643	53,797,350	126,007,366
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	113,626,051	36,170,957	157,156,553
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(702,292)	(1,037,323)	(7,836,712)
12.7 Miscellaneous proceeds.....	303,473,014	1,340,265	97,207,010
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,389,519,515	1,488,890,110	5,443,207,419
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	693,673,165	1,544,135,939	4,388,558,286
13.2 Stocks.....	1,403,399	22,851,789	53,003,902
13.3 Mortgage loans.....	65,000,000	41,950,000	240,219,002
13.4 Real estate.....	529,215	406,280	2,743,717
13.5 Other invested assets.....	39,270,886	31,120,840	308,304,587
13.6 Miscellaneous applications.....	111,056,122	235,303,373	288,796,081
13.7 Total investments acquired (Lines 13.1 to 13.6).....	910,932,788	1,875,768,221	5,281,625,575
14. Net increase or (decrease) in contract loans and premium notes.....	47,882,085	2,011,239	(3,476,336)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	430,704,642	(388,889,351)	165,058,179
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	(608,486)	(300,000,000)	(1,393,288,319)
16.3 Borrowed funds.....	(4,302,000)	(6,723,000)	(12,281,000)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	(53,819,474)	(252,679,041)
16.5 Dividends to stockholders.....	0	0	0
16.6 Other cash provided (applied).....	(242,238,808)	278,691,010	357,610,684
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(247,149,294)	(81,851,465)	(1,300,637,676)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	248,020,421	(105,047,494)	(127,784,604)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	350,124,390	477,908,994	477,908,994
19.2 End of period (Line 18 plus Line 19.1).....	598,144,811	372,861,500	350,124,390

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

20.0001	Non-cash proceeds from invested asset exchanges - bonds, common stocks and other invested assets.....	(18,473,975)	(73,694,508)	252,010,125
20.0002	Non-cash acquisitions from invested asset exchanges - bonds, common stocks and other invested assets.....	(18,473,975)	(73,694,508)	252,010,125
20.0003	Capital contribution from parent to settle intercompany balances related to stock compensation.....	(3,188,444)	(769,728)	3,355,840
20.0004	Capital contribution to subsidiary to settle intercompany balances related to stock compensation.....	608,486	529,478	(2,119,857)
20.0005	Non-cash impacts of Tax Reform - tax receivable.....	8,204,590	0	(59,867,823)
20.0006	Non-cash impacts of DTA adjustment not yet settled.....	0	0	(99,369,231)
20.0007	Non-cash impacts of Tax Reform and DTA adjustment not yet settled - deferred income tax surplus.....	8,204,590	0	(159,237,054)
20.0008	Non-cash transfer of accrued investment income for reinsurance	46,264,212	0	0
20.0009	Non-cash transfer of bonds for reinsurance	(3,503,409,658)	0	0
20.0010	Non-cash transfer of mortgage loans for reinsurance	(648,339,808)	0	0
20.0011	Non-cash transfer of partnerships for reinsurance	(503,085,441)	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	.....0	.....0	.....0
2. Ordinary life insurance.....	.....25,043,645	.....27,865,333	.....143,549,791
3. Ordinary individual annuities.....	.....48,272,928	.....63,683,505	.....238,051,404
4. Credit life (group and individual).....	.....0	.....0	.....0
5. Group life insurance.....	.....970,515	.....(13,969,808)	.....22,840,381
6. Group annuities.....	.....351,147,476	.....374,972,439	.....1,592,399,096
7. A&H - group.....	.....17,359,851	.....20,244,321	.....80,025,140
8. A&H - credit (group and individual).....	.....0	.....0	.....0
9. A&H - other.....	.....6,557	.....6,576	.....841,685
10. Aggregate of all other lines of business.....	.....0	.....0	.....0
11. Subtotal.....	.....442,800,972	.....472,802,366	.....2,077,707,497
12. Deposit-type contracts.....	.....441,471,358	.....500,152,945	.....1,710,811,174
13. Total.....	.....884,272,330	.....972,955,311	.....3,788,518,672

DETAILS OF WRITE-INS

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

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Hartford Life Insurance Company (the “Company” or “HLIC”) have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department (“the Department”). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners’ Accounting Practices and Procedures Manual (“NAIC SAP”) has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Hartford Life & Annuity Insurance Company (“HLAI”), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or HLAI did not obtain reinsurance reserve credit for these reinsurance treaties, the Company’s and HLAI’s risk-based capital would not have triggered a regulatory event.

A reconciliation of the Company’s net income and capital and surplus between NAIC SAP and practices prescribed by the Department is shown below:

	SSAP #	F/S Page	F/S Line #	2018	2017
Net Income					
1. HLIC state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 115,540,967	\$ 1,197,591,927
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61	4	19	9,730,414	(4,212,752)
				9,730,414	(4,212,752)
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 105,810,553	\$ 1,201,804,679
Surplus					
5. HLIC state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 3,636,871,146	\$ 3,552,499,593
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (HLIC) (as described above)	61	3	1	61,871,719	52,141,305
Less: Reinsurance reserve credit (HLAI) (as described above)	61	3	35	146,279,242	122,009,617
				208,150,961	174,150,922
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 3,428,720,185	\$ 3,378,348,671

The Company’s reported investment in HLAI was \$1,246,679,434. The Company’s investment in HLAI would have been reported as \$1,100,401,192 without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

C. Accounting Policy

6.
- Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of Statement of Statutory Accounting Principles (“SSAP”) No. 43 - Revised (Loan-backed and Structured Securities). Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-Backed Securities

1.
- Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.
2.
- The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

NOTES TO FINANCIAL STATEMENTS

3. The following table summarizes OTTI recognized during 2018 for loan-backed securities held as of March 31, 2018, recorded because the present value of estimated cash flows expected to be collected was less than the amortized cost of the securities:

1		2		3		4		5		6		7	
		Book/Adj Carrying Value		Present Value of Projected Cash Flows		Recognized OTTI		Amortized Cost After OTTI		Fair Value at Time of OTTI		Date of Financial Statement Where Reported	
CUSIP		Amortized Cost Before Current Period OTTI											
48249K	AA 3	\$ 74,973		\$ 71,979		\$ 2,994		\$ 71,979		\$ 49,920		3/31/2018	
Total						\$ 2,994							

4. Security Unrealized Loss Aging

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non–interest related declines when a non–recognized interest related impairment remains):

- a. The aggregate amount of unrealized losses:
1. Less than 12 Months

\$ 11,713,612
2. 12 Months or Longer

\$ 19,316,045
- b. The aggregate related fair value of securities with unrealized losses:
1. Less than 12 Months

\$ 1,054,075,314
2. 12 Months or Longer

\$ 364,033,097

5. As of March 31, 2018, loan-backed securities in an unrealized loss position comprised 345 securities, primarily related to government asset-backed securities ("ABS"), commercial mortgage-backed securities ("CMBS"), collateralized debt obligations ("CDOs"), and corporate securities in the financial sector, which were depressed primarily due to an increase in interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of March 31, 2018.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received
- b. The fair value of collateral accepted in the form of cash and reinvested assets is \$365,218,813, which includes \$165,207,903 of Separate Account securities lending collateral as of March 31, 2018.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repo Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 Fourth Quarter
a. Bilateral (YES/NO)	\$ 192,423,000	\$ —	\$ —	\$ —
b. Tri-Party (YES/NO)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

3. Maturity Time Frame

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Open - no maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	115,505,250	33,368,183	115,505,250	—	—	—	—
e. >1 month to 3 months	76,917,750	197,850,749	157,750,700	76,917,750	—	—	—	—
f. >3 months to 1 year	—	119,805,000	3,993,500	—	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Open - no maturity	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Overnight	—	—	—	—	—	—	—	—
c. 2 days to 1 week	—	—	—	—	—	—	—	—
d. >1 week to 1 month	—	—	—	—	—	—	—	—
e. >1 month to 3 months	—	—	—	—	—	—	—	—
f. >3 months to 1 year	—	—	—	—	—	—	—	—
g. > 1 year	—	—	—	—	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repo - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repo - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash	\$ 192,423,000	\$ 201,648,249	\$ 195,112,383	\$ 192,423,000	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Securities (FV)	—	—	—	—	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does Not Qualify as Admitted
a Cash	\$ —	\$192,423,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b Bonds - FV	—	—	—	—	—	—	—	—
c LB & SS - FV	—	—	—	—	—	—	—	—
d Preferred stock - FV	—	—	—	—	—	—	—	—
e Common stock	—	—	—	—	—	—	—	—
f Mortgage loans - FV	—	—	—	—	—	—	—	—
g Real estate - FV	—	—	—	—	—	—	—	—
h Derivatives - FV	—	—	—	—	—	—	—	—
i Other invested assets - FV	—	—	—	—	—	—	—	—
j Total collateral assets - FV	\$ —	\$192,423,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	\$ —
b. 30 days or less	115,505,250
c. 31 to 90 days	76,917,750
d. >90 days	—

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	\$ 192,423,000	\$ 192,423,000
b. 31 to 60 days	—	—
c. 61 to 90 days	—	—
d. 91 to 120 days	—	—
e. 121 to 180 days	—	—
f. 181 to 365 days	—	—
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter				Second Quarter			
	1 Minimum	2 Maximum	3 Average Daily Balance	4 Ending Balance	5 Minimum	6 Maximum	7 Average Daily Balance	8 Ending Balance
a. Cash (collateral - all)	\$ 192,423,000	\$ 201,648,249	\$ 195,112,383	\$ 192,423,000	\$ —	\$ —	\$ —	\$ —
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

	Third Quarter				Fourth Quarter			
	9 Minimum	10 Maximum	11 Average Daily Balance	12 Ending Balance	13 Minimum	14 Maximum	15 Average Daily Balance	16 Ending Balance
a. Cash (collateral - all)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Securities collateral (FV)	—	—	—	—	—	—	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as secured borrowing transactions.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

NOTES TO FINANCIAL STATEMENTS

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company had no offsetting and netting of assets and liabilities.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 - Debt

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3% and 4.0% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of March 31, 2018 there were no advances outstanding.

State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2018, the Company's pledge limit is \$0.89 billion. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. March 31, 2018

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 7,585,500	\$ 7,585,500	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 888,000,000	\$ 888,000,000	\$ —

2. December 31, 2017

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	\$ —	\$ —	\$ —
b.	Membership Stock - Class B	7,585,500	7,585,500	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	\$ 7,585,500	\$ 7,585,500	\$ —
f.	Actual or estimated borrowing capacity as determined by the insurer	\$ 888,000,000	\$ 888,000,000	\$ —

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

		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
Membership Stock							
1.	Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2.	Class B	7,585,500	7,585,500	—	—	—	—

3. The Company had no collateral pledged to the FHLB as of March 31, 2018.

NOTES TO FINANCIAL STATEMENTS

4. The Company had no borrowings from the FHLB as of March 31, 2018.

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

A. Defined Benefit Plans

6. The Company has no direct plans.

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

No significant change.

Note 14 - Liabilities, Contingencies, and Assessments

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by The Hartford Financial Services Group, Inc. ("The Hartford"), with the United States Securities and Exchange Commission.

Note 15 - Leases

No significant change.

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

No significant change.

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

B. The Company had no transfer or servicing of financial assets.

C. Wash sales

1. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.
2. The details by NAIC designation 3 or below of securities sold during the quarter ended March 31, 2018 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	4	3	\$ 811,000	\$ 817,693	\$ 26,093

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

- Level 1Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.
- Level 2Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.
- Level 3Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. Transfers of securities among the levels occur at the beginning of the reporting period. There were no transfers between Level 1 and Level 2 for the quarter ended March 31, 2018. In most cases, both observable (e.g., changes in interest rates) and unobservable (e.g., changes in risk assumptions) inputs are used in the determination of fair values that the Company has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or priced by independent brokers.

NOTES TO FINANCIAL STATEMENTS

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

March 31, 2018				
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Total
a. Assets accounted for at fair value				
All other corporate bonds – asset-backed	\$ —	\$ —	\$ 914	\$ 914
Preferred stocks - unaffiliated	—	—	1,608	1,608
Common stocks - unaffiliated	87,580	—	29,827	117,407
Total bonds and stocks	87,580	—	32,349	119,929
Derivative assets				
Credit derivatives	—	8,572	—	8,572
Foreign exchange derivatives	—	5,313	—	5,313
Interest rate derivatives	—	186,591	—	186,591
GMWB hedging instruments	—	—	24,837	24,837
Macro hedge program	—	1,748	—	1,748
Total derivative assets	—	202,224	24,837	227,061
Separate Account assets [1]	39,321,742	39,460,145	1,228,237	80,010,124
Total assets accounted for at fair value	\$ 39,409,322	\$ 39,662,369	\$ 1,285,423	\$ 80,357,114
b. Liabilities accounted for at fair value				
Derivative liabilities				
Credit derivatives	\$ —	\$ (8,044)	\$ —	\$ (8,044)
Foreign exchange derivatives	—	(3,308)	—	(3,308)
Interest rate derivatives	—	(551,659)	(33,442)	(585,101)
GMWB hedging instruments	—	—	(9,913)	(9,913)
Macro hedge program	—	—	(1,317)	(1,317)
Total liabilities accounted for at fair value	\$ —	\$ (563,011)	\$ (44,672)	\$ (607,683)

[1] Excludes approximately \$2.5 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters.

The fair value process is monitored by the Valuation Committee, which is a cross-functional group of senior management within the Company that meets at least quarterly. The Valuation Committee is co-chaired by the Heads of Investment Operations and Accounting, and has representation from various investment sector professionals, accounting, operations, legal, compliance and risk management. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee, a Securities Fair Value Working Group ("Securities Working Group") and a Derivatives Fair Value Working Group ("Derivatives Working Group"), which include various investment, operations, accounting and risk management professionals that meet monthly to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

The Company also has an enterprise-wide Operational Risk Management function, led by the Chief Operational Risk Officer, which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by management using a "waterfall" approach after considering the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company utilizes an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The Company's process is similar to the third-party pricing services. The Company develops credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Securities Working Group performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analyses and is overseen by investment and accounting professionals. As a part of these analyses, the Company considers trading volume, new issuance activity and other factors to determine whether the market activity is significantly different than normal activity in an active market, and if so, whether transactions may not be orderly considering the weight of available evidence. If the available evidence indicates that pricing is based upon transactions that are stale or not orderly, the Company places little, if any, weight on the transaction price and will estimate fair value utilizing an internal pricing model. In addition, the Company ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee.

NOTES TO FINANCIAL STATEMENTS

The Company conducts other specific monitoring controls around pricing. Daily analyses identify price changes over 3% for bonds and 5% for equity securities and trade prices for both bonds and stocks that differ over 3% to the current day’s price. Weekly analyses identify prices that differ more than 5% from published bond prices of a corporate bond index. Monthly analyses identify price changes over 3%, prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company feels a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services’ methodologies, review of pricing statistics and trends and back testing recent trades.

The Company has analyzed the third-party pricing services’ valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers’ prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Derivatives Working Group performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a dedicated derivative pricing team that works directly with investment sector professionals to analyze impacts of changes in the market environment and investigate variances. On a daily basis, market valuations are compared to counterparty valuations for OTC derivatives. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. The model validation documentation and results of validation are presented to the Valuation Committee for approval.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded equity securities, open-ended mutual funds and exchange traded futures and option contracts, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company’s Level 2 and 3 debt securities, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company’s Level 2 and Level 3 measurements are included in the following discussion:

- Level 2

The fair values of most of the Company’s Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include most bonds and preferred stocks.

ABS, CDOs, CMBS, and residential mortgage-backed securities ("RMBS") - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. ABS and RMBS prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

International government/government agencies - Primary input also include observations of credit default swap curves related to the issuer and political events in emerging market economies.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.
- Level 3

Most of the Company’s securities classified as Level 3 include less liquid securities such as lower quality ABS, CMBS, CDOs and RMBS primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Separate Account assets are primarily invested in mutual funds but also have investments in mortgage loans, bonds, limited partnerships and other alternative investments, and stocks. Fair values for mortgage loans are determined using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans. Separate Account investments for bonds and stocks are valued in the same manner, and using the same pricing sources and inputs, as the bonds and stocks held in the General Account of the Company.

NOTES TO FINANCIAL STATEMENTS

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the quarter ended March 31, 2018:

(Amounts in thousands)	Beginning Balance As of Prior Quarter End	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Gains (Losses) Included in:		Purchases	Sales	Settlements	Ending Balance As of Current Quarter End
				Net Income (1)	Surplus				
Assets									
All other corporate bonds – asset-backed	\$ 1,007	\$ —	\$ —	\$ —	\$ (45)	\$ —	\$ —	\$ (48)	\$ 914
Preferred stocks - unaffiliated	1,608	—	—	—	—	—	—	—	1,608
Common stocks - unaffiliated	33,745	—	—	9,807	34	33	(13,792)	—	29,827
Total bonds and stocks	36,360	—	—	9,807	(11)	33	(13,792)	(48)	32,349
Derivatives									
GMWB hedging instruments	13,614	—	—	—	1,044	266	—	—	14,924
Macro hedge program	(1,380)	—	—	—	63	—	—	—	(1,317)
Total derivatives [3]	12,234	—	—	—	1,107	266	—	—	13,607
Separate Accounts	1,604,587	16,941	(12,263)	(1,544)	(13,333)	15,220	(368,742)	(12,630)	1,228,236
Total assets	\$ 1,653,181	\$ 16,941	\$ (12,263)	\$ 8,263	\$ (12,237)	\$ 15,519	\$ (382,534)	\$ (12,678)	\$ 1,274,192
Liabilities									
Derivatives									
Interest rate derivatives	\$ (27,824)	\$ —	\$ —	\$ —	\$ (5,618)	\$ —	\$ —	\$ —	\$ (33,442)
Total derivatives [3]	(27,824)	—	—	—	(5,618)	—	—	—	(33,442)
Total liabilities	\$ (27,824)	\$ —	\$ —	\$ —	\$ (5,618)	\$ —	\$ —	\$ —	\$ (33,442)

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	March 31, 2018					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds - unaffiliated	\$ 9,235,575	\$ 8,565,001	\$ 83,740	\$ 8,387,022	\$ 764,813	\$ —
Preferred stocks - unaffiliated	56,758	52,858	—	34,182	22,576	—
Common stocks - unaffiliated	117,407	117,407	87,580	—	29,827	—
Mortgage loans	1,103,679	1,092,446	—	—	1,103,679	—
Cash, cash equivalents and short-term investments - unaffiliated	598,135	598,145	9,012	589,115	8	—
Derivative related assets	214,106	227,061	—	189,269	24,837	—
Contract loans	1,357,474	1,357,474	—	—	1,357,474	—
Surplus debentures	48,650	39,705	—	48,650	—	—
Securities lending reinvested collateral assets	200,011	200,040	—	200,011	—	—
Separate Account assets [1]	80,010,124	80,010,124	39,321,742	39,460,145	1,228,237	—
Total assets	\$ 92,941,919	\$ 92,260,261	\$ 39,502,074	\$ 48,908,394	\$ 4,531,451	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (956,644)	\$ (945,861)	\$ —	\$ —	\$ (956,644)	\$ —
Consumer notes	3,805	3,805	—	—	3,805	—
Derivative related liabilities	(625,845)	(607,683)	—	(581,172)	(44,673)	—
Separate Account liabilities	(80,010,124)	(80,010,124)	(39,321,742)	(39,460,145)	(1,228,237)	—
Total liabilities	\$ (81,588,808)	\$ (81,559,863)	\$ (39,321,742)	\$ (40,041,317)	\$ (2,225,749)	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$3.0 billion as of March 31, 2018.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2017					
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Assets						
Bonds - unaffiliated	\$ 13,853,040	\$ 12,266,208	\$ 230,270	\$ 12,758,095	\$ 864,675	\$ —
Preferred stocks – unaffiliated	55,191	52,023	—	32,965	22,226	—
Common stocks – unaffiliated	137,149	137,149	103,404	—	33,745	—
Mortgage loans	1,776,175	1,723,886	—	—	1,776,175	—
Cash, cash equivalents and short-term investments - unaffiliated	350,124	350,124	132,209	217,907	8	—
Derivative related assets	284,633	291,457	—	256,611	28,022	—
Contract loans	1,309,592	1,309,592	—	—	1,309,592	—
Surplus debentures	124,375	95,115	—	124,375	—	—
Securities lending reinvested collateral assets	463,565	483,583	—	463,565	—	—
Separate Account assets [1]	86,722,646	86,722,646	41,484,044	43,634,015	1,604,587	—
Total assets	\$ 105,076,490	\$ 103,431,783	\$ 41,949,927	\$ 57,487,533	\$ 5,639,030	\$ —
Liabilities						
Liability for deposit-type contracts	\$ (2,321,135)	\$ (2,240,045)	\$ —	\$ —	\$ (2,321,135)	\$ —
Consumer notes	6,115	8,115	—	—	6,115	—
Derivative related liabilities	(665,384)	(656,759)	—	(621,773)	(43,611)	—
Separate Account liabilities	(86,722,646)	(86,722,646)	(41,484,044)	(43,634,015)	(1,604,587)	—
Total liabilities	\$ (89,703,050)	\$ (89,611,335)	\$ (41,484,044)	\$ (44,255,788)	\$ (3,963,218)	\$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately \$2.6 billion as of December 31, 2017.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

During 2017, the Company changed the valuation technique used to estimate the fair value of consumer notes to the carrying amounts of consumer notes approximate the fair values. As of December 31, 2016, fair values for consumer notes were estimated primarily using discounted cash flow calculations and current interest rates.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. At March 31, 2018, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

C. Other Disclosures

HLIC and HLAI received approval from the State of Connecticut Department of Insurance on January 22, 2018, to enter into an assumption reinsurance agreement effective February 1, 2018. Under this agreement HLIC transferred approximately \$4.6 billion of reserves and \$0.1 billion of associated interest maintenance reserve liability along with cash and invested assets with a book value totaling \$4.7 billion, equal to the liabilities, to HLAI. Certain payout annuities included in the reinsurance agreement are covered by guarantees from other affiliates of the Hartford, and these guarantees transferred to HLAI under the transaction. This is considered a non-economic transaction and HLAI and HLIC expect no material impacts to surplus as a result of this transaction.

On December 3, 2017, the Company's indirect parent, Hartford Holdings, Inc. (HHI) entered into a definitive agreement to sell Hartford Life, Inc. (HLI), the Company's direct parent, together with HLI's run-off life and annuity insurance subsidiaries (primarily HLIC and HLAI), to a group of investors led by Cornell Capital LLC, Atlas Merchant Capital LLC, TRB Advisors LP, Global Atlantic Financial Group, Pine Brook and J. Safra Group. Under the terms of the purchase and sale agreement (the agreement), the investor group will form a limited partnership that will acquire HLI, a holding company and HLI's life and annuity operating subsidiaries, including the Company. The transaction is subject to the satisfaction or waiver of customary closing conditions, including regulatory approvals, and certain other conditions, including a pre-closing dividend to HHI expected to be \$300 million, partly funded by a dividend from HLAI, in addition to dividends and contribution discussed below. This transaction is expected to close in the second quarter of 2018.

The agreement contains several provisions that are contingent upon the close of the transaction and, therefore, will be accounted for at the time of the closing of the sale. As a condition of the close, the Company and its affiliates will forego certain deferred tax assets associated with net operating loss carryovers and foreign tax credits that will be retained by The Hartford.

At close, HHI will pay the Company and its affiliates for certain assets that will be transferred to HHI related to the reallocation of alternative minimum tax credits and other tax settlements. Amounts paid to the Company and its affiliates for these assets will be returned to HHI in the form of a dividend at the closing date. In addition, as part of the agreement, HHI will reimburse the Company for leakage as defined in the agreement, including making HLIC whole for certain decreases in statutory surplus before closing.

The Company currently owns an office building located in Windsor, Connecticut which will be sold to a Hartford affiliate prior to close for its fair market value. The Hartford will compensate the Company for any loss by making a capital contribution to the Company before closing.

Immediately following the close of the transaction, the Company and HLAI intend to enter into a reinsurance agreement with Commonwealth Annuity and Life Insurance Company, a subsidiary of Global Atlantic Financial Group, to reinsure the majority of the Company's fixed and payout annuity contracts, along with certain structured settlement contracts and variable annuitizations. The net impact of this reinsurance transaction on the Company's and HLAI's results of operations and financial condition is expected to approximate the ceding commission to be received.

Subsequent to the closing, the Company will provide administrative services for structured settlement and terminal funding agreements written by another affiliate of The Hartford that is not part of the sale transaction.

Following the sale, The Hartford will manage invested assets of the Company for an initial term of five years and provide transition services for an agreed upon time period. In addition, subsequent to closing, the Company will continue to collect revenue sharing fees from The Hartford's mutual funds business related to Hartford HLS funds held in the Company's Separate Accounts.

NOTES TO FINANCIAL STATEMENTS

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of May 9, 2018.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.
 - a. For the periods ended March 31, 2018, and December 31, 2017, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was \$61,871,719 and \$52,141,305, respectively.
 - b. For the periods ended March 31, 2018, and December 31, 2017, the total amount of reinsurance credit taken for this agreement was \$78,318,631 and \$80,217,393, respectively.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?

Yes [X] No []

1.2

If yes, has the report been filed with the domiciliary state?

Yes [X] No []

2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [] No [X]

2.2

If yes, date of change:

3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.

Yes [X] No []

3.2

Have there been any substantial changes in the organizational chart since the prior quarter end?

Yes [] No [X]

3.3

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

3.4

Is the reporting entity publicly traded or a member of a publicly traded group?

Yes [X] No []

3.5

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

874766

4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes [] No [X]

4.2

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

1	2	3
Name of Entity	NAIC Company Code	State of Domicile
	0	

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation.

Yes [] No [X] N/A []

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2017

6.2

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

12/31/2012

6.3

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

04/04/2014

6.4

By what department or departments?

Connecticut

6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [] No [] N/A [X]

6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [X] No [] N/A []

7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [] No [X]

7.2

If yes, give full information:

8.1

Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board?

Yes [] No [X]

8.2

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

8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []

8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Hartford Administrative Services Company	Wayne, PA	NO	NO	NO	YES
Hartford Funds Distributors, LLC	Wayne, PA	NO	NO	NO	YES
Hartford Funds Management Company, LLC	Wayne, PA	NO	NO	NO	YES
Hartford Investment Management Company	Hartford, CT	NO	NO	NO	YES
Hartford Securities Distribution Company, Inc.	Hartford, CT	NO	NO	NO	YES
HIMCO Distribution Services Company	Hartford, CT	NO	NO	NO	YES
Lattice Strategies LLC	Wayne, PA	NO	NO	NO	YES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [X] No []

(a)

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

(b)

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

(c)

Compliance with applicable governmental laws, rules and regulations;

(d)

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

(e)

Accountability for adherence to the code.

9.11

If the response to 9.1 is No, please explain:

9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

The Company has \$547,473,878 of bonds and cash pledged as collateral for derivative activity, \$7,585,500 FHLB capital stock, and \$171,039,591 bonds subject to repurchase agreements.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 135,319,751

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,204,360,010	1,312,394,693
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	0	0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 1,204,360,010	\$ 1,312,394,693
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 200,010,910

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 200,040,127

16.3 Total payable for securities lending reported on the liability page: \$ 200,040,127

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase Bank, N.A.	4 Chase MetroTech Center, 16th Floor, Brooklyn, NY 11245
RBC Dexia Investor Services	155 Wellington St. West, RBC Center, Toronto, Ontario M5V 3L3, Canada
Federal Home Loan Bank of Boston	111 Huntington Ave, Boston, MA 02199
Citibank NA	288 Greenwich St, 14th Floor, New York, NY 10013

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	A

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

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

18.2 If no, list exceptions:

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

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

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

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

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

HARTFORD LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1.

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

1.1

Long-term mortgages in good standing

Amount

1.11

Farm mortgages.....

\$.....0

1.12

Residential mortgages.....

\$.....0

1.13

Commercial mortgages.....

\$.....1,092,446,379

1.14

Total mortgages in good standing.....

\$.....1,092,446,379

1.2

Long-term mortgages in good standing with restructured terms

1.21

Total mortgages in good standing with restructured terms.....

\$.....0

1.3

Long-term mortgage loans upon which interest is overdue more than three months

1.31

Farm mortgages.....

\$.....0

1.32

Residential mortgages.....

\$.....0

1.33

Commercial mortgages.....

\$.....0

1.34

Total mortgages with interest overdue more than three months.....

\$.....0

1.4

Long-term mortgage loans in process of foreclosure

1.41

Farm mortgages.....

\$.....0

1.42

Residential mortgages.....

\$.....0

1.43

Commercial mortgages.....

\$.....0

1.44

Total mortgages in process of foreclosure.....

\$.....0

1.5

Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$.....1,092,446,379

1.6

Long-term mortgages foreclosed, properties transferred to real estate in current quarter

1.61

Farm mortgages.....

\$.....0

1.62

Residential mortgages.....

\$.....0

1.63

Commercial mortgages.....

\$.....0

1.64

Total mortgages foreclosed and transferred to real estate.....

\$.....0

2.

Operating Percentages:

2.1

A&H loss percent.....

.....0.0

2.2

A&H cost containment percent.....

.....0.0

2.3

A&H expense percent excluding cost containment expenses.....

.....0.0

3.1

Do you act as a custodian for health savings accounts?.....

Yes []

No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date.....

\$.....0

3.3

Do you act as an administrator for health savings accounts?.....

Yes []

No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date.....

\$.....0

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?.....

Yes [X]

No []

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile or the reporting entity?.....

Yes []

No []

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4 A&H Insurance Premiums, Including Policy Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama.....	AL.....L.....	49,396	115,827	153,692	10,654,073	10,972,988	11,500,233
2.	Alaska.....	AK.....L.....	17,368	0	26,430	1,215,155	1,258,953	1,940,678
3.	Arizona.....	AZ.....L.....	308,372	1,375,781	151,763	1,969,459	3,805,376	5,838,201
4.	Arkansas.....	AR.....L.....	163,662	371,578	65,947	1,550,058	2,151,246	3,356,661
5.	California.....	CA.....L.....	1,630,457	3,836,716	741,955	38,305,449	44,514,577	60,588,399
6.	Colorado.....	CO.....L.....	129,009	1,262,551	194,589	1,457,793	3,043,943	5,008,784
7.	Connecticut.....	CT.....L.....	798,338	(136,351)	2,536,877	23,518,821	26,717,686	9,257,821
8.	Delaware.....	DE.....L.....	27,990	183,105	21,199	16,750,761	16,983,055	1,478,482
9.	District of Columbia.....	DC.....L.....	21,205	12,231	26,392	288,478	348,306	863,917
10.	Florida.....	FL.....L.....	1,533,750	4,572,458	959,907	21,744,940	28,811,054	31,231,533
11.	Georgia.....	GA.....L.....	275,499	715,808	255,140	6,617,310	7,863,757	20,590,031
12.	Hawaii.....	HI.....L.....	196,523	36,773	413,043	926,701	1,573,041	2,357,278
13.	Idaho.....	ID.....L.....	89,096	0	39,323	2,660,325	2,788,744	805,830
14.	Illinois.....	IL.....L.....	1,658,482	1,023,451	382,653	6,154,891	9,219,477	15,576,421
15.	Indiana.....	IN.....L.....	270,183	544,698	259,587	5,967,537	7,042,005	6,325,424
16.	Iowa.....	IA.....L.....	54,926	424,749	60,197	1,712,307	2,252,179	9,217,477
17.	Kansas.....	KS.....L.....	37,755	107,145	140,751	1,432,168	1,717,819	3,560,208
18.	Kentucky.....	KY.....L.....	102,775	277,773	77,200	2,369,701	2,827,449	6,789,536
19.	Louisiana.....	LA.....L.....	284,433	131,568	88,648	8,855,026	9,359,675	10,327,841
20.	Maine.....	ME.....L.....	36,157	90,490	92,932	1,001,051	1,220,631	4,546,452
21.	Maryland.....	MD.....L.....	305,530	867,360	241,073	4,552,365	5,966,328	8,020,251
22.	Massachusetts.....	MA.....L.....	265,926	389,289	612,163	6,693,471	7,960,849	9,425,263
23.	Michigan.....	MI.....L.....	244,331	682,500	149,688	6,761,019	7,837,538	11,650,541
24.	Minnesota.....	MN.....L.....	638,787	596,672	141,140	16,514,862	17,891,461	8,212,356
25.	Mississippi.....	MS.....L.....	113,533	245,931	48,294	695,420	1,103,178	3,505,313
26.	Missouri.....	MO.....L.....	119,291	398,139	191,424	3,401,377	4,110,231	7,881,865
27.	Montana.....	MT.....L.....	47,308	0	31,646	1,050,924	1,129,878	1,100,663
28.	Nebraska.....	NE.....L.....	73,452	0	67,058	809,988	950,499	1,555,276
29.	Nevada.....	NV.....L.....	89,110	435,552	70,392	2,797,820	3,392,874	12,426,186
30.	New Hampshire.....	NH.....L.....	48,218	123,640	107,996	2,715,513	2,995,368	1,863,776
31.	New Jersey.....	NJ.....L.....	1,520,662	2,064,280	323,220	13,738,863	17,647,025	23,263,884
32.	New Mexico.....	NM.....L.....	44,359	0	82,680	424,107	551,145	927,025
33.	New York.....	NY.....L.....	20,521,781	8,311,054	5,594,753	28,392,897	62,820,485	17,788,944
34.	North Carolina.....	NC.....L.....	471,515	840,743	328,980	5,181,855	6,823,092	10,648,968
35.	North Dakota.....	ND.....L.....	29,074	103,198	12,322	3,166,337	3,310,931	4,478,942
36.	Ohio.....	OH.....L.....	393,955	1,086,165	308,529	7,039,164	8,827,812	12,994,452
37.	Oklahoma.....	OK.....L.....	199,641	61,132	150,498	1,359,753	1,771,024	2,288,237
38.	Oregon.....	OR.....L.....	91,426	702,309	89,577	3,793,783	4,677,095	2,962,986
39.	Pennsylvania.....	PA.....L.....	733,489	1,982,659	463,692	36,139,765	39,319,605	3,993,043
40.	Rhode Island.....	RI.....L.....	28,539	157,622	52,806	876,612	1,115,580	973,431
41.	South Carolina.....	SC.....L.....	1,533,018	789,513	173,469	3,077,589	5,573,589	5,127,267
42.	South Dakota.....	SD.....L.....	16,190	0	34,707	1,706,560	1,757,457	1,585,318
43.	Tennessee.....	TN.....L.....	227,016	510,967	165,226	5,264,113	6,167,323	12,146,178
44.	Texas.....	TX.....L.....	924,904	2,056,108	464,959	19,367,612	22,813,583	41,091,258
45.	Utah.....	UT.....L.....	413,630	0	956,450	915,783	2,285,864	2,299,069
46.	Vermont.....	VT.....L.....	47,043	51,962	132,551	1,062,239	1,293,795	3,153,810
47.	Virginia.....	VA.....L.....	390,310	1,587,917	1,062,657	3,871,237	6,912,121	10,977,905
48.	Washington.....	WA.....L.....	392,655	1,738,480	257,799	10,517,183	12,906,117	1,279,551
49.	West Virginia.....	WV.....L.....	21,071	61,228	82,963	1,224,152	1,389,414	4,982,815
50.	Wisconsin.....	WI.....L.....	146,413	377,755	115,901	9,469,958	10,110,028	673,175
51.	Wyoming.....	WY.....L.....	12,232	93,410	17,248	446,104	568,994	1,006,539
52.	American Samoa.....	AS.....N.....	0	0	0	0	0	0
53.	Guam.....	GU.....N.....	131	0	321	0	452	0
54.	Puerto Rico.....	PR.....N.....	4,902	0	2,735	0	7,637	3,442
55.	US Virgin Islands.....	VI.....N.....	0	0	643	523	1,165	4,750
56.	Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57.	Canada.....	CAN.....L.....	1,779	0	978	9,396	12,153	17,671
58.	Aggregate Other Alien.....	OT.....XXX.....	135,548	(31,879)	817	0	104,486	0
59.	Subtotal.....	XXX.....	37,932,148	41,230,058	19,225,583	358,190,346	456,578,135	441,471,358
90.	Reporting entity contributions for employee benefit plans.....	XXX.....	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX.....	1,640,829	0	0	0	1,640,829	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX.....	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX.....	63,578	0	0	0	63,578	0
94.	Aggregate other amounts not allocable by State.....	XXX.....	0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX.....	39,636,554	41,230,058	19,225,583	358,190,346	458,282,541	441,471,358
96.	Plus Reinsurance Assumed.....	XXX.....	0	0	0	75,445	75,445	0
97.	Totals (All Business).....	XXX.....	39,636,554	41,230,058	19,225,583	358,265,792	458,357,986	441,471,358
98.	Less Reinsurance Ceded.....	XXX.....	69,521,335	347,900	19,225,340	341,895,232	430,989,806	440,254,683
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....	(29,884,781)	40,882,158	243	16,370,560	27,368,180	1,216,676

DETAILS OF WRITE-INS

58001.	ZZZ Other Alien.....	XXX.....	135,548	(31,879)	817	0	104,486	0
58002.	.....	XXX.....	0	0	0	0	0	0
58003.	.....	XXX.....	0	0	0	0	0	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX.....	0	0	0	0	0	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX.....	135,548	(31,879)	817	0	104,486	0
9401.	.....	XXX.....	0	0	0	0	0	0
9402.	.....	XXX.....	0	0	0	0	0	0
9403.	.....	XXX.....	0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX.....	0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX.....	0	0	0	0	0	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.....	52
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0

R - Registered - Non-domiciled RRGs.....	0
Q - Qualified - Qualified or accredited reinsurer.....	0
N - None of the above - Not allowed to write business in the state	5

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

<u>NORTH AMERICAN PROPERTY/CASUALTY OPERATIONS</u>	<u>LIFE OPERATIONS</u>	<u>OTHER OPERATIONS OWNED BY THE HARTFORD FINANCIAL SERVICES GROUP, INC.</u>
<div><div>---- *Hartford Fire Insurance Company 06-0383750/NAIC #19682/CT (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>----- *Hartford Underwriters Insurance Company 06-1222527 /NAIC #30104/CT</div><div>----- *Twin City Fire Insurance Company 06-0732738/NAIC #29459/IN</div><div>----- *Hartford Insurance Company of Illinois 06-1010609/NAIC #38288/IL</div><div>----- *Hartford Lloyd's Insurance Company 06-1007031/NAIC #38253/TX</div><div>----- *Hartford Accident and Indemnity Company 06-0383030/NAIC #22357/CT</div><div>----- *Hartford Casualty Insurance Company 06-0294398/NAIC #29424/IN</div><div>----- HRA Brokerage Services, Inc. 06-1126749/CT</div><div>----- Cervus Claim Solutions, LLC 82-2406044/DE</div><div>----- Flock IS, Inc. 47-3534601/CA</div><div>----- Northern Homelands Company 32-0027433/MN</div><div>----- *Maxum Indemnity Company 51-0097283/CT</div><div>----- *Maxum Casualty Insurance Company 58-2281249/CT</div><div>----- Maxum Specialty Services Corporation 47-4283366/GA</div><div>----- Access CoverageCorp, Inc. 56-2160819/NC</div><div>----- Access CoverageCorp Technologies, Inc. 56-2160810/NC</div><div>----- Hartford Underwriters General Agency, Inc. 27-0505408/TX</div><div>----- Hartford of Texas General Agency, Inc. 27-0505557/TX</div><div>----- Hartford Casualty General Agency, Inc. 01-0769604 /TX</div><div>----- Hartford Fire General Agency, Inc. 01-0769609/TX</div><div>----- Nutmeg Insurance Agency, Inc. 06-1316175 /CT</div><div>----- 1st AgChoice, Inc. 46-0362741/SD</div><div>----- Hartford Lloyd's Corporation 06-1360317/TX</div><div>----- Business Management Group, Inc. 06-1095267/CT</div><div>----- Hartford Integrated Technologies, Inc. 06-1138375/CT</div><div>---- *Nutmeg Insurance Company 06-1032405/NAIC #39608/CT (100% of common stock owned by Hartford Holdings, Inc. 22-3866674/DE)</div><div>----- Hartford Management, Ltd./Bermuda</div><div>----- *Hartford Insurance Ltd./Bermuda</div><div>----- Hart Re Group, LLC 06-1032405/CT</div><div>----- HLA LLC 20-5550106/CT</div><div>----- Hartford Residual Market, LLC 74-3112496/CT</div><div>----- Trumbull Flood Management, LLC 88-0517612/CT</div><div>---- *Hartford Insurance Company of the Midwest 06-1008026/NAIC #37478/IN (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>---- *Hartford Insurance Company of the Southeast 06-1013048/NAIC #38261/CT (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>---- *Trumbull Insurance Company 06-1184984/NAIC #27120/CT (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>----- Hartford Specialty Insurance Services of Texas, LLC 06-1595087 /TX</div><div>----- Horizon Management Group, LLC 06-1526449/DE</div><div>---- *Property and Casualty Insurance Company of Hartford 06-1276326/NAIC #34690/IN (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>---- *Pacific Insurance Company, Limited 06-1401918/NAIC #10046/CT (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>---- *Sentinel Insurance Company, Ltd. 06-1552103/NAIC #11000/CT (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div></div>	<div><div>---- Hartford Holdings, Inc. 22-3866674/DE (100% of common stock owned by The Hartford Financial Services Group, Inc. 13-3317783/DE)</div><div>----- Hartford Life, Inc. 06-1470915/DE</div><div>----- Hartford Funds Management Group, Inc. 46-1470670/DE</div><div>----- Hartford Administrative Services Company 41-0679409/MN</div><div>----- Hartford Funds Distributors, LLC 06-1629808/DE</div><div>----- Hartford Funds Management Company, LLC 45-4276111/DE</div><div>----- HL Investment Advisors, LLC 06-1534085/CT</div><div>----- Lattice Strategies, LLC 32-0501795/DE</div><div>----- *Hartford Life and Accident Insurance Company 06-0838648/NAIC #70815/CT</div><div>----- Fountain Investors III, LLC 46-5143460/DE</div><div>----- Fountain Investors IV, LLC 46-5156519/DE</div><div>----- FP R, LLC 47-5374653/DE</div><div>----- Hartford Group Benefits Holding Company 81-1978964/DE</div><div>----- *Hartford Life, Ltd. 27-0008332/Bermuda</div><div>----- *Hartford Life Insurance Company 06-0974148/NAIC #88072/CT</div><div>----- Lanidex R, LLC 47-4913154/DE</div><div>----- Fountain Investors I, LLC 46-5138222/DE</div><div>----- Fountain Investors II, LLC 46-5143441/DE</div><div>----- Hartford Life International Holding Company 46-3295405/DE</div><div>----- *American Maturity Life Insurance Company 06-1422508 /NAIC #81213/CT</div><div>----- *Hartford International Life Reassurance Corporation 06-1207332/NAIC #93505/CT</div><div>----- The Hartford International Asset Management Company/Ireland</div><div>----- *Hartford Life and Annuity Insurance Company 39-1052598/NAIC #71153/CT</div><div>----- Hartford Financial Services, LLC 52-2137766/DE</div><div>----- Hartford-Comprehensive Employee Benefit Service Company 06-1120503/CT</div><div>----- HIMCO Distribution Services Company 06-0896599/CT</div><div>----- Hartford Securities Distribution Company, Inc. 06-1408044/CT</div></div>	<div><div>---- Hartford Investment Management Company 06-1472135/DE</div><div>---- Hartford Strategic Investments, LLC 20-5814558/DE</div><div>---- Heritage Holdings, Inc. 06-1442285/CT</div><div>----- *First State Insurance Company 04-2198460 /NAIC #21822/CT</div><div>----- *New England Insurance Company 04-2177185 /NAIC #21830/CT</div><div>----- *New England Reinsurance Corporation 06-1053492 /NAIC #41629/CT</div><div>----- *Heritage Reinsurance Company, Ltd. 98-0188675/Bermuda</div><div>---- *New Ocean Insurance Company, Ltd. 98-0188674/Bermuda</div><div>---- FTC Resolution Company, LLC 45-3071946/DE</div><div>---- MPC Resolution Company, LLC/DE</div></div>

*denotes an insurance company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
0091	The Hartford Fin Svcs Grp Inc....	00000...	13-3317783..	.....	.....874766	NYSE.....	The Hartford Financial Services Group, Inc.....	DE.....	UIP.....	.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	19682...	06-0383750..	.....	.....	.....	Hartford Fire Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	30104...	06-1222527..	.....	.....	.....	Hartford Underwriters Insurance Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	29459...	06-0732738..	.....	.....	.....	Twin City Fire Insurance Company.....	IN.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	38288...	06-1010609..	.....	.....	.....	Hartford Insurance Company of Illinois.....	IL.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	38253...	06-1007031..	.....	.....	.....	Hartford Lloyd's Insurance Company.....	TX.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	22357...	06-0383030..	.....	.....	.....	Hartford Accident and Indemnity Company.....	CT.....	IA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	29424...	06-0294398..	.....	.....	.....	Hartford Casualty Insurance Company.....	IN.....	IA.....	Hartford Accident and Indemnity Company....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1126749..	.....	.....	.....	HRA Brokerage Services, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	82-2406044..	.....	.....	.....	Cervus Claim Solutions, LLC.....	DE.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	47-3534601..	.....	.....	.....	Flock IS, Inc.....	CA.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	32-0027433..	.....	.....	.....	Northern Homelands Company.....	MN.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	26743...	51-0097283..	.....	.....	.....	Maxum Indemnity Company.....	CT.....	IA.....	Northern Homelands Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	10784...	58-2281249..	.....	.....	.....	Maxum Casualty Insurance Company.....	CT.....	IA.....	Maxum Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	47-4283366..	.....	.....	.....	Maxum Specialty Services Company.....	GA.....	NIA.....	Maxum Indemnity Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	56-2160819..	.....	.....	.....	Access CoverageCorp, Inc.....	NC.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	56-2160810..	.....	.....	.....	Access CoverageCorp Technologies, Inc.....	NC.....	NIA.....	Access CoverageCorp, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	27-0505408..	.....	.....	.....	Hartford Underwriters General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	27-0505557..	.....	.....	.....	Hartford of Texas General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	01-0769604..	.....	.....	.....	Hartford Casualty General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	01-0769609..	.....	.....	.....	Hartford Fire General Agency, Inc.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1316175..	.....	.....	.....	Nutmeg Insurance Agency, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-0362741..	.....	.....	.....	1st Agchoice, Inc.....	SD.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1360317..	.....	.....	.....	Hartford Lloyd's Corporation.....	TX.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1095267..	.....	.....	.....	Business Management Group, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1138375..	.....	.....	.....	Hartford Integrated Technologies, Inc.....	CT.....	NIA.....	Hartford Fire Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	39608...	06-1032405..	.....	.....	.....	Nutmeg Insurance Company.....	CT.....	IA.....	Hartford Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	.....	.....	.....	.....	Hartford Management, Ltd.....	BMU.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	.....	.....	.....	.....	Hartford Insurance Ltd.....	BMU.....	IA.....	Hartford Management, Ltd.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1032405..	.....	.....	.....	Hart Re Group, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	20-5550106..	.....	.....	.....	HLA LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	74-3112496..	.....	.....	.....	Hartford Residual Market, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	88-0517612..	.....	.....	.....	Trumbull Flood Management, LLC.....	CT.....	NIA.....	Nutmeg Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	37478...	06-1008026..	.....	.....	.....	Hartford Insurance Company of the Midwest.....	IN.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	38261...	06-1013048..	.....	.....	.....	Hartford Insurance Company of the Southeast.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	27120...	06-1184984..	.....	.....	.....	Trumbull Insurance Company.....	CT.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	....N.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Q13.1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1595087..	.....	.....	.....	Hartford Specialty Insurance Services of Texas, LLC.....	TX.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1526449..	.....	.....	.....	Horizon Management Group, LLC.....	DE.....	NIA.....	Trumbull Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	34690...	06-1276326..	.....	.....	.....	Property and Casualty Insurance Company of Hartford.....	IN.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	10046...	06-1401918..	.....	.....	.....	Pacific Insurance Company, Limited.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	11000...	06-1552103..	.....	.....	.....	Sentinel Insurance Company, Ltd.....	CT.....	IA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	.....	.....	.....	.....	MPC Resolution Company, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	22-3866674..	.....	.....	.....	Hartford Holdings, Inc.....	DE.....	UIP.....	The Hartford Financial Services Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1470915..	.....	1032204	.....	Hartford Life, Inc.....	DE.....	UDP.....	Hartford Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-1470670..	.....	.....	.....	Hartford Funds Management Group, Inc.....	DE.....	NIA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	41-0679409..	.....	1411902	.....	Hartford Administrative Services Company.....	MN.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1629808..	.....	1165489	.....	Hartford Funds Distributors, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	45-4276111..	.....	.....	.....	Hartford Funds Management Company, LLC.....	DE.....	NIA.....	Hartford Funds Management Group, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1534085..	.....	1102793	.....	HL Investment Advisors, LLC.....	CT.....	NIA.....	Hartford Funds Management Company, LLC..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	32-0501795..	.....	.....	.....	Lattice Strategies, LLC.....	DE.....	NIA.....	Hartford Funds Management Company, LLC..	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	70815...	06-0838648..	.....	.....	.....	Hartford Life and Accident Insurance Company.....	CT.....	IA.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	47-5374653..	.....	.....	.....	FP R, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-5143460..	.....	.....	.....	Fountain Investors III, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-5156519..	.....	.....	.....	Fountain Investors IV, LLC.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	81-1978964..	.....	.....	.....	Hartford Group Benefits Holding Company.....	DE.....	NIA.....	Hartford Life and Accident Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	27-0008332..	.....	.....	.....	Hartford Life, Ltd.....	BMU.....	IA.....	Hartford Group Benefits Holding Company....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	88072...	06-0974148..	.....	45947	.....	Hartford Life Insurance Company.....	CT.....	RE.....	Hartford Life, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	47-4913154..	.....	.....	.....	Lanidex R, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-5138222..	.....	.....	.....	Fountain Investors I, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-5143441..	.....	.....	.....	Fountain Investors II, LLC.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	46-3295405..	.....	.....	.....	Hartford Life International Holding Company.....	DE.....	DS.....	Hartford Life Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....Y.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	81213...	06-1422508..	.....	.....	.....	American Maturity Life Insurance Company.....	CT.....	DS.....	Hartford Life International Holding Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	93505...	06-1207332..	.....	.....	.....	Hartford International Life Reassurance Corporation.....	CT.....	DS.....	Hartford Life International Holding Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	.....	.....	.....	.....	The Hartford International Asset Management Company Limited	IRL.....	DS.....	Hartford Life International Holding Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	71153...	39-1052598..	.....	.....	.....	Hartford Life and Annuity Insurance Company.....	CT.....	DS.....	Hartford Life International Holding Company...	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	52-2137766..	.....	.....	.....	Hartford Financial Services, LLC.....	DE.....	DS.....	Hartford Life and Annuity Insurance Company	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1120503..	.....	.....	.....	Hartford-Comprehensive Employee Benefit Service Company.	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-0896599..	.....	.....45937	.....	HIMCO Distribution Services Company.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1408044..	.....	.....940622	.....	Hartford Securities Distribution Company, Inc.....	CT.....	DS.....	Hartford Financial Services, LLC.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1472135..	.....	.....922439	.....	Hartford Investment Management Company.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	20-5814558..	.....	.....	.....	Hartford Strategic Investments, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	06-1442285..	.....	.....	.....	Heritage Holdings, Inc.....	CT.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	21822...	04-2198460..	.....	.....	.....	First State Insurance Company.....	CT.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	21830...	04-2177185..	.....	.....	.....	New England Insurance Company.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	41629...	06-1053492..	.....	.....	.....	New England Reinsurance Corporation.....	CT.....	IA.....	First State Insurance Company.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	98-0188675..	.....	.....	.....	Heritage Reinsurance Company, Ltd.....	BMU.....	IA.....	Heritage Holdings, Inc.....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	98-0188674..	.....	.....	.....	New Ocean Insurance Company, Ltd.....	BMU.....	IA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....
0091	The Hartford Fin Svcs Grp Inc....	00000...	45-3071946..	.....	.....	.....	FTC Resolution Company, LLC.....	DE.....	NIA.....	The Hartford Financial Services Group, Inc....	Ownership.....	...100.000	The Hartford Fin Svcs Grp Inc.....	.....N.....	0.....

HARTFORD LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

The data for this supplement is not required to be filed.
2.

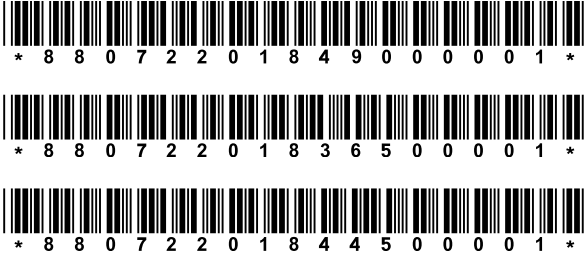
The data for this supplement is not required to be filed.
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5.

The data for this supplement is not required to be filed.
6.

The data for this supplement is not required to be filed.
7.

Bar Code:



HARTFORD LIFE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Other liabilities - abandoned property unpaid funds.....	.....40,771,509	.....57,952,427
2505. Provision for future dividends.....	.....28,054,725	.....27,624,151
2506. Interest on policy or contract funds due or accrued.....	.....898,421	.....888,592
2507. Miscellaneous liabilities.....	.....774,315	.....804,091
2508. Payable on investment purchases.....	.....35,993	.....51,025
2597. Summary of remaining write-ins for Line 25.....	.....70,534,963	.....87,320,286

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	68,504,335	71,057,734
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	529,215	2,743,717
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	1,254,279	5,297,116
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	67,779,271	68,504,335
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	67,779,271	68,504,335

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,724,180,841	1,608,797,083
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	65,000,000	240,219,019
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	8,250	83,399
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	1,132,691
7. Deduct amounts received on disposals.....	696,446,821	126,007,366
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	3,511	43,985
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	1,092,738,760	1,724,180,841
12. Total valuation allowance.....	(292,380)	(294,770)
13. Subtotal (Line 11 plus Line 12).....	1,092,446,380	1,723,886,071
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	1,092,446,380	1,723,886,071

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,045,660,843	913,303,109
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,709,860	169,156,978
2.2 Additional investment made after acquisition.....	37,561,026	139,147,609
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(116,327,545)	246,383
6. Total gain (loss) on disposals.....	102,342,030	6,711,616
7. Deduct amounts received on disposals.....	616,711,492	157,156,553
8. Deduct amortization of premium and depreciation.....	22,466	196,095
9. Total foreign exchange change in book/adjusted carrying value.....	2,602	45,098
10. Deduct current year's other-than-temporary impairment recognized.....	76,237	25,597,303
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8-9-10).....	454,138,621	1,045,660,843
12. Deduct total nonadmitted amounts.....	254,114	361,905
13. Statement value at end of current period (Line 11 minus Line 12).....	453,884,507	1,045,298,938

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,659,740,630	14,948,339,240
2. Cost of bonds and stocks acquired.....	716,130,498	4,692,336,330
3. Accrual of discount.....	8,891,119	46,229,203
4. Unrealized valuation increase (decrease).....	103,827,635	(779,575,582)
5. Total gain (loss) on disposals.....	15,859,719	143,307,108
6. Deduct consideration for bonds and stocks disposed of.....	4,447,681,732	5,322,683,327
7. Deduct amortization of premium.....	10,872,842	63,964,148
8. Total foreign exchange change in book/adjusted carrying value.....	1,524,454	6,928,341
9. Deduct current year's other-than-temporary impairment recognized.....	2,994	11,176,535
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees.....	243,565	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	10,047,660,052	13,659,740,630
12. Deduct total nonadmitted amounts.....	11,537,807	11,479,239
13. Statement value at end of current period (Line 11 minus Line 12).....	10,036,122,245	13,648,261,391

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,279,196,088	1,338,945,967	3,137,594,538	(30,522,483)	6,450,025,033			8,279,196,088
2. NAIC 2 (a).....	3,557,442,150	144,617,313	1,591,161,640	16,729,758	2,127,627,582			3,557,442,150
3. NAIC 3 (a).....	413,648,858	89,907,348	134,759,988	39,360,734	408,156,952			413,648,858
4. NAIC 4 (a).....	120,860,780	23,245,911	41,769,872	(15,208,394)	87,128,425			120,860,780
5. NAIC 5 (a).....	111,388,610	838,452	20,765,823	(11,345,177)	80,116,061			111,388,610
6. NAIC 6 (a).....	1,586,994	8,611,492	8,610,000	(94,824)	1,493,662			1,586,994
7. Total Bonds.....	12,484,123,479	1,606,166,483	4,934,661,862	(1,080,386)	9,154,547,714	0	0	12,484,123,479
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	29,799,817	0	0	484,583	30,284,400			29,799,817
10. NAIC 3.....	0	0	0	0	0			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	10,038,266	85,222	0	0	10,123,488			10,038,266
13. NAIC 6.....	12,185,346	264,470	0	0	12,449,816			12,185,346
14. Total Preferred Stock.....	52,023,428	349,692	0	484,583	52,857,704	0	0	52,023,428
15. Total Bonds and Preferred Stock.....	12,536,146,908	1,606,516,175	4,934,661,862	(595,803)	9,207,405,417	0	0	12,536,146,908

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....584,535,128; NAIC 2 \$.....5,003,611; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....8,298; NAIC 6 \$.....0.

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments					
	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....576,472,062	.....XXX.....	.....576,532,755	.....2,004,820	.....165,222

SCHEDULE DA - VERIFICATION

Short-Term Investments		
	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....217,915,374	.....420,566,180
2. Cost of short-term investments acquired.....	.....874,954,705	.....4,924,255,473
3. Accrual of discount.....	.....1,895	.....4,060
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....12,212	.....(6,413)
6. Deduct consideration received on disposals.....	.....516,325,932	.....5,126,886,416
7. Deduct amortization of premium.....	.....15,075	.....41,329
8. Total foreign exchange change in book/adjusted carrying value.....	.....(71,118)	.....23,820
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....576,472,062	.....217,915,374
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....576,472,062	.....217,915,374

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(365,301,785)
2.	Cost paid/(consideration received) on additions.....	5,914,852
3.	Unrealized valuation increase/(decrease).....	(2,248,503)
4.	Total gain (loss) on termination recognized.....	(29,639,908)
5.	Considerations received/(paid) on terminations.....	(7,745,484)
6.	Amortization.....	(44,591)
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	2,951,316
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(380,623,135)
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	(380,623,135)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	8,907,600
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	955,205
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	00
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	8,733,357
3.14	Section 1, Column 18, prior year.....	(1,862,653)10,596,01010,596,010
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	00
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	8,733,357
3.24	Section 1, Column 19, prior year.....	(1,862,653)10,596,01010,596,010
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(7,342,332)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(5,479,955)(5,479,955)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	(1,862,377)
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	1,862,377
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	9,862,805
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	9,862,805

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Replicated Assets Open															
87612ED#0..	BOND WITH CREDIT DEFAULT SWAP	1.....	....10,000,000	.....9,943,747	.....11,139,811	07/11/2017	12/20/2022	CDS: TARGET CORPORATION (TGT) REC 1.00%	.....96,589	.....252,811	718172 BD 0	PHILIP MORRIS INTERNATIONAL INC	1FE.....	.....9,847,158	.....10,887,000
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	.....188,950	.....182,910	.....175,791	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	.....(1,959)	.....3,263	912810 RK 6	TREASURY BOND.....	1.....	.....184,869	.....172,528
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	.....616,575	.....605,928	.....630,498	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	.....(6,392)	.....10,648	912810 RV 2	TREASURY BOND.....	1.....	.....612,319	.....619,850
70687WN@7	BOND WITH CREDIT DEFAULT SWAP	1.....	.....994,475	.....931,928	.....967,869	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	.....(10,309)	.....17,174	912810 RZ 3	TREASURY BOND.....	1.....	.....942,237	.....950,694
70687WN#5.	BOND WITH CREDIT DEFAULT SWAP	1.....	.....4,400,000	.....4,300,438	.....4,499,360	09/21/2016	12/20/2021	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	.....(42,607)	.....75,987	912810 RV 2	TREASURY BOND.....	1.....	.....4,343,046	.....4,423,373
930815A@4.	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.....1,000,000	.....1,010,648	.....983,957	10/16/2017	12/20/2022	CDS: MALAYSIA FEDERATION (MALAYS) REC 1.	.....15,952	.....14,945	08860H AA 2	BHARTI AIRTEL LIMITED.....	2FE.....	.....994,696	.....969,012
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.....6,130,000	.....6,285,001	.....6,496,478	03/20/2018	06/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	.....155,258	.....144,265	84861C AF 2	SPMF_17-1.....	2AM.....	.....6,129,743	.....6,352,213
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.....2,370,000	.....2,526,592	.....2,437,347	03/20/2018	06/20/2023	CDS: JP MORGAN CHASE (JPM) REC 1.00%	.....60,026	.....55,776	912810 RX 8	TREASURY BOND.....	1.....	.....2,466,566	.....2,381,570
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.....7,500,000	.....7,719,596	.....7,526,543	03/20/2018	06/20/2023	CDS: BANK OF AMERICA CORP (BAC) REC 1.00	.....186,998	.....161,311	912810 RN 0	TREASURY BOND.....	1.....	.....7,532,598	.....7,365,233
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	1Z.....	.....4,000,000	.....4,133,399	.....4,087,731	03/20/2018	06/20/2023	CDS: MORGAN STANLEY (MS) REC 1.00%	.....76,777	.....68,203	912810 RX 8	TREASURY BOND.....	1.....	.....4,056,622	.....4,019,528
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....3,295,760	.....3,328,350	.....3,446,117	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....58,440	.....54,213	06652K AA 1	BANKUNITED INC.....	2FE.....	.....3,269,910	.....3,391,904
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....5,280,143	.....5,373,771	.....5,368,839	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....93,627	.....86,855	09627L AQ 0	BLUEM_14-1A - ABS.....	1FE.....	.....5,280,143	.....5,281,984
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....680,926	.....691,554	.....673,042	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....12,074	.....11,201	05565Q DN 5	BP CAPITAL MARKETS PLC.....	1FE.....	.....679,480	.....661,841
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....593,831	.....565,712	.....589,068	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....10,530	.....9,768	P3143N AQ 7	CODELCO INC.....	1FE.....	.....555,183	.....579,300
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....593,831	.....647,933	.....621,414	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....10,530	.....9,768	29246Q AB 1	EMPRESA DE TRANSPORTE DE PASAJEROS	1FE.....	.....637,403	.....611,645
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....5,194,359	.....5,313,765	.....4,969,419	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....92,106	.....85,444	38379U ZS 8	GNR_16-96.....	1.....	.....5,221,658	.....4,883,975
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....168,252	.....171,226	.....169,895	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....2,983	.....2,768	428041 AZ 0	HFLF_17-1.....	1FE.....	.....168,243	.....167,127
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....692,802	.....816,374	.....850,475	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....12,285	.....11,396	Y20721 AJ 8	INDONESIA (REPUBLIC OF).....	2FE.....	.....804,090	.....839,079
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....989,718	.....1,014,153	.....1,088,150	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....17,550	.....16,280	Y7276L DE 5	KAZAKHSTAN (REPUBLIC OF).....	2FE.....	.....996,603	.....1,071,870
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....791,774	.....796,971	.....968,995	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....14,040	.....13,024	Y7276L DF 2	KAZAKHSTAN (REPUBLIC OF).....	2FE.....	.....782,931	.....955,971
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....5,938,306	.....6,169,191	.....5,959,377	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....105,298	.....97,682	61764R BF 4	MSBAM_15-C20.....	1FM.....	.....6,063,893	.....5,861,696
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....5,220,760	.....5,313,335	.....5,306,639	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....92,574	.....85,879	67108L AQ 6	OZLM_14-6A - ABS.....	1FE.....	.....5,220,760	.....5,220,760
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....593,831	.....772,081	.....759,479	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....10,530	.....9,768	698299 AW 4	PANAMA (REPUBLIC OF).....	2FE.....	.....761,552	.....749,711
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....395,887	.....405,226	.....412,890	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....7,020	.....6,512	698299 BD 5	PANAMA (REPUBLIC OF).....	2FE.....	.....398,207	.....406,378
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....	.....2,177,379	.....2,270,409	.....2,227,348	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....38,609	.....35,817	698299 BE 3	PANAMA (REPUBLIC OF).....	2FE.....	.....2,231,800	.....2,191,532
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	2Z.....831,363873,9151,013,389	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....14,74213,675	715638 BM 3	PERU (THE REPUBLIC OF).....	2FE.....859,173999,714

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....1,365,810	.....1,391,346	.....1,481,152	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....24,219	.....22,467	71654Q CG 5	PETROLEOS MEXICANOS.....	2FE.....	.....1,367,127	.....1,458,685
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....1,187,661	.....1,223,063	.....1,191,758	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....21,060	.....19,536	195325 DL 6	REPUBLIC OF COLOMBIA.....	2FE.....	.....1,202,004	.....1,172,222
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....603,728	.....650,617	.....631,348	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....10,705	.....9,931	760942 BB 7	REPUBLICA ORIENT URUGUAY.....	2FE.....	.....639,912	.....621,417
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....4,948,588	.....4,929,319	.....4,825,271	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....87,748	.....81,402	89173U AC 1	TPMT_17-4.....	1FM.....	.....4,841,571	.....4,743,870
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....27,148,943	.....27,092,114	.....27,739,744	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....481,404	.....446,585	912810 RV 2	TREASURY BOND.....	1.....	.....26,610,709	.....27,293,159
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....15,978,991	.....15,992,101	.....15,538,377	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....283,339	.....262,845	912810 RZ 3	TREASURY BOND.....	1.....	.....15,708,762	.....15,275,532
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....6,970,581	.....7,228,093	.....7,119,274	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....123,602	.....114,662	912810 RX 8	TREASURY BOND.....	1.....	.....7,104,491	.....7,004,611
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....40,470,542	.....41,335,843	.....40,409,045	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....717,623	.....665,718	912810 RN 0	TREASURY BOND.....	1.....	.....40,618,221	.....39,743,327
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....100,951	.....98,869	.....98,144	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....1,790	.....1,661	912810 RY 6	TREASURY BOND.....	1.....	.....97,078	.....96,483
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....3,325,451	.....3,383,100	.....3,399,118	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....58,967	.....54,702	912810 SA 7	TREASURY BOND.....	1.....	.....3,324,133	.....3,344,416
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....84,126	.....84,603	.....81,967	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....1,492	.....1,384	912828 3F 5	TREASURY NOTE.....	1.....	.....83,111	.....80,583
PENDING.....	BOND WITH CREDIT DEFAULT SWAP	ZZ.....	.....1,375,707	.....1,429,086	.....1,432,730	03/20/2018	06/20/2023	ICE: CDX.NA.IG.30 V1 REC 1.00%.....	.....24,394	.....22,630	760942 BA 9	URUGUAY (ORIENTAL REPUBLIC OF)	2FE.....	.....1,404,692	.....1,410,100
9999999.	Total.....		177,002,307177,317,848XXX.....XXX.....XXX.....2,959,6143,057,956XXX.....XXX.....XXX.....174,042,693174,259,891

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SCHEDULE DB - PART C - SECTION 2

Reconciliation (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory.....	9	179,043,918	0	0	0	0	0	0	9	179,043,918
2. Add: Opened or acquired transactions.....	5	160,026,708	0	0	0	0	0	0	5	160,026,708
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	3,166	XXX	0	XXX	0	XXX	0	XXX	3,166
4. Less: Closed or disposed of transactions.....	5	159,957,586	0	0	0	0	0	0	5	159,957,586
5. Less: Positions disposed of for failing effectiveness criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in replication (synthetic asset) transactions statement value.....	XXX	2,113,899	XXX	0	XXX	0	XXX	0	XXX	2,113,899
7. Ending Inventory.....	9	177,002,307	0	0	0	0	0	0	9	177,002,307

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	(380,623,170)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	9,862,805	
3.	Total (Line 1 plus Line 2).....		(370,760,365)
4.	Part D, Section 1, Column 5.....	236,923,695	
5.	Part D, Section 1, Column 6.....	(607,684,060)	
6.	Total (Line 3 minus Line 4 minus Line 5).....		0

Fair Value Check

7.	Part A, Section 1, Column 16.....	(411,739,629)	
8.	Part B, Section 1, Column 13.....	(420,177)	
9.	Total (Line 7 plus Line 8).....		(412,159,806)
10.	Part D, Section 1, Column 8.....	214,105,663	
11.	Part D, Section 1, Column 9.....	(626,265,470)	
12.	Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	352,795,046	
14.	Part B, Section 1, Column 20.....	9,317,750	
15.	Part D, Section 1, Column 11.....	362,112,796	
16.	Total (Line 13 plus Line 14 minus Line 15).....		0

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	19,081,687	221,840,882
3. Accrual of discount.....	93	22,964
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(1,086)
6. Deduct consideration received on disposals.....	6,000,000	221,822,374
7. Deduct amortization of premium.....	6,805	40,386
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,074,974	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,074,974	0

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Improvements to Hartford Owned Property.....	Windsor.....	CT...various	various.....000529,215
0199999. Totals.....				000529,215
0399999. Totals.....				000529,215

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SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
BHM1T6GL8.....	SANTA CLARA.....	CA.....	.....	03/01/2018....	.....3.990	.....47,000,000	......0	.....82,110,000
BHM1TZS31.....	THOUSAND OAKS.....	CA.....	.....	03/02/2018....	.....4.150	.....8,000,000	......0	.....15,913,349
BHM1U3X67.....	MULI-CITY.....	CA.....	.....	03/23/2018....	.....3.640	.....10,000,000	......0	.....17,988,679
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	.....65,000,000	......0	.....116,012,028
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	.....65,000,000	......0	.....116,012,028
3399999. Total Mortgages.....				XXX.....	XXX.....	.....65,000,000	......0	.....116,012,028

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
BHM01JC69.....	NEW YORK.....	NY.....	.....	01/05/2006....	02/01/2018....	.....80,903	......0	.....(904)	......0	......0	.....(904)	......0	.....79,999	.....79,999	......0	......0	......0
BHM01NWT8.....	NEW YORK.....	NY.....	.....	06/05/2006....	02/01/2018....	.....82,475	......0	.....1,701	......0	......0	.....1,701	......0	.....84,176	.....84,176	......0	......0	......0
BHM01VSS7.....	WASHINGTON.....	DC.....	.....	09/29/2006....	02/01/2018....	.....112,890	......0	......0	......0	......0	......0	......0	.....112,890	.....112,890	......0	......0	......0
BHM01WEB7.....	NASSAU COUNTY.....	NY.....	.....	10/19/2006....	02/01/2018....	.....68,842	......0	......0	......0	......0	......0	......0	.....68,842	.....68,842	......0	......0	......0
BHM0JEJN7.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	02/01/2018....	.....76,877	......0	......0	......0	......0	......0	......0	.....76,877	.....76,877	......0	......0	......0
BHMOK2BG4.....	SANTA CLARA.....	CA.....	.....	05/31/2011....	03/01/2018....	.....132,176	......0	......0	......0	......0	......0	......0	.....132,176	.....132,176	......0	......0	......0
BHMOKTWD9.....	MISSION VALLEY.....	CA.....	.....	09/27/2011....	02/01/2018....	.....87,231	......0	......0	......0	......0	......0	......0	.....87,231	.....87,231	......0	......0	......0
BHMOKTYF2.....	NEWPORT BEACH.....	CA.....	.....	10/26/2011....	02/01/2018....	.....57,827	......0	......0	......0	......0	......0	......0	.....57,827	.....57,827	......0	......0	......0
BHMOL66Z8.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	02/01/2018....	.....102,117	......0	......0	......0	......0	......0	......0	.....102,117	.....102,117	......0	......0	......0
BHMOL6753.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	02/01/2018....	.....72,941	......0	......0	......0	......0	......0	......0	.....72,941	.....72,941	......0	......0	......0
BHMOLZHT6.....	CARLSBAD.....	CA.....	.....	04/03/2012....	02/01/2018....	.....60,703	......0	......0	......0	......0	......0	......0	.....60,703	.....60,703	......0	......0	......0
BHMOMBRR1.....	SANTA CLARA.....	CA.....	.....	05/30/2012....	01/01/2018....	.....23,087	......0	......0	......0	......0	......0	......0	.....23,087	.....23,087	......0	......0	......0
BHMORMP52.....	MULTI-CITY.....	MU.....	.....	06/27/2013....	02/01/2018....	.....88,090	......0	......0	......0	......0	......0	......0	.....88,090	.....88,090	......0	......0	......0
BHM10N625.....	IRVINE.....	CA.....	.....	07/07/2014....	02/01/2018....	.....166,634	......0	......0	......0	......0	......0	......0	.....166,634	.....166,634	......0	......0	......0
BHM13T3U0.....	CHARLESTON.....	SC.....	.....	11/13/2014....	02/01/2018....	.....101,766	......0	......0	......0	......0	......0	......0	.....101,766	.....101,766	......0	......0	......0
BHM15T4C7.....	LAUREL.....	MD.....	.....	02/27/2015....	02/01/2018....	.....86,671	......0	......0	......0	......0	......0	......0	.....86,671	.....86,671	......0	......0	......0
BHM15X6S1.....	GLEN MILLS.....	PA.....	.....	03/31/2015....	02/01/2018....	.....120,822	......0	......0	......0	......0	......0	......0	.....120,822	.....120,822	......0	......0	......0
BHM1KA3P3.....	CHARLOTTE.....	NC.....	.....	10/26/2016....	02/01/2018....	.....99,165	......0	......0	......0	......0	......0	......0	.....99,165	.....99,165	......0	......0	......0
BHM1R1K02.....	FORT WORTH.....	TX.....	.....	01/01/2001....	12/01/2017....	.....237,229	......0	.....1,030	......0	......0	.....1,030	......0	.....143,124	.....143,124	......0	......0	......0
0199999. Total - Mortgages Closed by Repayment.....						.....1,858,445	......0	.....1,827	......0	......0	.....1,827	......0	.....1,765,137	.....1,765,137	......0	......0	......0
Mortgages With Partial Repayments																	
B0A0FLYC2.....	SEATTLE.....	WA.....	.....	02/24/2004....	02/01/2018....	.....42,408	......0	......0	......0	......0	......0	......0	.....42,408	.....42,408	......0	......0	......0
BHM01FKF8.....	BALTIMORE.....	MD.....	.....	12/21/2005....	03/01/2018....	.....65,046	......0	......0	......0	......0	......0	......0	.....65,046	.....65,046	......0	......0	......0
BHM01LDQ9.....	LINTHICUM.....	MD.....	.....	04/28/2006....	03/01/2018....	.....67,511	......0	......0	......0	......0	......0	......0	.....67,511	.....67,511	......0	......0	......0
BHM01LDR7.....	LINTHICUM.....	MD.....	.....	04/28/2006....	03/01/2018....	.....50,853	......0	......0	......0	......0	......0	......0	.....50,853	.....50,853	......0	......0	......0
BHM01VL05.....	GAITHERSBURG.....	MD.....	09/28/2006....	03/01/2018....190,902000000190,902190,902000

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM02T4T5.....	SIMI VALLEY.....	CA.....	.....	09/05/2007....	03/01/2018....	160,067	0	0	0	0	0	0	160,067	160,067	0	0	0
BHM0315X5.....	LINTHICUM.....	MD.....	.....	12/20/2007....	03/01/2018....	54,774	0	0	0	0	0	0	54,774	54,774	0	0	0
BHM0327L4.....	MULTI-CITY.....	MU.....	.....	06/24/2014....	03/01/2018....	6,443	0	81	0	0	81	0	6,524	6,524	0	0	0
BHM0327Q3.....	ROCKVILLE.....	MD.....	.....	10/29/2008....	03/01/2018....	144,497	0	0	0	0	0	0	144,497	144,497	0	0	0
BHMQJ5AM7.....	WASHINGTON.....	DC.....	.....	06/30/2010....	03/01/2018....	48,327	0	0	0	0	0	0	48,327	48,327	0	0	0
BHMQJB0A1.....	ATLANTA.....	GA.....	.....	01/14/2011....	02/01/2018....	80,078	0	0	0	0	0	0	80,078	80,078	0	0	0
BHMQJECE4.....	BREA.....	CA.....	.....	02/01/2011....	02/01/2018....	84,985	0	0	0	0	0	0	84,985	84,985	0	0	0
BHMQJEHH2.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	03/01/2018....	41,510	0	0	0	0	0	0	41,510	41,510	0	0	0
BHMQJEH22.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	03/01/2018....	20,913	0	0	0	0	0	0	20,913	20,913	0	0	0
BHMQJEJK3.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	03/01/2018....	137,224	0	0	0	0	0	0	137,224	137,224	0	0	0
BHMQJELJ1.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	03/01/2018....	121,374	0	0	0	0	0	0	121,374	121,374	0	0	0
BHMQJEJN7.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	03/01/2018....	4,875	0	0	0	0	0	0	4,875	4,875	0	0	0
BHMQJEJP2.....	SANTA BARBARA.....	CA.....	.....	04/14/2011....	03/01/2018....	17,778	0	0	0	0	0	0	17,778	17,778	0	0	0
BHMQJMW53.....	STAMFORD.....	CT.....	.....	03/18/2011....	02/01/2018....	145,652	0	0	0	0	0	0	145,652	145,652	0	0	0
BHMQJZXT1.....	ONTARIO.....	CA.....	.....	08/02/2011....	03/01/2018....	105,384	0	0	0	0	0	0	105,384	105,384	0	0	0
BHMOK4486.....	MULTI-CITY.....	MD.....	.....	09/14/2011....	03/01/2018....	130,575	0	0	0	0	0	0	130,575	130,575	0	0	0
BHMOK4494.....	MULTI-CITY.....	MD.....	.....	09/14/2011....	01/01/2018....	140,922	0	0	0	0	0	0	140,922	140,922	0	0	0
BHMOKJGK3.....	ALEXANDRIA.....	VA.....	.....	10/11/2011....	03/01/2018....	94,647	0	0	0	0	0	0	97,037	97,037	0	0	0
BHMOKTYC9.....	NEWPORT BEACH.....	CA.....	.....	09/28/2011....	03/01/2018....	58,853	0	0	0	0	0	0	58,853	58,853	0	0	0
BHMOKTYD7.....	IRVINE.....	CA.....	.....	09/28/2011....	03/01/2018....	10,700	0	0	0	0	0	0	10,700	10,700	0	0	0
BHMOKTYG0.....	IRVINE.....	CA.....	.....	10/26/2011....	03/01/2018....	83,698	0	0	0	0	0	0	83,698	83,698	0	0	0
BHMO6628.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	03/01/2018....	20,462	0	0	0	0	0	0	20,462	20,462	0	0	0
BHMO6753.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	03/01/2018....	13,641	0	0	0	0	0	0	13,641	13,641	0	0	0
BHMO68327.....	IRVINE.....	CA.....	.....	03/28/2012....	03/01/2018....	64,080	0	0	0	0	0	0	64,080	64,080	0	0	0
BHMO68411.....	IRVINE.....	CA.....	.....	03/28/2012....	03/01/2018....	58,740	0	0	0	0	0	0	58,740	58,740	0	0	0
BHMO68429.....	NEWPORT BEACH.....	CA.....	.....	03/28/2012....	03/01/2018....	37,380	0	0	0	0	0	0	37,380	37,380	0	0	0
BHMO68BN5.....	GLEN BURNIE.....	MD.....	.....	11/30/2011....	03/01/2018....	15,355	0	0	0	0	0	0	15,355	15,355	0	0	0
BHMO6BQA0.....	MULTI-CITY.....	MU.....	.....	06/26/2014....	03/01/2018....	28,546	0	(7)	0	0	(7)	0	28,538	28,538	0	0	0
BHMO6C8T7.....	SAN BRUNO.....	CA.....	.....	12/09/2011....	03/01/2018....	147,691	0	0	0	0	0	0	147,691	147,691	0	0	0
BHMO6KG86.....	ENCINITAS.....	CA.....	.....	02/16/2012....	03/01/2018....	101,341	0	0	0	0	0	0	101,341	101,341	0	0	0
BHMO6LZHT6.....	CARLSBAD.....	CA.....	.....	04/03/2012....	03/01/2018....	15,962	0	0	0	0	0	0	15,962	15,962	0	0	0
BHMO6M2AN8.....	CHICAGO.....	IL.....	.....	04/24/2012....	03/01/2018....	66,131	0	0	0	0	0	0	66,131	66,131	0	0	0
BHMO6M2C06.....	EVANSTON.....	IL.....	.....	04/28/2015....	03/01/2018....	27,280	0	0	0	0	0	0	27,280	27,280	0	0	0
BHMO6M3437.....	DALLAS.....	TX.....	.....	04/28/2015....	03/01/2018....	25,563	0	0	0	0	0	0	25,563	25,563	0	0	0
BHMO6M3UB0.....	BELLEVUE.....	WA.....	.....	07/17/2012....	03/01/2018....	732,769	0	0	0	0	0	0	732,769	732,769	0	0	0
BHMO6M48Q0.....	SAN JOSE.....	CA.....	.....	04/28/2016....	03/01/2018....	30,082	0	0	0	0	0	0	30,082	30,082	0	0	0
BHMO6ME839.....	RALEIGH.....	NC.....	.....	06/26/2012....	03/01/2018....	31,435	0	0	0	0	0	0	31,435	31,435	0	0	0
BHMO6MH1N5.....	WASHINGTON.....	DC.....	.....	06/28/2012....	03/01/2018....	52,391	0	0	0	0	0	0	52,391	52,391	0	0	0
BHMO6MN8Z8.....	MULTI-CITY.....	MU.....	.....	09/28/2012....	03/01/2018....	86,439	0	0	0	0	0	0	86,439	86,439	0	0	0
BHMO6RMP52.....	MULTI-CITY.....	MU.....	.....	06/27/2013....	03/01/2018....	58,220	0	0	0	0	0	0	58,220	58,220	0	0	0
BHMO6SD884.....	PLYMOUTH.....	MN.....	.....	04/28/2015....	03/01/2018....	5,670	0	0	0	0	0	0	5,670	5,670	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM0SMD47.....	FALLS CHURCH.....	VA.....	.....	04/28/2015....	03/01/2018....	.....10,073	.....0	.....0	.....0	.....0	.....0	.....0	.....10,073	.....10,073	.....0	.....0	.....0
BHM0T2SQ5.....	BOSTON.....	MA.....	.....	04/28/2015....	03/01/2018....	.....4,857	.....0	.....0	.....0	.....0	.....0	.....0	.....4,857	.....4,857	.....0	.....0	.....0
BHMTLCP2.....	SECAUCUS.....	NJ.....	.....	06/27/2013....	03/01/2018....	.....51,228	.....0	.....0	.....0	.....0	.....0	.....0	.....51,228	.....51,228	.....0	.....0	.....0
BHM0U02F9.....	BOSTON.....	MA.....	.....	04/28/2015....	03/01/2018....	.....11,492	.....0	.....0	.....0	.....0	.....0	.....0	.....11,492	.....11,492	.....0	.....0	.....0
BHMOUC982.....	NEWPORT BEACH.....	CA.....	.....	09/19/2013....	03/01/2018....	.....25,402	.....0	.....0	.....0	.....0	.....0	.....0	.....25,402	.....25,402	.....0	.....0	.....0
BHMOUPQ68.....	BOSTON.....	MA.....	.....	09/13/2013....	03/01/2018....	.....24,516	.....0	.....0	.....0	.....0	.....0	.....0	.....24,516	.....24,516	.....0	.....0	.....0
BHM0V2CJ5.....	DALLAS.....	TX.....	.....	10/03/2013....	03/01/2018....	.....26,775	.....0	.....0	.....0	.....0	.....0	.....0	.....26,775	.....26,775	.....0	.....0	.....0
BHMOXQNM1.....	TIMONIUM.....	MD.....	.....	01/15/2014....	03/01/2018....	.....81,582	.....0	.....0	.....0	.....0	.....0	.....0	.....81,582	.....81,582	.....0	.....0	.....0
BHM1AKCX5.....	WESTMINSTER.....	MD.....	.....	08/27/2015....	03/01/2018....	.....54,767	.....0	.....0	.....0	.....0	.....0	.....0	.....54,767	.....54,767	.....0	.....0	.....0
BHM1D91Z4.....	FT. LAUDERDALE.....	FL.....	.....	09/23/2015....	02/01/2018....	.....40,713	.....0	.....0	.....0	.....0	.....0	.....0	.....40,713	.....40,713	.....0	.....0	.....0
BHM1EZCW0.....	RALEIGH.....	NC.....	.....	01/19/2016....	03/01/2018....	.....19,136	.....0	.....0	.....0	.....0	.....0	.....0	.....19,136	.....19,136	.....0	.....0	.....0
BHM1J0ZN7.....	SAN ANTONIO.....	TX.....	.....	03/01/2016....	03/01/2018....	.....16,523	.....0	.....0	.....0	.....0	.....0	.....0	.....16,523	.....16,523	.....0	.....0	.....0
BHM1K89H0.....	CARROLLTON.....	TX.....	.....	02/16/2017....	02/01/2018....	.....42,108	.....0	.....0	.....0	.....0	.....0	.....0	.....42,108	.....42,108	.....0	.....0	.....0
BHM1R8X11.....	JERICO.....	NY.....	.....	08/31/2017....	03/01/2018....	.....209,891	.....0	.....0	.....0	.....0	.....0	.....0	.....209,891	.....209,891	.....0	.....0	.....0
0299999. Total - Mortgages With Partial Repayments.....						.....4,348,238	.....0	.....73	.....0	.....0	.....73	.....0	.....4,350,701	.....4,350,701	.....0	.....0	.....0

Mortgages Disposed

BHM01JC69.....	NEW YORK.....	NY.....	.....	01/05/2006....	02/01/2018....	.....25,796,254	.....0	.....(2,341)	.....0	.....0	.....(2,341)	.....0	.....25,793,913	.....25,793,913	.....0	.....0	.....0
BHM01NWT8.....	NEW YORK.....	NY.....	.....	06/05/2006....	02/01/2018....	.....26,308,875	.....0	.....5,818	.....0	.....0	.....5,818	.....0	.....26,314,692	.....26,314,692	.....0	.....0	.....0
BHM01VSS7.....	WASHINGTON.....	DC.....	.....	09/29/2006....	02/01/2018....	.....24,180,040	.....0	.....0	.....0	.....0	.....0	.....0	.....24,180,040	.....24,180,040	.....0	.....0	.....0
BHM01WEB7.....	NASSAU COUNTY.....	NY.....	.....	10/19/2006....	02/01/2018....	.....15,831,127	.....0	.....0	.....0	.....0	.....0	.....0	.....15,831,127	.....15,831,127	.....0	.....0	.....0
BHM0JEJN7.....	MULTI-CITY.....	MU.....	.....	04/14/2011....	02/01/2018....	.....21,376,494	.....0	.....0	.....0	.....0	.....0	.....0	.....21,376,494	.....21,376,494	.....0	.....0	.....0
BHM0K2BG4.....	SANTA CLARA.....	CA.....	.....	05/31/2011....	03/01/2018....	.....27,759,735	.....0	.....0	.....0	.....0	.....0	.....0	.....27,759,735	.....27,759,735	.....0	.....0	.....0
BHM0KTDW9.....	MISSION VALLEY.....	CA.....	.....	09/27/2011....	02/01/2018....	.....26,369,622	.....0	.....0	.....0	.....0	.....0	.....0	.....26,369,622	.....26,369,622	.....0	.....0	.....0
BHM0KTYF2.....	NEWPORT BEACH.....	CA.....	.....	10/26/2011....	02/01/2018....	.....14,391,739	.....0	.....0	.....0	.....0	.....0	.....0	.....14,391,739	.....14,391,739	.....0	.....0	.....0
BHML66Z8.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	02/01/2018....	.....28,869,360	.....0	.....0	.....0	.....0	.....0	.....0	.....28,869,360	.....28,869,360	.....0	.....0	.....0
BHML6753.....	MULTI-CITY.....	MU.....	.....	04/11/2012....	02/01/2018....	.....20,620,971	.....0	.....0	.....0	.....0	.....0	.....0	.....20,620,971	.....20,620,971	.....0	.....0	.....0
BHMLZHT6.....	CARLSBAD.....	CA.....	.....	04/03/2012....	02/01/2018....	.....19,382,710	.....0	.....0	.....0	.....0	.....0	.....0	.....19,382,710	.....19,382,710	.....0	.....0	.....0
BHM0M5QW4.....	HOUSTON.....	TX.....	.....	03/15/2012....	02/01/2018....	.....35,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....35,000,000	.....35,000,000	.....0	.....0	.....0
BHM0MBRR1.....	SANTA CLARA.....	CA.....	.....	05/30/2012....	03/01/2018....	.....5,231,439	.....0	.....0	.....0	.....0	.....0	.....0	.....5,231,439	.....5,231,439	.....0	.....0	.....0
BHM0RMP52.....	MULTI-CITY.....	MU.....	.....	06/27/2013....	02/01/2018....	.....23,687,818	.....0	.....0	.....0	.....0	.....0	.....0	.....23,687,818	.....23,687,818	.....0	.....0	.....0
BHM10N625.....	IRVINE.....	CA.....	.....	07/07/2014....	02/01/2018....	.....36,754,454	.....0	.....0	.....0	.....0	.....0	.....0	.....36,754,454	.....36,754,454	.....0	.....0	.....0
BHM127TJ6.....	NEW YORK.....	NY.....	.....	07/31/2014....	02/01/2018....	.....40,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....40,000,000	.....40,000,000	.....0	.....0	.....0
BHM13T3U0.....	CHARLESTON.....	SC.....	.....	11/13/2014....	02/01/2018....	.....29,176,057	.....0	.....0	.....0	.....0	.....0	.....0	.....29,176,057	.....29,176,057	.....0	.....0	.....0
BHM14TC62.....	SANTA CLARA.....	CA.....	.....	01/14/2015....	02/01/2018....	.....21,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....21,000,000	.....21,000,000	.....0	.....0	.....0
BHM15T4C7.....	LAUREL.....	MD.....	.....	02/27/2015....	02/01/2018....	.....29,530,668	.....0	.....0	.....0	.....0	.....0	.....0	.....29,530,668	.....29,530,668	.....0	.....0	.....0
BHM15X6S1.....	GLEN MILLS.....	PA.....	.....	03/31/2015....	02/01/2018....	.....39,403,637	.....0	.....0	.....0	.....0	.....0	.....0	.....39,403,637	.....39,403,637	.....0	.....0	.....0
BHM190WN1.....	SAN DIEGO.....	CA.....	.....	07/30/2015....	02/01/2018....	.....40,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....40,000,000	.....40,000,000	.....0	.....0	.....0
BHM1D4T85.....	MEMPHIS.....	TN.....	.....	09/17/2015....	02/01/2018....	.....14,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....14,000,000	.....14,000,000	.....0	.....0	.....0
BHM1EEKQ1.....	GRANADA HILLS.....	CA.....	.....	12/11/2015....	02/01/2018....	.....40,000,000	.....0	.....0	.....0	.....0	.....0	.....0	.....40,000,000	.....40,000,000	.....0	.....0	.....0
BHM1KA3P3.....	CHARLOTTE.....	NC.....	.....	10/26/2016....	02/01/2018....	.....29,069,765	.....0	.....0	.....0	.....0	.....0	.....0	.....29,069,765	.....29,069,765	.....0	.....0	.....0
BHM1KHWt8.....	MONTBELLO.....	CO.....	.....	11/15/2016....	02/01/2018....	.....25,825,000	.....0	.....0	.....0	.....0	.....0	.....0	.....25,825,000	.....25,825,000	.....0	.....0	.....0
BHM1R1K02.....	FORT WORTH.....	TX.....	09/06/2017....	02/01/2018....21,667,6350(1,030)00(1,030)021,761,74021,761,740000

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
BHM1TZS31.....	THOUSAND OAKS.....	CA.....	.....	03/02/2018....	03/02/2018....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,000,000	.....4,000,000	.....0	.....0	.....0
BHM1U3X67.....	MULI-CITY.....	CA.....	.....	03/23/2018....	03/23/2018....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....5,000,000	.....0	.....0	.....0
0399999. Total - Mortgages Disposed.....						.....681,233,400	.....0	.....2,447	.....0	.....0	.....2,447	.....0	.....690,330,983	.....690,330,983	.....0	.....0	.....0
0599999. Total Mortgages.....						.....687,440,083	.....0	.....4,347	.....0	.....0	.....4,348	.....0	.....696,446,821	.....696,446,821	.....0	.....0	.....0

SCHEDULE BA - PART 2

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

1			2		Location		5	6	7	8	9	10	11	12	13
					3	4									
CUSIP Identification			Name or Description		City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated															
BHM1J8	8K	6	AEA INVESTORS FUND VI LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/28/2018....	.....3	.....0	.....2,196,496	.....0	.....0	.....0.000
BHM03W	XD	0	APOLLO INVESTMENT FUND VII.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/22/2018....	.....3	.....0	.....9,831	.....0	.....2,153,522	.....0.196
BHM0KR	3A	1	ARLINGTON CAPITAL PARTNERS III.....		CHEVY CHASE.....	MD...	CAPITAL CALL.....		01/04/2018....	.....3	.....0	.....11,444	.....0	.....0	.....0.000
BHM1N0	07	5	ARLINGTON CAPITAL PARTNERS IV LP.....		CHEVY CHASE.....	MD...	CAPITAL CALL.....		01/04/2018....	.....3	.....0	.....947,428	.....0	.....10,509,970	.....2.570
BHM1JY	L4	0	BLACKSTONE CAPITAL PARTNERS VII LP.....		NEW YORK.....	NY...	CAPITAL CALL.....		03/26/2018....	.....0	.....0	.....578,458	.....0	.....11,581,812	.....0.085
BHM15W	G6	0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....		NEW YORK.....	NY....	CAPITAL CALL.....		01/19/2018....	.....13	.....0	.....706,492	.....0	.....0	.....0.000
BHM05F	QF	8	BRAZOS EQUITY FUND III L P.....		DALLAS.....	TX....	CAPITAL CALL.....		03/29/2018....	.....3	.....0	.....6,067	.....0	.....2,872,989	.....1.716
BHM0JA	JE	5	BRYNWOOD PARTNERS VI LP.....		GREENWICH.....	CT....	CAPITAL CALL.....		01/22/2018....	.....3	.....0	.....65,418	.....0	.....2,533,012	.....3.023
BHM1SD	XV	3	BSOF PARALLEL ONSHORE FUND LLAMA.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		02/14/2018....	.....0	.....0	.....1,129,552	.....0	.....10,000,000	.....1.434
BHM01W	XR	1	CAPITAL PARTNERS.....		GREENWICH.....	CT....	CAPITAL CALL.....		03/06/2018....	.....3	.....0	.....457	.....0	.....1,382,077	.....5.701
BHM0MG	1V	9	CAPITAL PARTNERS INCOME FUND II LP.....		GREENWICH.....	CT....	CAPITAL CALL.....		03/19/2018....	.....3	.....0	.....18,811	.....0	.....0	.....0.000
BHM0LK	HQ	5	CAROUSEL CAPITAL PARTNERS IV LP.....		CHARLOTTE.....	NC....	CAPITAL CALL.....		01/22/2018....	.....3	.....0	.....19,587	.....0	.....1,171,797	.....1.991
BHM1NX	L3	9	CAROUSEL CAPITAL PARTNERS V LP.....		CHARLOTTE.....	NC....	CAPITAL CALL.....		01/22/2018....	.....0	.....0	.....608,214	.....0	.....6,456,574	.....2.000
BHM1J5	9W	5	CENTURY CS&B CO INVEST LP.....		BOSTON.....	MA...	CAPITAL CALL.....		02/07/2018....	.....3	.....0	.....12,700	.....0	.....0	.....0.000
BHM1HH	9D	3	CENTURY FOCUSED FUND IV LP.....		BOSTON.....	MA...	CAPITAL CALL.....		02/08/2018....	.....3	.....0	.....72,374	.....0	.....7,724,764	.....3.278
BHM1KA	3R	9	CIP CAPITAL FUND II LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		01/24/2018....	.....3	.....0	.....1,805,016	.....0	.....8,342,256	.....3.930
BHM020	P8	1	CLEARVIEW CAPITAL FUND II LP.....		GREENWICH.....	CT....	CAPITAL CALL.....		02/28/2018....	.....3	.....0	.....3,675	.....0	.....827,425	.....3.377
BHM0K4	9L	2	CORTEC GROUP FUND V LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		01/05/2018....	.....3	.....0	.....29,700	.....0	.....0	.....0.000
BHM1CS	2E	9	CORTEC GROUP FUND VI LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		01/05/2018....	.....3	.....0	.....2,861,342	.....0	.....8,740,008	.....2.650
BHM0L7	3Z	9	EDG PARTNERS II LP.....		ATLANTA.....	GA....	CAPITAL CALL.....		01/23/2018....	.....3	.....0	.....99,420	.....0	.....399,073	.....3.374
BHM1GW	W0	3	ENCORE CONSUMER CAPITAL FUND III L.....		SAN FRANCISCO.....	CA....	CAPITAL CALL.....		01/18/2018....	.....3	.....0	.....1,050,236	.....0	.....5,735,406	.....3.354
BHM14X	G2	8	FS EQUITY PARTNERS VII LP.....		LOS ANGELES.....	CA....	CAPITAL CALL.....		01/31/2018....	.....0	.....0	.....59,034	.....0	.....1,690,598	.....0.422
BHM1JX	C1	8	GAMUT INVESTMENT FUND I LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		01/11/2018....	.....3	.....0	.....280,313	.....0	.....9,001,595	.....2.921
BHM03T	V8	0	GLOBAL INFRASTRUCTURE PARTNERS.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/02/2018....	.....0	.....0	.....2,548	.....0	.....1,527,431	.....0.547
BHM03B	4L	0	GRP III LP.....		LOS ANGELES.....	CA....	CAPITAL CALL.....		01/04/2018....	.....1	.....0	.....25,789	.....0	.....0	.....0.000
BHM1S8	E4	5	KKR REAL ESTATE CREDIT OPPORTUNITY.....		NEW YORK.....	NY....	DIRECT WITH ISSUER.....		02/27/2018....	.....0	.....0	.....2,500,000	.....0	.....13,750,000	.....3.620
BHM1TX	MA	6	LEEDS EQUITY PARTNERS VI LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		02/01/2018....	.....0	.....943,225	.....0	.....0	.....2,806,775	.....0.441
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		02/12/2018....	.....0	.....0	.....547,149	.....0	.....0	.....0.000
BHM1NU	BT	9	LEXINGTON MIDDLE MARKET INV IV.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/29/2018....	.....0	.....4	.....0	.....0	.....24,999,996	.....1.143
BHM1B4	26	0	LINEAGE CAPITAL II LP.....		BOSTON.....	MA....	CAPITAL CALL.....		03/23/2018....	.....3	.....0	.....188,500	.....0	.....1,930,500	.....2.688
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		02/21/2018....	.....0	.....0	.....54,258	.....0	.....653,030	.....0.217
BHM0LU	T1	5	MSOUTH EQUITY PARTNERS II LP.....		WILMINGTON.....	DE....	CAPITAL CALL.....		03/28/2018....	.....3	.....0	.....145,888	.....0	.....0	.....0.000
BHM1EM	SA	0	MSOUTH EQUITY PARTNERS III LP.....		ATLANTA.....	GA....	CAPITAL CALL.....		03/08/2018....	.....3	.....0	.....43,420	.....0	.....6,248,281	.....2.644
BHM1SN	JU	9	ONE ROCK CAPITAL PARTNERS II LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/26/2018....	.....3	.....0	.....2,433,416	.....0	.....11,591,521	.....1.712
BHM0ME	7Y	2	PARTHENON INVESTORS IV LP.....		BOSTON.....	MA....	CAPITAL CALL.....		01/17/2018....	.....3	.....0	.....364,837	.....0	.....0	.....0.000
BHM1NB	HY	4	PARTHENON INVESTORS V LP.....		BOSTON.....	MA....	CAPITAL CALL.....		01/19/2018....	.....3	.....0	.....2,049,108	.....0	.....9,745,759	.....1.375
BHM1KN	K1	9	PRAIRIE CAPITAL VI QP LP.....		CHICAGO.....	IL.....	CAPITAL CALL.....		02/23/2018....	.....3	.....0	.....1,300,000	.....0	.....7,000,000	.....2.969
BHM1U9	03	7	RANGE INVESTOR HOLDINGS LLC.....		NEW YORK.....	NY....	CAPITAL CALL.....		02/22/2018....	.....0	.....400,000	.....0	.....0	.....0	.....0.166
BHM01G	MU	1	RIVERSIDE FUND III LP.....		BOSTON.....	MA....	CAPITAL CALL.....		03/30/2018....	.....3	.....0	.....28,889	.....0	.....294,111	.....4.578
BHM1UB	G5	0	SBP HOLDING LP - CLASS C.....		NEW YORK.....	NY....	HIMCO OPERATIONAL TRANSACTION.....		03/01/2018....	.....0	.....193,890	.....0	.....0	.....0	.....1.866
BHM1M5	PC	7	SILVER OAK SERVICE PARTNERS III LP.....		EVANSTON.....	IL.....	CAPITAL CALL.....		02/07/2018....	.....3	.....0	.....88,875	.....0	.....8,658,125	.....3.357
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA.....		SAN FRANCISCO.....	CA....	CAPITAL CALL.....		01/11/2018....	.....0	.....0	.....134,754	.....0	.....0	.....0.000
BHM1K1	G4	6	STRATEGIC PARTNERS FUND VII LP.....		NEW YORK.....	NY....	CAPITAL CALL.....		03/26/2018....	.....0	.....0	.....2,044,458	.....0	.....13,164,601	.....0.281
BHM0MD	LK	8	SUMMER STREET CAPITAL III LP.....		BUFFALO.....	NY....	CAPITAL CALL.....		02/06/2018....	.....3	.....0	.....1,048,434	.....0	.....0	.....0.000

SCHEDULE BA - PART 2

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

1			2			Location		5			6	7	8	9	10	11	12	13	
						3													4
CUSIP Identification			Name or Description			City		State	Name of Vendor or General Partner			NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BHM0JB	5A	6	SUNT-X CAPITAL PARTNERS II.....			DALLAS.....		TX....	CAPITAL CALL.....				01/17/2018...	.....3	.....0	.....614,645	.....0	.....0	.....0.000
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP.....			NEW YORK.....		NY....	CAPITAL CALL.....				03/22/2018...	.....3	.....0	.....18,406	.....0	.....947,821	.....0.524
BHM1TJ	8F	2	TRINITY HUNT PARTNERS V LP.....			DALLAS.....		TX....	CAPITAL CALL.....				01/16/2018...	.....0	.....105,728	.....82,915	.....0	.....14,811,357	.....4.284
BHM1PZ	KU	3	UNION CAPITAL EQUITY PARTNERS II L.....			GREENWICH.....		CT....	CAPITAL CALL.....				02/05/2018...	.....3	.....0	.....123,869	.....0	.....5,984,022	.....3.750
BHM19E	G1	7	UPFRONT OPPORTUNITY FUND I LP.....			SANTA MONICA.....		CA....	CAPITAL CALL.....				02/26/2018...	.....0	.....0	.....47,442	.....0	.....283,782	.....7.348
BHM1SZ	U2	1	UPFRONT OPPORTUNITY FUND II LP.....			SANTA MONICA.....		CA....	CAPITAL CALL.....				02/26/2018...	.....0	.....0	.....1,343,268	.....0	.....3,054,921	.....8.400
BHM197	VC	1	UPFRONT V LP.....			SANTA MONICA.....		CA....	CAPITAL CALL.....				03/29/2018...	.....0	.....0	.....143,397	.....0	.....1,547,857	.....1.921
BHM0L1	V7	3	VMG PARTNERS II LP.....			SAN FRANCISCO.....		CA....	CAPITAL CALL.....				01/16/2018...	.....3	.....0	.....84,155	.....0	.....0	.....0.000
BHM1DU	0C	9	VMG PARTNERS III LP.....			SAN FRANCISCO.....		CA....	CAPITAL CALL.....				01/16/2018...	.....3	.....0	.....1,137,089	.....0	.....0	.....0.000
BHM1UE	C8	2	VMG PARTNERS IV LP.....			SAN FRANCISCO.....		CA....	CAPITAL CALL.....				03/15/2018...	.....0	.....67,012	.....0	.....0	.....11,632,988	.....2.130
BHM1QG	HQ	7	WIND POINT PARTNERS VIII A LP.....			CHICAGO.....		IL....	CAPITAL CALL.....				02/09/2018...	.....3	.....0	.....103,554	.....0	.....10,843,551	.....1.524
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....															.....1,709,859	.....29,271,127	.....0	.....242,599,309	.....XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated

BHM0ZN	SV	1	1305 CENTRAL AVE (JV EQUITY).....	CHARLOTTE.....	NC....	DIRECT WITH ISSUER.....	02/14/2018...	.....0	.....0	.....2,129	.....0	.....0	.....23.785
BHM1NB	HR	9	ARBORS OF WATERMARK - JV.....	COLUMBUS.....	OH....	DIRECT WITH ISSUER.....	01/25/2018...	.....0	.....0	.....176,725	.....0	.....581,187	.....12.000
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI.....	NEW YORK.....	NY....	DIRECT WITH ISSUER.....	03/06/2018...	.....0	.....0	.....21,478	.....0	.....2,944,744	.....1.174
BHM198	DA	3	BLACKSTONE RE PARTNERS VIII.....	NEW YORK.....	NY....	DIRECT WITH ISSUER.....	01/18/2018...	.....0	.....0	.....153,514	.....0	.....2,722,449	.....0.030
BHM0XV	KH	4	CAMDEN PINEY POINT (JV EQUITY).....	HOUSTON.....	TX....	DIRECT WITH ISSUER.....	02/26/2018...	.....0	.....0	.....48,795	.....0	.....36,202	.....24.398
BHM1H9	6G	7	MAPLE KNOLL (JV EQUITY).....	WESTFILED.....	IN....	DIRECT WITH ISSUER.....	01/19/2018...	.....0	.....0	.....25,196	.....0	.....175,824	.....18.000
BHM1CC	4R	3	MCBEE STATION.....	GREENVILLE.....	SC....	DIRECT WITH ISSUER.....	02/16/2018...	.....0	.....0	.....35,726	.....0	.....0	.....9.000
BHM1JJ	EN	9	MERITEX INVESTMENT ENTITY - JV.....	MINNEAPOLIS.....	MN....	DIRECT WITH ISSUER.....	02/13/2018...	.....0	.....0	.....137,945	.....0	.....2,337,668	.....12.748
BHM02B	Y1	2	MORGAN STANLEY RE FUND VI INTERNAT.....	NEW YORK.....	NY....	DIRECT WITH ISSUER.....	02/16/2018...	.....0	.....0	.....4,574	.....0	.....0	.....0.362
BHM1DQ	ZM	8	PRESTON PARK.....	NAPERVILLE.....	IL....	DIRECT WITH ISSUER.....	01/24/2018...	.....0	.....0	.....16,701	.....0	.....402,991	.....18.000
BHM1S9	UL	7	PRETIUM RESIDENTIAL REAL ESTATE.....	NEW YORK.....	NY....	DIRECT WITH ISSUER.....	02/05/2018...	.....0	.....0	.....7,606,291	.....0	.....0	.....0.000
BHM1S9	VV	4	PROGRESS RESIDENTIAL PM HOLDINGS.....	NEW YORK.....	NY....	DIRECT WITH ISSUER.....	01/02/2018...	.....0	.....0	.....0	.....0	.....0	.....0.000
BHM1AB	XW	4	VALLEY CREEK (JV EQUITY).....	WOODBURY.....	MN....	DIRECT WITH ISSUER.....	01/19/2018...	.....0	.....0	.....39,071	.....0	.....65,151	.....9.000
BHM1JW	CZ	5	WHITE OAKS INVESTMENT ENTITY (JV E.....	WESTERVILLE.....	OH....	DIRECT WITH ISSUER.....	02/09/2018...	.....0	.....0	.....21,753	.....0	.....79,775	.....13.480
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									08,289,89909,345,992XXX.....
4499999. Subtotal - Unaffiliated.....									1,709,86037,561,0260251,945,300XXX.....
4699999. Totals.....									1,709,86037,561,0260251,945,300XXX.....

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																					
995737 22 8	ADAMS STREET PARTNERS.....			CHICAGO.....	IL....	CAPITAL DISTRIBUTION.....	03/20/2006	01/26/2018	.....182,301	.....5,915	.....0	.....0	.....0	.....5,915	.....0	.....188,216	.....188,216	.....0	.....0	.....0	.....2,849
BHM025 L7 6	AEA INVESTORS 2006 FUND LP.....			NEW YORK.....	NY....	HTFD LIFE & ANNUITY INS CO.....	05/29/2012	03/29/2018	.....7,829,099	....(3,932,706)	.....0	.....0	.....0	....(3,932,706)	.....0	.....3,896,394	.....7,829,099	.....0	....3,932,706	.....3,932,706	.....0

SCHEDULE BA - PART 3

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

QE03.2

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM1J8 8K 6	AEA INVESTORS FUND VI LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	03/03/2016	03/29/2018	.....12,633,609	.....512,692	.....0	.....0	.....0	.....512,692	.....0	.....15,342,797	.....14,744,443	.....0	.....(598,354)	.....(598,354)	.....0
BHM0JP 76 2	AEA INVESTORS SBF II LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	05/03/2012	03/29/2018	.....8,122,296	.....(1,631,041)	.....0	.....0	.....0	.....(1,631,041)	.....0	.....6,491,255	.....8,122,296	.....0	.....1,631,042	.....1,631,042	.....0
BHM01A ME 0	APOLLO INVESTMENT FUND VI LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	04/04/2007	03/28/2018	.....136,765	.....28,850	.....0	.....0	.....0	.....28,850	.....0	.....165,615	.....165,615	.....0	.....0	.....0	.....18,339
BHM03W XD 0	APOLLO INVESTMENT FUND VII.....		NEW YORK.....	NY..	VARIOUS.....	05/01/2012	03/31/2018	.....25,541	.....6,224	.....0	.....0	.....0	.....6,224	.....0	.....2,021,609	.....2,021,609	.....0	.....0	.....0	.....528
BHM1B2 YM 4	AQR MANAGED FUTURES FUND II LP.....		GREENWICH.....	CT..	CAPITAL DISTRIBUTION.....	06/01/2016	03/08/2018	.....25,235,480	.....1,891,646	.....0	.....0	.....0	.....1,891,646	.....0	.....27,127,126	.....27,127,126	.....0	.....0	.....0	.....(1,525,489)
BHM01Q 52 0	ARLINGTON CAPITAL PARTNERS II LP.....		WASHINGTON.....	DC..	DIRECT WITH ISSUER.....	08/09/2007	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,859,235	.....3,859,235	.....0	.....0	.....0	.....0
BHM0KR 3A 1	ARLINGTON CAPITAL PARTNERS III.....		CHEVY CHASE.....	MD.	HTFD LIFE & ANNUITY INS CO.....	03/28/2014	02/01/2018	.....16,047,732	.....(5,587,525)	.....0	.....0	.....0	.....(5,587,525)	.....0	.....10,471,651	.....16,059,176	.....0	.....5,587,525	.....5,587,525	.....0
BHM02K M8 0	BLACKSTONE CAPITAL PARTNERS V.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	09/24/2010	02/02/2018	.....17,843	.....7,125	.....0	.....0	.....0	.....7,125	.....0	.....24,968	.....24,968	.....0	.....0	.....0	......11
BHM1JY L4 0	BLACKSTONE CAPITAL PARTNERS VII LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	01/19/2017	02/01/2018	.....8,098	.....(347)	.....0	.....0	.....0	.....(347)	.....0	.....7,751	.....7,751	.....0	.....0	.....0	......11
BHM15W G6 0	BLACKSTONE STRATEGIC CAPITAL HOLDI.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	06/01/2016	03/01/2018	.....5,506,703	.....86,465	.....0	.....0	.....0	.....86,465	.....0	.....6,299,660	.....6,107,650	.....0	.....(192,010)	.....(192,010)	.....223,668
BHM021 9E 4	BOSTON VENTURES VII LP.....		BOSTON.....	MA.	HTFD LIFE & ANNUITY INS CO.....	03/20/2007	03/29/2018	.....11,664,445	.....(1,895,719)	.....0	.....0	.....0	.....(1,895,719)	.....0	.....9,768,726	.....11,442,485	.....0	.....1,673,759	.....1,673,759	.....221,960
BHM05F QF 8	BRAZOS EQUITY FUND III L P.....		DALLAS.....	TX..	CAPITAL DISTRIBUTION.....	01/13/2012	02/06/2018	.....445,574	.....(43,267)	.....0	.....0	.....0	.....(43,267)	.....0	.....402,307	.....402,307	.....0	.....0	.....0	.....32,787
BHM0L2 3G 2	BRIDGEWATER MAJOR MARKETS ONSHORE.....		WESTPORT.....	CT..	HTFD LIFE & ANNUITY INS CO.....	06/01/2016	03/01/2018	.....38,831,789	.....(3,079,586)	.....0	.....0	.....0	.....(3,079,586)	.....0	.....35,752,203	.....39,121,910	.....0	.....3,369,707	.....3,369,707	.....0
BHM03J 4Q 2	BROOKSIDE MEZZANINE FUND II.....		GREENWICH.....	CT..	CAPITAL DISTRIBUTION.....	05/06/2010	01/26/2018	.....186,645	.....(7,658)	.....0	.....0	.....0	.....(7,658)	.....0	.....178,987	.....178,987	.....0	.....0	.....0	.....(471)
BHM1SD XV 3	BSOF PARALLEL ONSHORE FUND LLAMA.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	11/03/2017	02/26/2018	.....30,856	.....0	.....0	.....0	.....0	.....0	.....0	.....1,138,816	.....1,138,816	.....0	.....0	.....0	.....(9,263)
BHM05J QC 7	BUNKER HILL CAPITAL II LP.....		BOSTON.....	MA.	HTFD LIFE & ANNUITY INS CO.....	04/25/2013	03/29/2018	.....12,254,609	.....(1,092,707)	.....0	.....0	.....0	.....(1,092,707)	.....0	.....11,161,902	.....12,254,609	.....0	.....1,092,707	.....1,092,707	.....0
BHM00Z Y1 1	BUNKER HILL CAPITAL LP.....		BOSTON.....	MA.	VARIOUS.....	12/16/2005	03/31/2018	.....2,892,812	.....(228,682)	.....0	.....0	.....0	.....(228,682)	.....0	.....5,959,852	.....5,959,852	.....0	.....0	.....0	.....2,204,912
BHM0MG 1V 9	CAPITAL PARTNERS INCOME FUND II LP.....		GREENWICH.....	CT..	HTFD LIFE & ANNUITY INS CO.....	04/10/2015	03/29/2018	.....7,670,923	.....(492,698)	.....0	.....0	.....0	.....(492,698)	.....0	.....7,197,036	.....7,690,783	.....0	.....493,747	.....493,747	.....265,639
BHM02X 9R 5	CARLYLE PARTNERS V L P.....		WASHINGTON.....	DC..	VARIOUS.....	12/21/2010	03/31/2018	.....92,153	.....0	.....0	.....0	.....0	.....0	.....0	.....2,747,493	.....2,747,493	.....0	.....0	.....0	.....41,449
BHM1J5 9W 5	CENTURY CS&B CO INVEST LP.....		BOSTON.....	MA.	VARIOUS.....	02/19/2016	03/29/2018	.....13,430,306	.....(4,588,258)	.....0	.....0	.....0	.....(4,588,258)	.....0	.....8,854,748	.....13,443,043	.....0	.....4,588,295	.....4,588,295	.....0
BHM0LL V8 7	CENTURY FOCUSED FUND III LP.....		BOSTON.....	MA.	HTFD LIFE & ANNUITY INS CO.....	06/12/2012	03/29/2018	.....6,825,188	.....(1,460,308)	.....0	.....0	.....0	.....(1,460,308)	.....0	.....5,364,880	.....6,825,188	.....0	.....1,460,308	.....1,460,308	.....0
BHM1HH 9D 3	CENTURY FOCUSED FUND IV LP.....		BOSTON.....	MA.	CAPITAL DISTRIBUTION.....	02/02/2016	02/08/2018	.....174,653	.....(3,588)	.....0	.....0	.....0	.....(3,588)	.....0	.....171,065	.....171,065	.....0	.....0	.....0	.....0
BHM0T2 SD 4	CHURCHILL STATESIDE NC TAX CREDIT.....		CLEARWATER.....	FL..	HIMCO OPERATIONAL TRANSACTION.....	05/24/2013	01/30/2018	.....713	.....0	.....0	.....0	.....0	.....0	.....0	.....713	.....713	.....0	.....0	.....0	.....0
999657 49 7	CITICORP MEZZANINE III LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	12/04/2006	02/28/2018	.....0	.....2	.....0	.....0	.....0	.....2	.....0	.....2	.....2	.....0	.....0	.....0	.....451
BHM0K4 9L 2	CORTEC GROUP FUND V LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	11/01/2012	02/28/2018	.....28,998,832	.....(21,121,813)	.....0	.....0	.....0	.....(21,121,813)	.....0	.....7,906,719	.....29,028,532	.....0	.....21,121,813	.....21,121,813	.....0
BHM1CS 2E 9	CORTEC GROUP FUND VI LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/10/2016	01/23/2018	.....1,236,361	.....136,907	.....0	.....0	.....0	.....136,907	.....0	.....1,373,268	.....1,373,268	.....0	.....0	.....0	.....6,809
BHM01P Q6 0	D. E. SHAW SECURITIES LP.....		NEW YORK.....	NY..	DIRECT WITH ISSUER.....	03/31/2006	02/15/2018	.....208,580	.....(77,506)	.....0	.....0	.....0	.....(77,506)	.....0	.....131,074	.....131,074	.....0	.....0	.....0	.....44,224
BHM01Q ZH 4	DEEPHAVEN EVENT FUND LLC.....		MINNETONKA.....	MN.	DIRECT WITH ISSUER.....	05/02/2006	02/01/2018	.....22,983	.....7,824	.....0	.....0	.....0	.....7,824	.....0	.....30,807	.....30,807	.....0	.....0	.....0	.....(7,940)
BHM19H WE 4	DRAWBRIDGE SPECIAL OPPORTUNITIES F.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	06/01/2016	03/01/2018	.....36,426,471	.....(4,590,575)	.....0	.....0	.....0	.....(4,590,575)	.....0	.....31,835,896	.....37,300,222	.....0	.....5,464,326	.....5,464,326	.....0
BHM1TE L2 7	DRAWBRIDGE SPECIAL OPPS FUND II.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	12/29/2017	03/05/2018	.....60,441	.....0	.....0	.....0	.....0	.....0	.....0	.....60,441	.....60,441	.....0	.....0	.....0	.....289
BHM037 87 6	DRAWBRIDGE SPECIAL OPS.....		NEW YORK.....	NY..	VARIOUS.....	07/31/2008	03/29/2018	.....820,985	.....(511,652)	.....0	.....0	.....0	.....(511,652)	.....0	.....309,333	.....309,333	.....0	.....0	.....0	.....262,292
BHM1AM CX 1	DWH EQUITY INVESTORS LP.....		ST LOUIS.....	MO.	HTFD LIFE & ANNUITY INS CO.....	05/01/2015	03/29/2018	.....12,321,982	.....(8,404,384)	.....0	.....0	.....0	.....(8,404,384)	.....0	.....3,917,599	.....12,321,982	.....0	.....8,404,384	.....8,404,384	.....0
BHM0MH 3A 1	EN ENGINEERING HOLDINGS LLC - CL A.....		WOODBIDGE.....	IL..	CAPITAL DISTRIBUTION.....	05/02/2012	01/29/2018	.....0	.....60,000	.....0	.....0	.....0	.....60,000	.....0	.....60,000	.....60,000	.....0	.....0	.....0	.....877
BHM1JX C1 8	GAMUT INVESTMENT FUND I LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	05/23/2016	01/11/2018	.....672	.....251	.....0	.....0	.....0	.....251	.....0	.....923	.....923	.....0	.....0	.....0	.....0
BHM02H 1W 1	GOLDMAN PETERSHILL II LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	07/27/2016	03/29/2018	.....12,130,626	.....(305,874)	.....0	.....0	.....0	.....(305,874)	.....0	.....11,824,752	.....12,130,626	.....0	.....305,874	.....305,874	.....0
BHM0KJ 87 1	GRIDIRON CAPITAL FUND II LP.....		NEW CANAAN.....	CT..	HTFD LIFE & ANNUITY INS CO.....	10/10/2012	03/29/2018	.....8,277,550	.....196,630	.....0	.....0	.....0	.....196,630	.....0	.....8,474,180	.....8,277,550	.....0	.....(196,630)	.....(196,630)	.....0
BHM1CV 9A 3	GRIDIRON CAPITAL FUND III LP.....		NEW CANAAN.....	CT..	HTFD LIFE & ANNUITY INS CO.....	08/14/2015	03/29/2018	.....12,899,058	.....(2,979,877)	.....0	.....0	.....0	.....(2,979,877)	.....0	.....9,919,182	.....12,899,059	.....0	.....2,979,877	.....2,979,877	.....0
BHM1B4 2P 8	GRIDIRON CAPITAL II AIV LP.....		NEW CANAAN.....	CT..	HTFD LIFE & ANNUITY INS CO.....	05/27/2015	03/29/2018	.....846,602	.....1,067,413	.....0	.....0	.....0	.....1,067,413	.....0	.....1,914,015	.....846,602	.....0	.....(1,067,413)	.....(1,067,413)	.....0
BHM03B 4L 0	GRP III LP.....		LOS ANGELES.....	CA..	HTFD LIFE & ANNUITY INS CO.....	06/28/2011	02/01/2018	.....9,322,123	.....(3,767,191)	.....0	.....0	.....0	.....(3,767,191)	.....0	.....5,580,721	.....9,347,912	.....0	.....3,767,191	.....3,767,191	.....0
BHM1EV P2 1	GRYPHON CO-INVEST FUND IV LP.....		SAN FRANCISCO.....	CA..	HTFD LIFE & ANNUITY INS CO.....	12/02/2015	02/01/2018	.....3,607,819	.....(521,150)	.....0	.....0	.....0	.....(521,150)	.....0	.....3,086,670	.....3,607,819	.....0	.....521,150	.....521,150	.....0
BHM1EV P1 3	GRYPHON PARTNERS IV LP.....		SAN FRANCISCO.....	CA..	HTFD LIFE & ANNUITY INS CO.....	12/02/2015	02/01/2018	.....25,261,471	.....(2,899,476)	.....0	.....0	.....0	.....(2,899,476)	.....0	.....22,361,995	.....25,261,471	.....0	.....2,899,476	.....2,899,476	.....0
BHM1AE FF 5	GSO CREDIT ALPHA FUND LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	06/01/2016	02/01/2018	.....18,844,463	.....(3,798,164)	.....0	.....0	.....0	.....(3,798,164)	.....0	.....15,046,299	.....18,867,923	.....0	.....3,821,624	.....3,821,624	.....0
BHM1TE LO 1	HIGHLAND CREDIT STRATEGIES FUND LP.....		OAKS.....	PA..	CAPITAL DISTRIBUTION.....	12/29/2017	03/05/2018	.....4,154	.....0	.....0	.....0	.....0	.....0	.....0	.....4,154	.....4,154	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1			2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
			3		4						9	10	11	12	13	14						
CUSIP Identification			Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM02H	UN	5	HIGHSTAR CAPITAL L.P. III.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	09/19/2008	03/29/2018	.....11,565,468	.....21,034	.....0	.....0	.....0	.....21,034	.....0	.....11,586,501	.....11,350,642	.....0	.....(235,860)	.....(235,860)	.....0
BHM1JV	YA	8	JUGGERNAUT CAPITAL PARTNERS III LP.....		CHEVY CHASE.....	MD.	HTFD LIFE & ANNUITY INS CO.....	05/17/2016	03/29/2018	.....9,864,200	.....(430,009)	.....0	.....0	.....0	.....(430,009)	.....0	.....9,434,191	.....9,864,200	.....0	.....430,009	.....430,009	.....0
BHM035	DC	3	KRG CAPITAL FUND IV LP.....		DENVER.....	CO.	VARIOUS.....	08/29/2012	03/31/2018	.....802,779	.....(53,215)	.....0	.....0	.....0	.....(53,215)	.....0	.....1,096,895	.....1,096,895	.....0	.....0	.....0	.....712,001
BHM1AK	95	0	LEXINGTON CAPITAL PARTNERS VIII LP.....		NEW YORK.....	NY..	VARIOUS.....	07/31/2015	03/29/2018	.....11,768,559	.....(1,004,876)	.....0	.....0	.....0	.....(1,004,876)	.....0	.....11,310,832	.....12,801,632	.....0	.....1,490,800	.....1,490,800	.....424,983
BHM0FS	8H	5	LINCOLNSHIRE EQUITY FUND IV LP.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	07/31/2012	02/01/2018	.....7,487,722	.....(2,359,724)	.....0	.....0	.....0	.....(2,359,724)	.....0	.....5,127,998	.....7,446,011	.....0	.....2,318,013	.....2,318,013	.....41,711
995636	35	4	MESIROW PARTNERSHIP FUND I.....		CHICAGO.....	IL...	CAPITAL DISTRIBUTION.....	02/17/2000	12/29/2017	.....55,977	.....1,983	.....0	.....0	.....0	.....1,983	.....0	.....57,960	.....57,960	.....0	.....0	.....0	.....3,286
BHM03E	Z8	9	MORGAN STANLEY INFRASTRCTR PART LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	12/15/2010	02/21/2018	.....157,593	.....(29,374)	.....0	.....0	.....0	.....(29,374)	.....0	.....128,218	.....128,218	.....0	.....0	.....0	.....3,952
BHM0LU	T1	5	MSOUTH EQUITY PARTNERS II LP.....		WILMINGTON.....	DE..	HTFD LIFE & ANNUITY INS CO.....	04/29/2013	03/29/2018	.....8,097,921	.....23,479	.....0	.....0	.....0	.....23,479	.....0	.....8,267,288	.....8,241,780	.....0	.....(25,508)	.....(25,508)	.....0
BHM0ME	7Y	2	PARTHENON INVESTORS IV LP.....		BOSTON.....	MA.	VARIOUS.....	05/09/2013	03/31/2018	.....13,066,503	.....(4,923,024)	.....0	.....0	.....0	.....(4,923,024)	.....0	.....7,665,968	.....7,665,968	.....0	.....0	.....0	.....4,923,027
BHM01V	2W	6	PRIVATE MARKETS FUND III LP.....		CONSHOHOCKEN.....	PA..	CAPITAL DISTRIBUTION.....	07/21/2014	02/23/2018	.....2,447,336	.....(2,158,029)	.....0	.....0	.....0	.....(2,158,029)	.....0	.....289,307	.....289,307	.....0	.....0	.....0	.....60,054
BHM1KE	CC	4	RIVERSIDE MICRO CAP FUND IV LP.....		BOSTON.....	MA.	HTFD LIFE & ANNUITY INS CO.....	09/28/2016	03/29/2018	.....12,681,262	.....(1,772,126)	.....0	.....0	.....0	.....(1,772,126)	.....0	.....10,909,136	.....12,681,262	.....0	.....1,772,126	.....1,772,126	.....0
BHM025	L9	2	SAW MILL CAPITAL PARTNERS LP.....		BRIARCLIFF MANOR.....	NY..	VARIOUS.....	04/01/2008	03/31/2018	.....12,182,023	.....(5,635,863)	.....0	.....0	.....0	.....(5,635,863)	.....0	.....5,833,938	.....5,833,938	.....0	.....(0)	.....(0)	.....5,635,865
BHM0LT	ZL	7	SILVER OAK SERVICE PARTNERS II LP.....		EVANSTON.....	IL...	HTFD LIFE & ANNUITY INS CO.....	07/18/2013	03/01/2018	.....6,559,195	.....(776,541)	.....0	.....0	.....0	.....(776,541)	.....0	.....5,782,654	.....6,559,195	.....0	.....776,541	.....776,541	.....0
BHM033	G9	2	STEELRIVER INFRASTRUCTURE FUND NA.....		SAN FRANCISCO.....	CA..	VARIOUS.....	12/18/2009	03/29/2018	.....11,289,677	.....(4,425,237)	.....0	.....0	.....0	.....(4,425,237)	.....0	.....6,999,194	.....10,976,904	.....0	.....3,977,710	.....3,977,710	.....122,793
BHM02C	DX	3	SUMMER STREET CAPITAL II LP.....		BUFFALO.....	NY..	VARIOUS.....	12/14/2007	03/29/2018	.....8,248,500	.....(1,471,946)	.....0	.....0	.....0	.....(1,471,946)	.....0	.....6,776,554	.....8,133,940	.....0	.....1,357,386	.....1,357,386	.....0
BHM0MD	LK	8	SUMMER STREET CAPITAL III LP.....		BUFFALO.....	NY..	HTFD LIFE & ANNUITY INS CO.....	04/11/2012	03/29/2018	.....10,425,255	.....(2,930,284)	.....0	.....0	.....0	.....(2,930,284)	.....0	.....8,543,405	.....11,760,845	.....0	.....3,217,440	.....3,217,440	.....0
BHM0JB	5A	6	SUNT-X CAPITAL PARTNERS II.....		DALLAS.....	TX..	HTFD LIFE & ANNUITY INS CO.....	09/24/2010	03/29/2018	.....9,702,036	.....363,371	.....0	.....0	.....0	.....363,371	.....0	.....10,680,052	.....10,316,681	.....0	.....(363,371)	.....(363,371)	.....0
BHM197	P7	9	TAILWIND CAPITAL PARTNERS II LP.....		NEW YORK.....	NY..	CAPITAL DISTRIBUTION.....	03/17/2015	03/22/2018	.....13,114	.....(2,793)	.....0	.....0	.....0	.....(2,793)	.....0	.....10,321	.....10,321	.....0	.....0	.....0	.....0
BHM04X	Q4	5	TCV VII LP.....		MILBURN.....	NJ..	HTFD LIFE & ANNUITY INS CO.....	07/07/2016	03/29/2018	.....10,787,297	.....(10,786,467)	.....0	.....0	.....0	.....(10,786,467)	.....0	.....830	.....9,453,803	.....0	.....9,452,973	.....9,452,973	.....1,839,988
BHM0ME	7Z	9	UPFRONT IV L.P.....		LOS ANGELES.....	CA..	HTFD LIFE & ANNUITY INS CO.....	05/02/2012	02/01/2018	.....17,309,071	.....(5,569,957)	.....0	.....0	.....0	.....(5,569,957)	.....0	.....11,739,114	.....17,309,071	.....0	.....5,569,957	.....5,569,957	.....0
BHM0L1	V7	3	VMG PARTNERS II LP.....		SAN FRANCISCO.....	CA..	VARIOUS.....	01/16/2013	03/29/2018	.....10,634,240	.....(2,048,179)	.....0	.....0	.....0	.....(2,048,179)	.....0	.....8,670,216	.....10,596,869	.....0	.....1,926,654	.....1,926,654	.....121,526
BHM1DU	0C	9	VMG PARTNERS III LP.....		SAN FRANCISCO.....	CA..	HTFD LIFE & ANNUITY INS CO.....	10/15/2015	03/29/2018	.....9,984,383	.....(267,787)	.....0	.....0	.....0	.....(267,787)	.....0	.....10,853,685	.....10,983,739	.....0	.....130,054	.....130,054	.....149,352
BHM1QG	HQ	7	WIND POINT PARTNERS VIII A LP.....		CHICAGO.....	IL...	CAPITAL DISTRIBUTION.....	05/08/2017	01/09/2018	.....860,970	.....(113,040)	.....0	.....0	.....0	.....(113,040)	.....0	.....747,930	.....747,930	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....										.....527,528,386	(115,362,412)	.....0	.....0	.....0	(115,362,412)	.....0	.....430,945,220	.....533,801,248	.....0	.....102,856,028	.....102,856,028	.....15,822,470
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																						
BHM1BV	AS	3	1250 23RD STREET NW.....		VIENNA.....	VA..	DIRECT WITH ISSUER.....	10/29/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....48,726	.....48,726	.....0	.....0	.....0	.....0
BHM125	SR	3	8860 & 9000 SMITHS MILL ROAD (JV E.....		NEW ALBANY.....	OH.	DIRECT WITH ISSUER.....	07/16/2014	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....151,200	.....151,200	.....0	.....0	.....0	.....0
BHM1M7	8P	3	AMERICAN CAPITAL GROUP MULTIFAMILY.....		BELLEVUE.....	WA.	DIRECT WITH ISSUER.....	11/04/2016	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,864	.....3,864	.....0	.....0	.....0	.....0
BHM0Z6	G5	8	ANSLEY FALLS (JV EQUITY).....		CHARLOTTE.....	NC..	DIRECT WITH ISSUER.....	06/26/2017	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,855	.....1,855	.....0	.....0	.....0	.....0
BHM1NB	HR	9	ARBORS OF WATERMARK - JV.....		COLUMBUS.....	OH.	DIRECT WITH ISSUER.....	01/17/2017	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....47,524	.....47,524	.....0	.....0	.....0	.....0
BHM02A	4Y	5	BLACKSTONE RE PARTNERS VI.....		NEW YORK.....	NY..	DIRECT WITH ISSUER.....	10/20/2010	03/31/2018	.....193,136	.....18,766	.....0	.....0	.....0	.....18,766	.....0	.....2,017,162	.....2,017,162	.....0	.....0	.....0	.....3,276
BHM198	DA	3	BLACKSTONE RE PARTNERS VIII.....		NEW YORK.....	NY..	DIRECT WITH ISSUER.....	12/08/2015	03/23/2018	.....66,203	.....(8,233)	.....0	.....0	.....0	.....(8,233)	.....0	.....57,970	.....57,970	.....0	.....0	.....0	.....1,077
BHM1D3	EP	5	CARMEL CENTER (JV EQUITY).....		LOUISVILLE.....	KY..	DIRECT WITH ISSUER.....	07/24/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....72,226	.....72,226	.....0	.....0	.....0	.....0
BHM1B0	E5	7	COLUMBIA TRAILS.....		GRESHAM.....	OR.	DIRECT WITH ISSUER.....	07/16/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....92,120	.....92,120	.....0	.....0	.....0	.....0
BHM12A	EH	9	GRAMERCY APARTMENTS (JV EQUITY).....		NEW ALBANY.....	OH.	DIRECT WITH ISSUER.....	03/13/2014	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....79,056	.....79,056	.....0	.....0	.....0	.....0
BHM01R	L9	5	METROPOLITAN RE PARTNERS IV.....		NEW YORK.....	NY..	DIRECT WITH ISSUER.....	09/25/2006	02/07/2018	.....422,331	.....(195,778)	.....0	.....0	.....0	.....(195,778)	.....0	.....226,553	.....226,553	.....0	.....0	.....0	.....111,524
BHM1D2	WA	0	PRAEDIUM VIII MF VALUE FUND LP.....		NEW YORK CITY.....	NY..	DIRECT WITH ISSUER.....	09/25/2015	01/08/2018	.....37,551	.....(3,850)	.....0	.....0	.....0	.....(3,850)	.....0	.....33,702	.....33,702	.....0	.....0	.....0	.....(301)
BHM1DQ	ZM	8	PRESTON PARK.....		NAPERVILLE.....	IL...	DIRECT WITH ISSUER.....	10/13/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....27,683	.....27,683	.....0	.....0	.....0	.....0
BHM1S9	UL	7	PRETIUM RESIDENTIAL REAL ESTATE.....		NEW YORK.....	NY..	VARIOUS.....	09/22/2017	03/01/2018	.....17,276,739	.....5,062	.....0	.....0	.....0	.....5,062	.....0	.....24,888,092	.....24,374,094	.....0	.....(513,998)	.....(513,998)	.....35,144
BHM1S9	VV	4	PROGRESS RESIDENTIAL PM HOLDINGS.....		NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	01/02/2018	03/01/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....40,866
BHM1AB	F5	3	PROLOGIS LP.....		BOSTON.....	MA.	DIRECT WITH ISSUER.....	12/16/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....2,601	.....2,601	.....0	.....0	.....0	.....0
BHM13V	RQ	8	TRADITION AT STONEWATER (JV EQUITY.....		CARY.....	NC..	DIRECT WITH ISSUER.....	10/02/2014	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....91,663	.....91,663	.....0	.....0	.....0	.....0

QE03.3

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
				3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BHM1AB XW 4	VALLEY CREEK (JV EQUITY).....			WOODBURY.....	MN.	DIRECT WITH ISSUER.....	10/20/2014	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....128,860	.....128,860	.....0	.....0	.....0	.....0
BHM1CC 4K 8	WIND DANCE APTS.....			CARROLTON.....	TX..	DIRECT WITH ISSUER.....	05/12/2015	03/31/2018	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....65,374	.....65,374	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....17,995,960	.....(184,033)	.....0	.....0	.....0	.....(184,033)	.....0	.....28,036,231	...27,522,233	.....0	.....(513,998)	.....(513,998)	.....191,586
Surplus Debentures - Unaffiliated																					
309588 AE 1	FARMERS EXCHANGE CAPITAL.....			LAS VEGAS.....	NV..	HTFD LIFE & ANNUITY INS CO.....	03/23/2006	02/01/2018	.....17,260,154	.....0	.....1,415	.....0	.....0	.....1,415	.....0	.....17,261,569	.....17,261,569	.....0	.....0	.....0	.....360,000
592173 AE 8	METROPOLITAN LIFE INSURANCE CO.....			NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	11/08/1995	02/01/2018	.....13,888,566	.....0	.....859	.....0	.....0	.....859	.....0	.....13,889,426	.....13,889,426	.....0	.....0	.....0	.....273,000
64952G AF 5	NEW YORK LIFE INSURANCE COMPANY.....			NEW YORK.....	NY..	HTFD LIFE & ANNUITY INS CO.....	08/30/2016	02/01/2018	.....6,941,924	.....0	.....(4,643)	.....0	.....0	.....(4,643)	.....0	.....6,937,281	.....6,937,281	.....0	.....0	.....0	.....71,250
743917 AH 9	PRUDENTIAL INSURANCE CO OF AMERICA.....			NEWARK.....	NJ..	HTFD LIFE & ANNUITY INS CO.....	03/23/2006	02/01/2018	.....17,310,582	.....0	.....(10,847)	.....0	.....0	.....(10,847)	.....0	.....17,299,736	.....17,299,736	.....0	.....0	.....0	.....778,056
2399999. Total - Surplus Debentures - Unaffiliated.....									.....55,401,227	.....0	.....(13,215)	.....0	.....0	.....(13,215)	.....0	.....55,388,012	.....55,388,012	.....0	.....0	.....0	.....1,482,306
4499999. Subtotal - Unaffiliated.....									.....600,925,573	(115,546,445)	.....(13,215)	.....0	.....0	(115,559,659)	.....0	.....514,369,463	..616,711,492	.....0	..102,342,030	..102,342,030	.....17,496,362
4699999. Totals.....									.....600,925,573	(115,546,445)	.....(13,215)	.....0	.....0	(115,559,659)	.....0	.....514,369,463	..616,711,492	.....0	..102,342,030	..102,342,030	.....17,496,362

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
38380J	ND	6	GNR_18-10 IS.....		01/19/2018.....	JEFFERIES & CO. INC.....		7,383,551	.....0	.....58,072	1.....
912810	RZ	3	TREASURY BOND.....		02/08/2018.....	Various.....		119,531,675	122,400,000	589,047	1.....
912810	SA	7	TREASURY BOND.....		03/29/2018.....	Various.....		76,237,958	76,570,000	256,745	1.....
912828	3F	5	TREASURY NOTE.....		01/25/2018.....	Various.....		42,970,875	44,400,000	206,975	1.....
912828	3L	2	TREASURY NOTE.....		01/09/2018.....	HSBC SECURITIES (USA) INC.....		1,542,414	1,550,000	1,885	1.....
912828	3N	8	TREASURY NOTE.....		01/19/2018.....	HSBC SECURITIES (USA) INC.....		1,295,328	1,300,000	1,549	1.....
912828	3P	3	TREASURY NOTE.....		01/12/2018.....	GOLDMAN SACHS & CO LLC.....		4,336,234	4,400,000	4,649	1.....
912828	3Q	1	TREASURY NOTE.....		01/19/2018.....	Various.....		22,179,148	22,300,000	9,320	1.....
912828	3S	7	TREASURY NOTE.....		02/15/2018.....	SG AMERICAS, LLC.....		1,594,000	1,600,000	1,768	1.....
912828	3U	2	TREASURY NOTE.....		02/07/2018.....	SG AMERICAS, LLC.....		694,039	700,000	413	1.....
912828	3V	0	TREASURY NOTE.....		02/22/2018.....	SG AMERICAS, LLC.....		4,600,492	4,700,000	8,439	1.....
912828	3W	8	TREASURY NOTE.....		03/26/2018.....	Various.....		10,607,413	10,700,000	33,327	1.....
912828	N3	0	TREASURY NOTE.....		01/16/2018.....	Various.....		7,717,844	7,800,000	8,107	1.....
0599999	Total - Bonds - U.S. Government.....							300,690,972	298,420,000	1,180,297	.....XXX.....
Bonds - All Other Government											
135087	B8	6	CANADA (GOVERNMENT OF).....	B.....	01/31/2018.....	HSBC SECURITIES (USA) INC.....		1,485,002	1,483,474	10,953	1FE.....
30216J	AA	3	EXPORT-IMPORT BANK OF INDIA.....	D.....	03/05/2018.....	GOLDMAN SACHS & CO LLC.....		189,916	200,000	600	2FE.....
Y23874	GR	8	EXPORT-IMPORT BANK OF INDIA.....	D.....	03/01/2018.....	Various.....		3,078,604	3,000,000	8,400	2FE.....
Y20721	BM	0	INDONESIA (REPUBLIC OF).....	D.....	03/16/2018.....	GOLDMAN SACHS & CO LLC.....		837,000	800,000	7,403	2FE.....
Y20721	BS	7	INDONESIA (REPUBLIC OF).....	D.....	03/23/2018.....	Various.....		5,609,600	5,600,000	43,413	2FE.....
48669D	AA	0	KAZAKHSTAN TEMIR ZHOLY JSC.....	D.....	02/14/2018.....	BNP PARIBAS SECURITIES CORP.....		400,760	400,000	4,796	2FE.....
48667Q	AP	0	KAZMUNAYGAS NATIONAL CO.....	D.....	02/14/2018.....	BANC OF AMERICA SECURITIES LLC.....		794,800	800,000	14,950	2FE.....
91087B	AE	0	MEXICO (UNITED MEXICAN STATES) (GO.....	D.....	02/06/2018.....	JP MORGAN SECURITIES LLC.....		971,000	1,000,000	2,813	2FE.....
71568Q	AC	1	PERUSAHAAN LISTRIK NEGARA (PERSERO.....	D.....	03/16/2018.....	CAMBRIDGE INTERNATIONAL SECURITIES.....		385,500	400,000	5,729	2FE.....
71654Q	CG	5	PETROLEOS MEXICANOS.....	D.....	03/23/2018.....	EXCHANGE.....		5,204,716	5,090,000	9,190	2FE.....
718286	BZ	9	PHILIPPINES (REPUBLIC OF).....	D.....	03/28/2018.....	Various.....		607,700	600,000	3,270	2FE.....
836205	AU	8	SOUTH AFRICA (REPUBLIC OF).....	D.....	02/16/2018.....	NOMURA SECURITIES INTERNATIONAL INC.....		757,200	800,000	12,327	3FE.....
1099999	Total - Bonds - All Other Government.....							20,321,798	20,173,474	123,844	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
3137F4	D7	4	FHMS_K074 IS.....		03/22/2018.....	BARCLAYS CAPITAL INC.....		5,621,682	.....0	.....58,120	1.....
85434V	AA	6	STANFORD HEALTH CARE.....		01/09/2018.....	MORGAN STANLEY & CO. LLC.....		12,610,000	12,610,000	.....0	1FE.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							18,231,682	12,610,000	58,120	.....XXX.....
Bonds - Industrial and Miscellaneous											
68245X	AC	3	1011778 BC UNLIMITED LIABILITY CO.....	A.....	01/31/2018.....	GOLDMAN SACHS & CO LLC.....		853,995	867,000	1,740	4FE.....
00130H	BU	8	AES CORP.....		02/27/2018.....	Various.....		3,126,925	3,056,000	71,726	3FE.....
00122@	AA	9	AES SOUTHLAND ENERGY LLC.....		02/28/2018.....	MUFG SECURITIES AMERICAS INC.....		3,949,401	3,949,401	.....0	2FE.....
001546	AV	2	AK STEEL CORPORATION.....		02/15/2018.....	JP MORGAN SECURITIES LLC.....		243,470	251,000	5,556	4FE.....
01185*	AA	3	ALASKA VENTURES LLC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		66,905	66,905	.....0	2FE.....
019736	AE	7	ALLISON TRANSMISSION HOLDINGS INC.....		01/04/2018.....	BANC OF AMERICA SECURITIES LLC.....		56,840	56,000	754	3FE.....
02406P	AY	6	AMERICAN AXLE & MANUFACTURING INC.....		03/12/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		569,000	569,000	.....0	4FE.....
030506	AA	7	AMERICAN WOODMARK CORPORATION.....		01/31/2018.....	WELLS FARGO ADVISORS, LLC.....		476,000	476,000	.....0	3FE.....
03349M	AC	9	ANDEAVOR.....		01/19/2018.....	EXCHANGE.....		2,857,329	2,834,000	12,714	2FE.....
03349M	AD	7	ANDEAVOR.....		01/19/2018.....	EXCHANGE.....		1,068,002	1,040,000	5,034	2FE.....
03674X	AJ	5	ANTERO RESOURCES CORP.....		02/13/2018.....	Various.....		499,380	501,000	10,735	3FE.....
038522	AQ	1	ARAMARK SERVICES INC.....		01/10/2018.....	GOLDMAN SACHS & CO LLC.....		485,000	485,000	.....0	3FE.....
03938L	AP	9	ARCELORMITTAL.....	D.....	01/25/2018.....	Various.....		1,265,918	977,000	20,851	3FE.....

QE04

SCHEDULE D - PART 3

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

QE04.1

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
BHM1U9	HW	5	ASURION LLC.....		02/28/2018.....	HIMCO OPERATIONAL TRANSACTION.....		364,154	362,424	0	4FE.....
05324#	AA	2	AUTOMATION SMC HOLDINGS INC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		15,399	15,399	0	5.....
BHM1S5	JC	8	AVOLON TLB BORROWER 1 (US) LLC.....		02/28/2018.....	Various.....		2,694,153	2,712,000	0	3FE.....
05606#	AA	1	BIF III HOLTWOOD LLC.....		02/15/2018.....	MUFG SECURITIES AMERICAS INC.....		9,000,000	9,000,000	0	2Z.....
095370	AD	4	BLUE CUBE SPINCO INC.....		02/09/2018.....	Various.....		1,194,678	1,002,000	30,991	3FE.....
09628U	AA	4	BLUELINE RENTAL FINANCE CORP.....		01/25/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		176,985	162,000	5,578	5FE.....
08162P	BB	6	BMARK_18-B1.....		01/19/2018.....	DEUTSCHE BANK SECURITIES INC.....		1,307,818	1,300,000	4,462	1FE.....
102590	A#	3	BOWLES FLUIDICS CORPORATION.....		03/31/2018.....	SCHEDULED ACQUISITION.....		3,685	3,685	0	5.....
102590	A@	5	BOWLES FLUIDICS CORPORATION.....		03/31/2018.....	SCHEDULED ACQUISITION.....		4,187	4,187	0	5.....
110394	AG	8	BRISTOW GROUP INC.....		02/23/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		160,406	162,000	0	4FE.....
11134L	AH	2	BROADCOM CORPORATION.....		02/22/2018.....	CONVERSION.....		4,742,203	4,698,000	18,710	2FE.....
11134L	AP	4	BROADCOM CORPORATION.....		02/22/2018.....	CONVERSION.....		1,279,657	1,280,000	13,889	2FE.....
120111	BM	0	BUILDING MATERIALS CORP OF AMERICA.....		02/07/2018.....	WELLS FARGO ADVISORS, LLC.....		886,733	863,000	10,823	3FE.....
22530L	AC	0	CAALT_17-1A.....		01/08/2018.....	WELLS FARGO ADVISORS, LLC.....		6,618,789	6,625,000	13,986	1FE.....
144531	DN	7	CARR_05-NC5.....		03/27/2018.....	JP MORGAN SECURITIES LLC.....		2,152,016	2,150,000	421	4AM.....
17305E	GF	6	CCCIT_17-A7.....		03/27/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		10,033,594	10,000,000	12,141	1FE.....
1248EP	BM	4	CCO HOLDINGS LLC/CCO HOLDINGS CAPI.....		02/08/2018.....	Various.....		322,582	315,000	8,758	3FE.....
12527G	AF	0	CF INDUSTRIES INC.....		02/27/2018.....	MORGAN STANLEY & CO. LLC.....		349,133	354,000	8,407	3FE.....
159864	AC	1	CHARLES RIVER LABORATORIES INTERNA.....		03/28/2018.....	JP MORGAN SECURITIES LLC.....		141,000	141,000	0	4FE.....
16412X	AC	9	CHENIERE CORPUS CHRISTI HOLDINGS.....		02/26/2018.....	Various.....		2,139,021	2,010,000	17,962	3FE.....
125581	GW	2	CIT GROUP INC.....		03/06/2018.....	BANC OF AMERICA SECURITIES LLC.....		251,000	251,000	0	3FE.....
18538R	AG	8	CLEARWATER PAPER CORP.....		01/11/2018.....	HILLTOP SECURITIES.....		341,714	343,000	7,074	3FE.....
18538R	AH	6	CLEARWATER PAPER CORP.....		01/31/2018.....	WELLS FARGO ADVISORS, LLC.....		69,949	69,000	10	3FE.....
14041N	FC	0	COMET_16-A1.....		03/27/2018.....	TD SECURITIES (USA) LLC.....		5,017,383	5,000,000	4,330	1FE.....
202712	BJ	3	COMMONWEALTH BANK OF AUSTRALIA.....	D.....	01/03/2018.....	GOLDMAN SACHS & CO LLC.....		15,000,000	15,000,000	0	2FE.....
212015	AL	5	CONTINENTAL RESOURCES INC.....		03/05/2018.....	Various.....		13,718,044	13,524,000	219,541	3FE.....
12595M	AC	1	CPS_18-A.....		01/09/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		1,334,679	1,335,000	0	1FE.....
225401	AF	5	CREDIT SUISSE GROUP AG.....	D.....	01/05/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		5,100,000	5,100,000	0	2FE.....
228187	AA	8	CROWN AMERICAS CAPITAL CORP.....		01/18/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		974,000	974,000	0	4FE.....
228701	AF	5	CROWNROCK LP / CROWNROCK FINANCE I.....		03/02/2018.....	Various.....		679,090	670,000	10,250	4FE.....
23089*	AB	2	CUMMING CONSTRUCTION MANAGEMENT.....		01/01/2018.....	SCHEDULED ACQUISITION.....		11,333	11,333	0	4.....
23283P	AK	0	CYRUSONE LP / CYRUSONE FINANCE COR.....		01/08/2018.....	Various.....		2,885,605	2,786,000	47,350	3FE.....
23311V	AD	9	DCP MIDSTREAM OPERATING LP.....		03/19/2018.....	Various.....		996,125	1,031,000	614	3FE.....
26112T	AJ	5	DOWNSTREAM DEVELOPMENT AUTHORI.....		01/24/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		495,000	500,000	0	4FE.....
23359@	AA	5	DPL ACQUISITION CORPORATION.....		03/31/2018.....	SCHEDULED ACQUISITION.....		48,013	48,013	0	5*GL.....
26817R	AB	4	DYNEGY INC.....		03/07/2018.....	Various.....		474,320	462,000	7,313	4FE.....
29265N	AS	7	ENERGEN CORP.....		03/28/2018.....	Various.....		352,235	356,000	366	3FE.....
361841	AH	2	GLP CAPITAL LP / GLP FINANCING II.....		02/13/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,270,761	1,239,000	22,199	3FE.....
36255B	AL	5	GSMS_18-CHLL.....		02/16/2018.....	GOLDMAN SACHS & CO LLC.....		1,800,000	1,800,000	0	1FE.....
402635	AE	6	GULFPORT ENERGY CORPORATION.....		01/12/2018.....	Various.....		1,473,765	1,429,000	17,667	4FE.....
40624@	AZ	3	HALLMARK CARDS INC.....		03/16/2018.....	DIRECT WITH ISSUER.....		14,000,000	14,000,000	0	2Z.....
404119	BR	9	HCA INC.....		02/08/2018.....	HSBC SECURITIES (USA) INC.....		191,185	190,000	270	4FE.....
435765	AG	7	HOLLY ENERGY PARTNERS LP / HOLLY E.....		01/03/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		497,563	475,000	12,192	4FE.....
436440	AK	7	HOLOGIC INC.....		02/09/2018.....	GOLDMAN SACHS & CO LLC.....		961,145	962,000	11,685	3FE.....
443628	AF	9	HUDBAY MINERALS INC.....	A.....	01/25/2018.....	RBC CAPITAL MARKETS, LLC.....		1,434,870	1,341,000	3,781	4FE.....
445587	AC	2	HUNT COS INC.....		01/26/2018.....	JEFFERIES & CO. INC.....		368,000	368,000	0	4FE.....

SCHEDULE D - PART 3

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

QE04.2

1			2	3	4	5	6	7	8	9	10
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
45112F	AM	8	ICICI BANK LTD (DUBAI BRANCH).....	D.....	02/26/2018.....	JP MORGAN SECURITIES LLC.....		952,652	1,000,000	7,790	2FE.....
44962L	AA	5	IHS MARKIT LTD.....	D.....	02/13/2018.....	Various.....		1,423,884	1,368,000	19,309	2FE.....
44962L	AC	1	IHS MARKIT LTD.....	D.....	03/07/2018.....	Various.....		860,615	886,000	3,732	2FE.....
46185J	AA	6	IHSFR_18-SFR1 - ABS.....		01/26/2018.....	JP MORGAN SECURITIES LLC.....		7,460,000	7,460,000	0	1FE.....
46185J	AG	3	IHSFR_18-SFR1 - ABS.....		01/26/2018.....	JP MORGAN SECURITIES LLC.....		2,400,000	2,400,000	0	2AM.....
46185J	AJ	7	IHSFR_18-SFR1 - ABS.....		01/26/2018.....	JP MORGAN SECURITIES LLC.....		2,610,000	2,610,000	0	6FE.....
45568#	AA	3	INDIGO HOLDING COMPANY INC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		69,512	69,512	0	5.....
45688C	AA	5	INGEVITY CORP.....		03/26/2018.....	Various.....		2,399,935	2,434,000	5,827	3FE.....
460599	AB	9	INTERNATIONAL GAME TECH.....	D.....	02/13/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		210,500	200,000	0	3FE.....
44988M	AA	3	IRB HOLDING CORP.....		01/18/2018.....	BARCLAYS CAPITAL INC.....		327,000	327,000	0	5FE.....
46274#	AB	4	IRON ACQUISITION COMPANY INC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		32,768	32,768	0	5*GI.....
47032F	AA	7	JAMES HARDIE INTERNATIONAL FINANCE.....	D.....	01/25/2018.....	Various.....		1,914,516	1,888,000	7,678	3FE.....
47233J	BH	0	JEFFERIES GROUP LLC.....		03/27/2018.....	Various.....		4,650,655	5,000,000	36,344	2FE.....
46647P	AN	6	JPMORGAN CHASE & CO.....		01/16/2018.....	JP MORGAN SECURITIES LLC.....		24,000,000	24,000,000	0	1FE.....
526057	CB	8	LENNAR CORPORATION.....		01/04/2018.....	GOLDMAN SACHS & CO LLC.....		818,685	791,000	4,070	3FE.....
526057	CQ	5	LENNAR CORPORATION.....		02/22/2018.....	CONVERSION.....		548,557	510,000	8,073	3FE.....
54336#	AA	6	LONGWOOD ENERGY PARTNERS LLC.....		03/29/2018.....	RBC CAPITAL MARKETS, LLC.....		15,000,000	15,000,000	0	2FE.....
50212Y	AB	0	LPL HOLDINGS INC.....		01/05/2018.....	US BANCORP INVESTMENTS, INC.....		357,584	347,000	6,318	4FE.....
57233#	AA	3	MARSHALL EXCELSIOR CO.....		03/31/2018.....	SCHEDULED ACQUISITION.....		14,693	14,693	0	5*GI.....
577081	BB	7	MATTEL INC.....		02/01/2018.....	Various.....		823,851	819,000	6,827	3FE.....
55281B	AN	9	MCFCL_17-2A - ABS.....		03/07/2018.....	Various.....		18,777,880	18,777,880	0	3AM.....
55281B	AQ	2	MCFCL_17-2A - ABS.....		03/07/2018.....	WELLS FARGO ADVISORS, LLC.....		30,944,800	30,944,800	0	1FE.....
588056	AV	3	MERCER INTERNATIONAL INC.....	C.....	01/11/2018.....	Various.....		472,138	462,000	1,725	4FE.....
589433	AA	9	MEREDITH CORPORATION.....		01/19/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....		656,000	656,000	0	4FE.....
BHM1UM	GD	9	MGM GROWTH PROPERTIES OPERATING PA.....		03/23/2018.....	HIMCO OPERATIONAL TRANSACTION.....		510,179	509,806	0	3FE.....
60053*	AA	8	MILLER ENVIRONMENTAL SERVICES LLC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		1,804	0	0	5.....
60053*	AB	6	MILLER ENVIRONMENTAL SERVICES LLC.....		02/28/2018.....	HIMCO OPERATIONAL TRANSACTION.....		396,900	405,000	0	4Z.....
55336V	AN	0	MPLX LP.....		02/13/2018.....	Various.....		13,220,144	13,427,000	4,909	2FE.....
55342U	AG	9	MPT OPERATING PARTNERSHIP LP / MPT.....		02/13/2018.....	HILLTOP SECURITIES.....		271,308	276,000	564	3FE.....
63859W	AF	6	NATIONWIDE BUILDING SOCIETY.....	D.....	03/28/2018.....	BANC OF AMERICA SECURITIES LLC.....		735,968	750,000	9,281	2FE.....
78442F	EQ	7	NAVIENT CORP.....		01/23/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		252,000	252,000	0	3FE.....
64045D	AA	2	NEMAK SAB DE CV.....	D.....	01/12/2018.....	Various.....		1,401,600	1,400,000	0	3FE.....
65341K	BB	1	NFMOT_18-1A.....		03/06/2018.....	MIZUHO SECURITIES USA INC.....		4,604,580	4,605,000	0	1FE.....
62912X	AF	1	NGPL PIPECO LLC.....		03/13/2018.....	Various.....		996,291	992,000	3,659	3FE.....
65504L	AQ	0	NOBLE HOLDINGS INTERNATIONAL LTD.....	D.....	01/17/2018.....	CITIGROUP GLOBAL MARKETS, INC.....		671,000	671,000	0	4FE.....
66977W	AQ	2	NOVA CHEMICALS CORP.....	A.....	01/31/2018.....	MORGAN STANLEY & CO. LLC.....		775,282	769,000	6,306	3FE.....
670001	AA	4	NOVELIS CORP.....		01/31/2018.....	JP MORGAN SECURITIES LLC.....		556,500	530,000	15,366	4FE.....
680665	AK	2	OLIN CORP.....		02/12/2018.....	Various.....		9,502,614	9,485,000	7,314	3FE.....
67095#	AA	9	OMEGA ACQUISITION CORP.....		01/01/2018.....	SCHEDULED ACQUISITION.....		28,119	28,119	0	4.....
68573*	AA	2	ORCHID UNDERWRITERS AGENCY HOLDING.....		03/31/2018.....	SCHEDULED ACQUISITION.....		62,648	62,648	0	5*GI.....
68573#	AA	8	ORCHID UNDERWRITERS AGENCY LLC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		19,094	19,094	0	5.....
69318F	AE	8	PBF HOLDING COMPANY LLC.....		01/25/2018.....	Various.....		1,365,956	1,296,000	17,824	4FE.....
69327R	AG	6	PDC ENERGY INC.....		01/12/2018.....	BANC OF AMERICA SECURITIES LLC.....		1,372,814	1,309,000	27,171	4FE.....
72755#	AA	0	PLASTIC COMPONENTS INC.....		03/31/2018.....	SCHEDULED ACQUISITION.....		10,083	10,083	0	5.....
737446	AK	0	POST HOLDINGS INC.....		01/03/2018.....	JP MORGAN SECURITIES LLC.....		1,450,043	1,461,000	28,408	4FE.....
BHM1UC	94	9	POST HOLDINGS INC.....		03/08/2018.....	HIMCO OPERATIONAL TRANSACTION.....		1,200,873	1,198,975	0	3FE.....

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7		8		9		10	
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock		Actual Cost		Par Value		Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
740212	AE	5	PRECISION DRILLING CORP.....		A.....	03/28/2018.....	Various.....				1,166,888		1,149,000		16,088		3FE.....
69700H	AE	0	PSTAT_18-2A - ABS.....		C.....	03/12/2018.....	JP MORGAN SECURITIES LLC.....				3,000,000		3,000,000		0		1FE.....
75281A	AS	8	RANGE RESOURCES CORPORATION.....			02/01/2018.....	Various.....				1,365,574		1,406,000		14,724		3FE.....
77340R	AD	9	ROCKIES EXPRESS PIPELINE LLC.....			01/17/2018.....	GMP SECURITIES, LLC.....				477,730		404,000		337		3FE.....
78653#	AA	0	SAFEMARK INC.....			01/02/2018.....	SCHEDULED ACQUISITION.....				19,570		19,570		0		5.....
79970Y	AE	5	SANCHEZ ENERGY CORP.....			02/07/2018.....	CITIGROUP GLOBAL MARKETS, INC.....				362,241		366,000		0		4FE.....
BHM1R4	AE	7	SDLF_17 - BAIN CAPITAL CREDIT - ABS.....			01/10/2018.....	BAIN CAPITAL DIRECT LENDING.....				727,273		727,273		0		1FE.....
81746Q	CB	5	SEMT_18-2.....			01/18/2018.....	WELLS FARGO ADVISORS, LLC.....				3,039,595		3,032,000		7,625		1FE.....
81746Q	CC	3	SEMT_18-2.....			01/18/2018.....	WELLS FARGO ADVISORS, LLC.....				1,877,802		1,900,000		4,778		1FE.....
78412F	AP	9	SESI LLC.....			03/23/2018.....	Various.....				592,789		579,000		10,213		4FE.....
78413M	AL	2	SFAVE_15-5AVE.....			03/23/2018.....	KGS ALPHA CAPITAL MARKETS, L.P.....				170,958		180,000		570		1FM.....
822538	AE	4	SHELF DRILLING HOLDINGS LTD.....		D.....	01/31/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....				161,000		161,000		0		4FE.....
845467	AM	1	SOUTHWESTERN ENERGY COMPANY.....			02/05/2018.....	RBC CAPITAL MARKETS, LLC.....				756,931		743,000		20,433		3FE.....
84861C	AF	2	SPMF_17-1.....			01/23/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....				10,614,540		10,615,000		46,945		2AM.....
85172F	AF	6	SPRINGLEAF FINANCE CORP.....			01/05/2018.....	CREDIT SUISSE SECURITIES (USA) LLC.....				307,313		275,000		6,176		4FE.....
85172F	AM	1	SPRINGLEAF FINANCE CORP.....			03/09/2018.....	Various.....				621,850		618,000		59		4FE.....
85207U	AH	8	SPRINT CORP.....			02/20/2018.....	JP MORGAN SECURITIES LLC.....				1,107,136		1,103,000		14,626		4FE.....
85208N	AD	2	SPRINT SPECTRUM CO I/ II /III/ LLC.....			03/27/2018.....	Various.....				1,002,505		1,000,000		283		2FE.....
858119	BH	2	STEEL DYNAMICS INC.....			01/25/2018.....	EXCHANGE.....				1,092,546		1,092,000		16,517		3FE.....
86765L	AK	3	SUNOCO LP.....			02/12/2018.....	Various.....				1,935,019		1,932,000		1,550		3FE.....
871503	AU	2	SYMANTEC CORPORATION.....			01/31/2018.....	BARCLAYS CAPITAL INC.....				647,925		636,000		9,452		3FE.....
87612E	BG	0	TARGET CORPORATION.....			01/18/2018.....	Various.....				32,572,879		32,110,000		297,955		1FE.....
878742	AS	4	TECK RESOURCES LTD.....		A.....	02/12/2018.....	Various.....				1,087,490		988,000		28,347		3FE.....
879369	AE	6	TELEFLEX INCORPORATED.....			02/14/2018.....	MARKET AXESS TRADING PLATFORM.....				183,037		188,000		1,909		3FE.....
88032W	AG	1	TENCENT HOLDINGS LTD.....		D.....	01/11/2018.....	BANC OF AMERICA SECURITIES LLC.....				999,750		1,000,000		0		1FE.....
87264A	AU	9	T-MOBILE USA INC.....			03/29/2018.....	Various.....				1,168,499		1,198,000		6,736		3FE.....
55334@	AA	7	TRACHTE LLC.....			03/31/2018.....	SCHEDULED ACQUISITION.....				15,336		15,336		0		5*GI.....
89376V	AA	8	TRANSMONTAIGNE PARTNERS LP.....			02/07/2018.....	RBC CAPITAL MARKETS, LLC.....				220,000		220,000		0		3FE.....
911365	BE	3	UNITED RENTALS (NORTH AMERICA) INC.....			01/03/2018.....	UBS SECURITIES LLC.....				556,203		518,000		9,299		3FE.....
913903	AT	7	UNIVERSAL HEALTH SERVICES INC.....			03/26/2018.....	Various.....				586,209		581,000		8,016		2FE.....
92205#	AA	4	VANLAW FOOD PRODUCTS INC.....			03/31/2018.....	SCHEDULED ACQUISITION.....				17,675		17,675		0		5.....
92330J	CE	4	VENTR_15-20A - ABS.....		C.....	01/01/2018.....	Various.....				0		0		(27,540)		1FE.....
92343V	CX	0	VERIZON COMMUNICATIONS INC.....			01/17/2018.....	GOLDMAN SACHS & CO LLC.....				10,726,908		10,900,000		169,776		2FE.....
P9798*	AB	6	VIRUTEX ILKO SA.....		D.....	03/07/2018.....	DIRECT WITH ISSUER.....				1,160,000		1,160,000		0		3FE.....
94107J	AA	1	WASTE PRO USA INC.....			03/29/2018.....	WELLS FARGO ADVISORS, LLC.....				970,750		978,000		6,867		4FE.....
94946T	AC	0	WELLCARE HEALTH PLANS INC.....			03/19/2018.....	JP MORGAN SECURITIES LLC.....				1,096,664		1,089,000		23,239		3FE.....
96145D	AE	5	WESTROCK CO.....			03/01/2018.....	WELLS FARGO ADVISORS, LLC.....				2,293,652		2,300,000		0		2FE.....
98212B	AE	3	WPX ENERGY INC.....			03/20/2018.....	Various.....				712,615		721,000		5,485		4FE.....
BHM1U5	N5	5	XPO LOGISTICS INC.....			03/23/2018.....	Various.....				1,488,633		1,486,483		0		3FE.....
3899999. Total - Bonds - Industrial and Miscellaneous.....											372,885,638		371,416,866		1,568,840		XXX.....
8399997. Total - Bonds - Part 3.....											712,130,090		702,620,340		2,931,101		XXX.....
8399999. Total - Bonds.....											712,130,090		702,620,340		2,931,101		XXX.....
Preferred Stocks - Industrial and Miscellaneous																	
26139@	11	5	DPL HOLDING CORP - DALLAS SER A.....			03/30/2018.....	HIMCO OPERATIONAL TRANSACTION.....		6.420		64,150		1.00		0		P6*V.....
233994	17	7	DPL HOLDING CORPORATION.....			03/30/2018.....	HIMCO OPERATIONAL TRANSACTION.....		20.030		200,320		1.00		0		P6*V.....
BHM1KH	ZK	4	TAILWIND CUMMING HOLDING CORPORATI.....			01/04/2018.....	DIRECT WITH ISSUER.....		1,704.440		85,222		1.00		0		RP5*VGI.....
8499999. Total - Preferred Stocks - Industrial and Miscellaneous.....											349,692		XXX		0		XXX.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8999997.	Total - Preferred Stocks - Part 3						349,692	XXX	0	XXX
8999999.	Total - Preferred Stocks						349,692	XXX	0	XXX

Common Stocks - Industrial and Miscellaneous

168615	10	2	CHICOS FAS INC.		01/23/2018	BARCLAYS CAPITAL INC.	1,250.000	12,386	XXX		0	L
207410	10	1	CONMED CORP.		01/12/2018	WELLS FARGO SECURITIES LLC.	230.000	12,944	XXX		0	L
233237	10	6	DNB FINANCIAL CORP.		02/16/2018	WELLS FARGO SECURITIES LLC.	380.000	12,768	XXX		0	L
26969P	10	8	EAGLE MATERIALS INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	140.000	14,956	XXX		0	L
285512	10	9	ELECTRONIC ARTS INC.		02/22/2018	HIMCO OPERATIONAL TRANSACTION	1,803.000	226,583	XXX		0	L
29251M	10	6	ENANTA PHARMACEUTICALS INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	230.000	14,045	XXX		0	L
G3223R	10	8	EVEREST RE GROUP LTD.	D	01/12/2018	WELLS FARGO SECURITIES LLC.	66.000	14,755	XXX		0	L
30224P	20	0	EXTENDED STAY AMERICA UNITS INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	600.000	12,390	XXX		0	L
302301	10	6	EZCORP NON VOTING INC CLASS A		02/16/2018	WELLS FARGO SECURITIES LLC.	1,150.000	15,067	XXX		0	L
30303M	10	2	FACEBOOK CLASS A INC.		02/05/2018	HIMCO OPERATIONAL TRANSACTION	2,896.000	543,660	XXX		0	L
318672	70	6	FIRST BANCORP		02/16/2018	WELLS FARGO SECURITIES LLC.	2,600.000	15,898	XXX		0	L
344849	10	4	FOOT LOCKER INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	440.000	20,933	XXX		0	L
428567	10	1	HIBBETT SPORTS INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	640.000	15,590	XXX		0	L
46429B	69	7	ISHARES EDGE MSCI MIN VOL USA ETF		02/06/2018	BARCLAYS CAPITAL INC.	1,400.000	71,651	XXX		0	U
464287	65	5	ISHARES RUSSELL 2000 ETF		03/01/2018	Various	300.000	44,185	XXX		0	U
464287	49	9	ISHARES RUSSELL MID-CAP ETF		03/01/2018	Various	415.000	84,188	XXX		0	U
479167	10	8	JOHNSON OUTDOORS INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	190.000	12,384	XXX		0	L
59047@	10	9	MES PARTNERS INC.		02/28/2018	CAPITAL CALL	53,465.140	33,148	XXX		0	V
60855R	10	0	MOLINA HEALTHCARE INC.		01/23/2018	BARCLAYS CAPITAL INC.	139.000	12,780	XXX		0	L
63934E	10	8	NAVISTAR INTERNATIONAL CORP.		02/16/2018	WELLS FARGO SECURITIES LLC.	290.000	11,331	XXX		0	L
64031N	10	8	NELNET INC CLASS A		01/12/2018	WELLS FARGO SECURITIES LLC.	240.000	12,930	XXX		0	L
64110L	10	6	NETFLIX INC.		02/02/2018	HIMCO OPERATIONAL TRANSACTION	3,095.000	852,976	XXX		0	L
649445	10	3	NEW YORK COMMUNITY BANCORP INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	1,700.000	23,934	XXX		0	L
700517	10	5	PARK HOTELS RESORTS INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	540.000	14,672	XXX		0	L
716382	10	6	PETMED EXPRESS INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	460.000	20,413	XXX		0	L
74727A	10	4	QCR HOLDINGS INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	360.000	16,088	XXX		0	L
751212	10	1	RALPH LAUREN CORP CLASS A		02/16/2018	WELLS FARGO SECURITIES LLC.	129.000	13,636	XXX		0	L
78469X	10	7	SPX FLOW INC.		02/16/2018	WELLS FARGO SECURITIES LLC.	240.000	11,130	XXX		0	L
87166B	10	2	SYNEOS HEALTH INC.		01/08/2018	EXCHANGE	360.000	17,050	XXX		0	L
88076W	10	3	TERADATA CORP.		02/16/2018	WELLS FARGO SECURITIES LLC.	440.000	16,303	XXX		0	L
909214	30	6	UNISYS CORP.		02/16/2018	WELLS FARGO SECURITIES LLC.	1,650.000	18,499	XXX		0	L
91879Q	10	9	VAIL RESORTS INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	73.000	16,185	XXX		0	L
927107	40	9	VILLAGE SUPER MARKET INC CLASS A		01/12/2018	WELLS FARGO SECURITIES LLC.	660.000	15,188	XXX		0	L
974637	10	0	WINNEBAGO INDUSTRIES INC.		01/12/2018	WELLS FARGO SECURITIES LLC.	220.000	12,344	XXX		0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous							2,278,031	XXX		0	XXX

Common Stocks - Parent, Subsidiaries and Affiliates

41661*	10	4	HARTFORD LIFE INTL HOLDING CO.		02/28/2018.	DIRECT WITH INSURER.		1,003,385	XXX	0	K
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates							1,003,385	XXX	0	XXX

Common Stocks - Mutual Funds

41664L	34	4	HARTFORD DIVERSIF INTL FUND CL Y.		01/01/2018.	DIVIDEND REINVESTMENT.	591.380	6,720	XXX	0	U
41664T	85	9	HARTFORD ENVIRONMENTAL OPRT CL R5.		01/01/2018.	DIVIDEND REINVESTMENT.	0.100	1	XXX	0	U
41664T	84	2	HARTFORD ENVIRONMENTAL OPRT CL R6.		01/01/2018.	DIVIDEND REINVESTMENT.	0.100	1	XXX	0	U

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9	10
CUSIP Identification			Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)	
41665K	54	3	HARTFORD GLOBAL IMPACT FUND - CL F.....			01/01/2018.....	DIVIDEND REINVESTMENT.....	77,860	925	XXX	0	U.....	
41664R	37	4	HARTFORD MULTI ASSET INCOME CL Y.....			02/27/2018.....	DIVIDEND REINVESTMENT.....	13,543,360	128,325	XXX	0	U.....	
41664T	10	7	HARTFORD MUNICIPAL INCOME CL A.....			02/28/2018.....	DIVIDEND REINVESTMENT.....	1,551,150	15,868	XXX	0	L.....	
41664T	20	6	HARTFORD MUNICIPAL INCOME CL C.....			02/28/2018.....	DIVIDEND REINVESTMENT.....	1,539,180	15,745	XXX	0	L.....	
41664T	40	4	HARTFORD MUNICIPAL SHRT DUR CL A.....			02/28/2018.....	DIVIDEND REINVESTMENT.....	990,660	9,873	XXX	0	L.....	
41664T	50	3	HARTFORD MUNICIPAL SHRT DUR CL C.....			02/28/2018.....	DIVIDEND REINVESTMENT.....	922,700	9,192	XXX	0	L.....	
922908	36	3	VANGUARD S&P ETF.....			01/23/2018.....	Various.....	710,000	182,649	XXX	0	U.....	
9299999. Total - Common Stocks - Mutual Funds.....									369,299	XXX	0	XXX.....	
9799997. Total - Common Stocks - Part 3.....									3,650,715	XXX	0	XXX.....	
9799999. Total - Common Stocks.....									3,650,715	XXX	0	XXX.....	
9899999. Total - Preferred and Common Stocks.....									4,000,407	XXX	0	XXX.....	
9999999. Total - Bonds, Preferred and Common Stocks.....									716,130,498	XXX	2,931,101	XXX.....	

(a) For all common stock bearing NAIC market indicator "U" provide the number of such issues:.....9.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
											11	12	13	14	15								
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government																							
25044@	AA	1		02/01/2018.	Various.....		.....15,718,484	.....15,718,484	.....15,718,484	.....15,718,484	.....0	.....0	.....0	.....0	.....0	.....15,718,484	.....0	.....0	.....0	.....0	.....174,130	09/30/2036.	1FE.....
36200Q	JD	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....49	.....49	.....51	.....57	.....0	.....(8)	.....0	.....(8)	.....0	.....49	.....0	.....0	.....0	.....0	.....1	03/01/2032.	1.....
36200Q	WP	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....28	.....28	.....29	.....32	.....0	.....(4)	.....0	.....(4)	.....0	.....28	.....0	.....0	.....0	.....0	.....0	01/01/2032.	1.....
36200W	TB	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....37	.....37	.....38	.....40	.....0	.....(2)	.....0	.....(2)	.....0	.....37	.....0	.....0	.....0	.....0	.....1	11/01/2031.	1.....
36201C	PY	4		03/01/2018.	SCHEDULED REDEMPTION.....		.....373	.....373	.....379	.....384	.....0	.....(11)	.....0	.....(11)	.....0	.....373	.....0	.....0	.....0	.....0	.....5	01/01/2032.	1.....
36201E	3C	2		03/01/2018.	SCHEDULED REDEMPTION.....		.....234	.....234	.....241	.....252	.....0	.....(18)	.....0	.....(18)	.....0	.....234	.....0	.....0	.....0	.....0	.....4	05/01/2032.	1.....
36201F	PK	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....971	.....971	.....998	.....1,047	.....0	.....(76)	.....0	.....(76)	.....0	.....971	.....0	.....0	.....0	.....0	.....15	05/01/2032.	1.....
36201F	Q6	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....10,215	.....10,215	.....10,499	.....10,884	.....0	.....(669)	.....0	.....(669)	.....0	.....10,215	.....0	.....0	.....0	.....0	.....158	05/01/2032.	1.....
36201F	T5	6		03/01/2018.	SCHEDULED REDEMPTION.....		.....75	.....75	.....77	.....80	.....0	.....(4)	.....0	.....(4)	.....0	.....75	.....0	.....0	.....0	.....0	.....1	03/01/2032.	1.....
36201J	EW	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....23,211	.....23,211	.....23,878	.....24,772	.....0	.....(1,562)	.....0	.....(1,562)	.....0	.....23,211	.....0	.....0	.....0	.....0	.....404	04/01/2032.	1.....
36201K	KP	0		03/01/2018.	SCHEDULED REDEMPTION.....		.....9	.....9	.....9	.....10	.....0	.....(1)	.....0	.....(1)	.....0	.....9	.....0	.....0	.....0	.....0	.....0	04/01/2032.	1.....
36201U	AH	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....1,128	.....1,128	.....1,176	.....1,300	.....0	.....(172)	.....0	.....(172)	.....0	.....1,128	.....0	.....0	.....0	.....0	.....18	08/01/2032.	1.....
36209A	6R	6		03/01/2018.	SCHEDULED REDEMPTION.....		.....8	.....8	.....8	.....8	.....0	.....(0)	.....0	.....(0)	.....0	.....8	.....0	.....0	.....0	.....0	.....0	07/01/2030.	1.....
36209E	VR	0		03/01/2018.	SCHEDULED REDEMPTION.....		.....22	.....22	.....23	.....26	.....0	.....(3)	.....0	.....(3)	.....0	.....22	.....0	.....0	.....0	.....0	.....0	10/01/2028.	1.....
36209S	TU	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....242	.....242	.....253	.....266	.....0	.....(24)	.....0	.....(24)	.....0	.....242	.....0	.....0	.....0	.....0	.....4	06/01/2028.	1.....
3620A1	X7	8		03/01/2018.	SCHEDULED REDEMPTION.....		.....511	.....511	.....528	.....536	.....0	.....(25)	.....0	.....(25)	.....0	.....511	.....0	.....0	.....0	.....0	.....4	06/01/2039.	1.....
3620A8	LU	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....2,523	.....2,523	.....2,601	.....2,638	.....0	.....(114)	.....0	.....(114)	.....0	.....2,523	.....0	.....0	.....0	.....0	.....28	08/01/2039.	1.....
3620A9	SH	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....1,282	.....1,282	.....1,322	.....1,329	.....0	.....(47)	.....0	.....(47)	.....0	.....1,282	.....0	.....0	.....0	.....0	.....14	09/01/2039.	1.....
3620AC	3Z	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....10,800	.....10,800	.....11,130	.....11,218	.....0	.....(419)	.....0	.....(419)	.....0	.....10,800	.....0	.....0	.....0	.....0	.....120	09/01/2039.	1.....
3620AC	4G	6		03/01/2018.	SCHEDULED REDEMPTION.....		.....1,488	.....1,488	.....1,533	.....1,551	.....0	.....(63)	.....0	.....(63)	.....0	.....1,488	.....0	.....0	.....0	.....0	.....17	09/01/2039.	1.....
36210P	UP	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....6	.....6	.....6	.....7	.....0	.....(1)	.....0	.....(1)	.....0	.....6	.....0	.....0	.....0	.....0	.....0	02/01/2029.	1.....
36211S	XZ	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....60	.....60	.....63	.....67	.....0	.....(7)	.....0	.....(7)	.....0	.....60	.....0	.....0	.....0	.....0	.....1	11/01/2029.	1.....
36212J	WR	3		03/01/2018.	SCHEDULED REDEMPTION.....		.....92	.....92	.....93	.....95	.....0	.....(2)	.....0	.....(2)	.....0	.....92	.....0	.....0	.....0	.....0	.....2	08/01/2030.	1.....
36213D	3C	0		03/01/2018.	SCHEDULED REDEMPTION.....		.....751	.....751	.....770	.....774	.....0	.....(23)	.....0	.....(23)	.....0	.....751	.....0	.....0	.....0	.....0	.....10	02/01/2032.	1.....
36213E	YA	8		03/01/2018.	SCHEDULED REDEMPTION.....		.....20	.....20	.....20	.....21	.....0	.....(1)	.....0	.....(1)	.....0	.....20	.....0	.....0	.....0	.....0	.....0	04/01/2032.	1.....
36213S	EB	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....77	.....77	.....78	.....82	.....0	.....(5)	.....0	.....(5)	.....0	.....77	.....0	.....0	.....0	.....0	.....1	06/01/2031.	1.....
36213T	6Y	4		03/01/2018.	SCHEDULED REDEMPTION.....		.....487	.....487	.....496	.....512	.....0	.....(25)	.....0	.....(25)	.....0	.....487	.....0	.....0	.....0	.....0	.....8	10/01/2031.	1.....
36213V	R2	6		03/01/2018.	SCHEDULED REDEMPTION.....		.....888	.....888	.....933	.....931	.....0	.....(43)	.....0	.....(43)	.....0	.....888	.....0	.....0	.....0	.....0	.....14	11/01/2031.	1.....
36213X	T5	3		03/01/2018.	SCHEDULED REDEMPTION.....		.....38	.....38	.....41	.....40	.....0	.....(2)	.....0	.....(2)	.....0	.....38	.....0	.....0	.....0	.....0	.....1	05/01/2032.	1.....
36220K	6H	1		03/01/2018.	SCHEDULED REDEMPTION.....		.....687	.....687	.....763	.....707	.....0	.....(20)	.....0	.....(20)	.....0	.....687	.....0	.....0	.....0	.....0	.....15	08/01/2019.	1.....
36225B	G7	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....506	.....506	.....523	.....550	.....0	.....(45)	.....0	.....(45)	.....0	.....506	.....0	.....0	.....0	.....0	.....8	12/01/2029.	1.....
36225B	LL	0		03/01/2018.	SCHEDULED REDEMPTION.....		.....1,700	.....1,700	.....1,758	.....1,854	.....0	.....(154)	.....0	.....(154)	.....0	.....1,700	.....0	.....0	.....0	.....0	.....28	12/01/2030.	1.....
36225B	NC	8		03/01/2018.	SCHEDULED REDEMPTION.....		.....76	.....76	.....78	.....81	.....0	.....(5)	.....0	.....(5)	.....0	.....76	.....0	.....0	.....0	.....0	.....1	05/01/2031.	1.....
36225B	PM	4		03/01/2018.	SCHEDULED REDEMPTION.....		.....721	.....721	.....742	.....787	.....0	.....(66)	.....0	.....(66)	.....0	.....721	.....0	.....0	.....0	.....0	.....11	09/01/2031.	1.....
36225B	TE	8		03/01/2018.	SCHEDULED REDEMPTION.....		.....5,114	.....5,114	.....5,332	.....5,936	.....0	.....(822)	.....0	.....(822)	.....0	.....5,114	.....0	.....0	.....0	.....0	.....79	05/01/2032.	1.....
36202E	3E	7		03/01/2018.	SCHEDULED REDEMPTION.....		.....10,653	.....10,653	.....10,870	.....10,926	.....0	.....(272)	.....0	.....(272)	.....0	.....10,653	.....0	.....0	.....0	.....0	.....103	03/01/2039.	1.....
36202F	CN	4		03/01/2018.	SCHEDULED REDEMPTION.....		.....3,790	.....3,790	.....3,832	.....3,837	.....0	.....(48)	.....0	.....(48)	.....0	.....3,790	.....0	.....0	.....0	.....0	.....38	11/01/2039.	1.....
36202F	DB	9		03/01/2018.	SCHEDULED REDEMPTION.....		.....4,295	.....4,295	.....4,406	.....4,417	.....0	.....(122)	.....0	.....(122)	.....0	.....4,295	.....0	.....0	.....0	.....0	.....42	12/01/2039.	1.....
36202F	E6	9		03/01/2018.	SCHEDULED REDEMPTION.....		.....11,955	.....11,955	.....12,077	.....12,106	.....0	.....(151)	.....0	.....(151)	.....0	.....11,955	.....0	.....0	.....0	.....0	.....116	03/01/2040.	1.....
36202F	EH	5		03/01/2018.	SCHEDULED REDEMPTION.....		.....9,214	.....9,214	.....9,285	.....9,295	.....0	.....(81)	.....0	.....(81)	.....0	.....9,214	.....0	.....0	.....0	.....0	.....91	02/01/2040.	1.....
36202F	GW	0		03/01/2018.	SCHEDULED REDEMPTION.....		.....5,678	.....5,678	.....6,310	.....6,592	.....0	.....(914)	.....0	.....(914)	.....0	.....5,678	.....0	.....0	.....0	.....0	.....55	06/01/2040.	1.....

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2				3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
													11	12	13	14	15							
CUSIP Identification	Description				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36202F	HY	5	GNMA2 30YR	..	03/01/2018.	SCHEDULED REDEMPTION.	..	72,962	72,962	72,962	77,955	79,755	0	(6,794)	0	(6,794)	0	72,962	0	0	0	809	07/01/2040.	1.
36202F	LP	9	GNMA2 30YR	..	03/01/2018.	SCHEDULED REDEMPTION.	..	20,449	20,449	20,449	21,414	21,638	0	(1,189)	0	(1,189)	0	20,449	0	0	0	200	10/01/2040.	1.
3620AR	JT	9	GNMA2 30YR	..	03/01/2018.	SCHEDULED REDEMPTION.	..	19,934	19,934	19,934	20,693	20,689	0	(754)	0	(754)	0	19,934	0	0	0	190	10/01/2040.	1.
38373T	NX	9	GNR_01-65	..	03/20/2018.	SCHEDULED REDEMPTION.	..	21,709	21,709	21,709	21,811	21,726	0	(17)	0	(17)	0	21,709	0	0	0	95	02/20/2029.	1.
38377L	TS	7	GNR_10-131	..	03/01/2018.	SCHEDULED REDEMPTION.	..	66,303	66,303	66,303	68,385	66,963	0	(660)	0	(660)	0	66,303	0	0	0	651	05/01/2040.	1.
38375B	LN	0	GNR_11-H11	..	03/20/2018.	SCHEDULED REDEMPTION.	..	76,071	76,071	76,071	76,071	76,071	0	0	0	0	0	76,071	0	0	0	321	03/20/2061.	1.
38375B	TU	6	GNR_12-H14	..	03/20/2018.	SCHEDULED REDEMPTION.	..	43,486	43,486	43,486	43,486	43,486	0	0	0	0	0	43,486	0	0	0	176	07/20/2062.	1.
38378N	NJ	8	GNR_13-194 IS	..	02/08/2018.	Various	..	921,804	0	0	1,455,937	992,392	0	(15,420)	0	(15,420)	0	976,972	0	(55,167)	(55,167)	32,654	09/01/2054.	1.
38378X	YD	7	GNR_14-169 IS	..	02/08/2018.	Various	..	558,034	0	0	865,569	615,960	0	(12,536)	0	(12,536)	0	603,424	0	(45,390)	(45,390)	22,406	10/01/2056.	1.
38378N	B3	6	GNR_14-29 IS	..	02/08/2018.	Various	..	760,676	0	0	1,293,338	847,174	0	(29,968)	0	(29,968)	0	817,206	0	(56,530)	(56,530)	50,096	01/01/2048.	1.
38379Y	6P	8	GNR_16-125	..	03/01/2018.	SCHEDULED REDEMPTION.	..	65,033	65,033	65,033	65,156	65,144	0	(111)	0	(111)	0	65,033	0	0	0	346	12/01/2057.	1.
38379U	M6	0	GNR_16-128	..	03/01/2018.	SCHEDULED REDEMPTION.	..	32,003	32,003	32,003	32,138	32,131	0	(128)	0	(128)	0	32,003	0	0	0	167	09/01/2056.	1.
38379U	DM	5	GNR_16-3	..	03/01/2018.	SCHEDULED REDEMPTION.	..	29,377	29,377	29,377	29,352	29,352	0	20	0	20	0	29,377	0	0	0	173	04/01/2056.	1.
38379R	HG	1	GNR_16-39	..	03/01/2018.	SCHEDULED REDEMPTION.	..	34,873	34,873	34,873	34,996	34,969	0	(96)	0	(96)	0	34,873	0	0	0	173	01/01/2056.	1.
38379U	JW	7	GNR_16-41	..	03/01/2018.	SCHEDULED REDEMPTION.	..	9,080	9,080	9,080	9,046	9,054	0	27	0	27	0	9,080	0	0	0	53	06/01/2057.	1.
38379U	SR	8	GNR_16-64	..	03/01/2018.	SCHEDULED REDEMPTION.	..	3,885	3,885	3,885	3,899	3,897	0	(12)	0	(12)	0	3,885	0	0	0	22	12/01/2057.	1.
38379U	WD	4	GNR_16-86	..	03/01/2018.	SCHEDULED REDEMPTION.	..	48,719	48,719	48,719	49,286	49,240	0	(521)	0	(521)	0	48,719	0	0	0	249	03/01/2058.	1.
38379U	ZS	8	GNR_16-96	..	03/01/2018.	SCHEDULED REDEMPTION.	..	63,867	63,867	63,867	64,266	64,213	0	(347)	0	(347)	0	63,867	0	0	0	341	12/01/2057.	1.
38379U	XC	5	GNR_16-98	..	03/01/2018.	SCHEDULED REDEMPTION.	..	22,392	22,392	22,392	22,499	22,481	0	(90)	0	(90)	0	22,392	0	0	0	117	03/01/2057.	1.
38379R	LJ	0	GNR_17-1	..	03/01/2018.	SCHEDULED REDEMPTION.	..	17,009	17,009	17,009	16,657	16,703	0	306	0	306	0	17,009	0	0	0	95	12/01/2058.	1.
38380J	DK	1	GNR_17-168	..	03/01/2018.	SCHEDULED REDEMPTION.	..	7,442	7,442	7,442	7,255	7,256	0	186	0	186	0	7,442	0	0	0	42	12/01/2059.	1.
38380J	FS	2	GNR_17-171	..	03/01/2018.	SCHEDULED REDEMPTION.	..	6,690	6,690	6,690	6,523	6,524	0	166	0	166	0	6,690	0	0	0	37	09/01/2059.	1.
38380J	HY	7	GNR_17-181	..	03/01/2018.	SCHEDULED REDEMPTION.	..	11,177	11,177	11,177	10,928	10,928	0	249	0	249	0	11,177	0	0	0	62	02/01/2059.	1.
38379R	MX	8	GNR_17-22	..	03/01/2018.	SCHEDULED REDEMPTION.	..	26,010	26,010	26,010	25,497	25,560	0	449	0	449	0	26,010	0	0	0	145	12/01/2057.	1.
38379R	MK	6	GNR_17-23	..	03/01/2018.	SCHEDULED REDEMPTION.	..	22,618	22,618	22,618	22,109	22,131	0	487	0	487	0	22,618	0	0	0	126	05/01/2059.	1.
38379U	6J	0	GNR_17-24	..	03/01/2018.	SCHEDULED REDEMPTION.	..	27,670	27,670	27,670	27,088	27,104	0	567	0	567	0	27,670	0	0	0	154	12/01/2056.	1.
38379U	6M	3	GNR_17-28	..	03/01/2018.	SCHEDULED REDEMPTION.	..	29,403	29,403	29,403	28,829	28,844	0	559	0	559	0	29,403	0	0	0	163	02/01/2057.	1FE
38379U	7E	0	GNR_17-30	..	03/01/2018.	SCHEDULED REDEMPTION.	..	20,883	20,883	20,883	20,481	20,531	0	353	0	353	0	20,883	0	0	0	116	08/01/2058.	1.
38379R	QA	4	GNR_17-35	..	03/01/2018.	SCHEDULED REDEMPTION.	..	9,161	9,161	9,161	8,906	8,934	0	227	0	227	0	9,161	0	0	0	51	05/01/2059.	1.
38379U	7H	3	GNR_17-46	..	03/01/2018.	SCHEDULED REDEMPTION.	..	11,991	11,991	11,991	11,689	11,723	0	268	0	268	0	11,991	0	0	0	67	11/01/2057.	1.
38379R	UK	7	GNR_17-64	..	03/01/2018.	SCHEDULED REDEMPTION.	..	40,649	40,649	40,649	39,782	39,800	0	849	0	849	0	40,649	0	0	0	226	11/01/2057.	1FE
38379U	4D	5	GNR_17-9	..	03/01/2018.	SCHEDULED REDEMPTION.	..	31,277	31,277	31,277	30,744	30,759	0	518	0	518	0	31,277	0	0	0	174	09/01/2056.	1FE
83162C	SK	0	SBAP_09-20C	..	03/01/2018.	SCHEDULED REDEMPTION.	..	65,300	65,300	65,300	70,983	68,612	0	(3,312)	0	(3,312)	0	65,300	0	0	0	1,568	03/01/2029.	1FE
83162C	TB	9	SBAP_10-20B	..	02/01/2018.	SCHEDULED REDEMPTION.	..	20,305	20,305	20,305	20,774	20,621	0	(316)	0	(316)	0	20,305	0	0	0	429	02/01/2030.	1FE
83162C	WB	5	SBAP_14-20B	..	02/01/2018.	SCHEDULED REDEMPTION.	..	17,129	17,129	17,129	17,129	17,129	0	0	0	0	0	17,129	0	0	0	288	02/01/2034.	1FE
83162C	WL	5	SBAP_14-20G	..	01/01/2018.	SCHEDULED REDEMPTION.	..	725,425	725,425	725,425	734,210	732,351	0	(6,926)	0	(6,926)	0	725,425	0	0	0	11,304	07/01/2034.	1FE
83162C	WL	3	SBAP_14-20H	..	02/01/2018.	SCHEDULED REDEMPTION.	..	165,972	165,972	165,972	168,008	167,688	0	(1,716)	0	(1,716)	0	165,972	0	0	0	2,545	08/01/2034.	1FE
83162C	WX	7	SBAP_15-20C	..	03/01/2018.	SCHEDULED REDEMPTION.	..	204,978	204,978	204,978	205,064	205,051	0	(72)	0	(72)	0	204,978	0	0	0	2,844	03/01/2035.	1FE
83162C	XE	8	SBAP_15-20H	..	02/01/2018.	SCHEDULED REDEMPTION.	..	521,584	521,584	521,584	522,324	522,198	0	(614)	0	(614)	0	521,584	0	0	0	7,629	08/01/2035.	1FE
83162C	XP	3	SBAP_16-20B	..	02/01/2018.	SCHEDULED REDEMPTION.	..	226,626	226,626	226,626	226,626	226,626	0	0	0	0	0	226,626	0	0	0	2,646	02/01/2036.	1FE
83162C	XR	9	SBAP_16-20C	..	03/01/2018.	SCHEDULED REDEMPTION.	..	268,310	268,310	268,310	268,310	268,310	0	0	0	0	0	268,310	0	0	0	3,472	03/01/2036.	1FE
83162C	XY	4	SBAP_16-20H	..	02/01/2018.	SCHEDULED REDEMPTION.	..	480,390	480,390	480,390	480,390	480,390	0	0	0	0	0	480,390	0	0	0	5,021	08/01/2036.	1FE

SCHEDULE D - PART 4

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

QE052

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
			F o r e i g n								11	12	13	14	15							
CUSIP Identification		Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83162C	YG	2		01/01/2018.	SCHEDULED REDEMPTION.....		22,191	22,191	22,191	0	0	0	0	0	22,191	0	0	0	316	01/01/2037.	1FE.....	
83162C	YH	0		02/01/2018.	SCHEDULED REDEMPTION.....		41,792	41,792	41,792	0	0	0	0	0	41,792	0	0	0	592	02/01/2037.	1FE.....	
912810	RN	0		03/29/2018.	Various.....		10,345,304	10,619,000	10,663,799	0	(171)	0	(171)	0	10,661,324	0	(316,020)	(316,020)	166,732	08/15/2045.	1.....	
912810	RV	2		03/20/2018.	Various.....		20,787,938	20,910,000	20,507,247	0	1,052	0	1,052	0	20,514,749	0	273,189	273,189	302,389	02/15/2047.	1.....	
912810	RX	8		03/13/2018.	Various.....		3,291,047	3,350,000	3,398,993	0	(154)	0	(154)	0	3,398,351	0	(107,304)	(107,304)	27,791	05/15/2047.	1.....	
912810	RY	6		02/13/2018.	Various.....		20,473,380	20,976,000	20,200,878	0	593	0	593	0	20,204,424	0	268,955	268,955	236,998	08/15/2047.	1.....	
912810	RZ	3		03/29/2018.	Various.....		168,205,945	175,500,000	172,688,609	0	7,017	0	7,017	0	172,695,811	0	(4,489,866)	(4,489,866)	1,264,825	11/15/2047.	1.....	
912810	SA	7		03/27/2018.	Various.....		3,891,707	3,950,000	3,848,347	0	120	0	120	0	3,848,467	0	43,240	43,240	11,333	02/15/2048.	1.....	
912828	3C	2		01/03/2018.	BARCLAYS CAPITAL INC.....		10,214,198	10,319,000	10,288,769	0	48	0	48	0	10,289,572	0	(75,374)	(75,374)	37,057	10/31/2022.	1.....	
912828	3F	5		03/20/2018.	Various.....		143,094,216	148,800,000	146,073,365	0	20,750	0	20,750	0	146,100,052	0	(3,005,836)	(3,005,836)	762,464	11/15/2027.	1.....	
912828	3H	1		01/03/2018.	UBS SECURITIES LLC.....		10,763,719	10,800,000	10,783,125	0	70	0	70	0	10,783,477	0	(19,759)	(19,759)	18,173	11/30/2019.	1.....	
912828	3L	2		03/19/2018.	Various.....		1,535,336	1,550,000	1,542,414	0	257	0	257	0	1,542,671	0	(7,335)	(7,335)	4,479	12/15/2020.	1.....	
912828	3N	8		01/22/2018.	JP MORGAN SECURITIES LLC....		1,295,430	1,300,000	1,295,328	0	7	0	7	0	1,295,335	0	95	95	1,616	12/31/2019.	1.....	
912828	3P	3		01/22/2018.	SG AMERICAS, LLC.....		4,312,172	4,400,000	4,336,234	0	163	0	163	0	4,336,398	0	(24,226)	(24,226)	6,564	12/31/2024.	1.....	
912828	3Q	1		03/20/2018.	Various.....		22,152,928	22,300,000	22,179,148	0	695	0	695	0	22,179,844	0	(26,916)	(26,916)	17,737	01/15/2021.	1.....	
912828	3S	7		02/21/2018.	BMO CAPITAL MARKETS CORP..		1,592,750	1,600,000	1,594,000	0	17	0	17	0	1,594,017	0	(1,267)	(1,267)	1,945	01/31/2020.	1.....	
912828	3U	2		03/05/2018.	JP MORGAN SECURITIES LLC....		691,332	700,000	694,039	0	78	0	78	0	694,117	0	(2,785)	(2,785)	1,561	01/31/2023.	1.....	
912828	3V	0		03/20/2018.	Various.....		4,622,449	4,700,000	4,600,492	0	127	0	127	0	4,600,619	0	21,830	21,830	9,579	01/31/2025.	1.....	
912828	M8	0		01/08/2018.	JP MORGAN SECURITIES LLC....		987,422	1,000,000	988,828	0	47	0	47	0	988,934	0	(1,513)	(1,513)	2,198	11/30/2022.	1.....	
912828	N3	0		01/29/2018.	Various.....		7,685,336	7,800,000	7,717,844	0	303	0	303	0	7,718,146	0	(32,810)	(32,810)	11,288	12/31/2022.	1.....	
0599999.	Total - Bonds - U.S. Government.....						457,663,747	470,054,626	466,522,790	299,653,195	0	(51,377)	0	(51,377)	0	465,324,535	0	(7,660,788)	(7,660,788)	3,209,631	XXX	XXX
Bonds - All Other Government																						
135087	A8	7		03/01/2018.	MATURED.....		156,085	156,085	167,448	159,784	0	(167)	0	(167)	5,692	165,310	(9,224)	0	(9,224)	976	03/01/2018.	1FE.....
135087	D9	2		01/31/2018.	HSBC SECURITIES (USA) INC.....		1,027,884	1,035,171	1,001,535	1,019,566	0	(228)	0	(228)	(19,486)	999,851	41,160	(13,126)	28,033	6,551	03/01/2020.	1FE.....
135087	F2	5		01/31/2018.	BMO CAPITAL MARKETS CORP..		821,034	851,775	800,950	813,146	0	562	0	562	(10,974)	802,734	28,292	(9,991)	18,301	2,695	03/01/2021.	1FE.....
135087	G3	2		01/31/2018.	BMO CAPITAL MARKETS CORP..		153,228	163,019	152,841	152,275	0	152	0	152	1,293	153,720	1,948	(2,440)	(492)	344	03/01/2022.	1FE.....
135087	YZ	1		01/31/2018.	BMO CAPITAL MARKETS CORP..		464,787	448,303	544,947	451,582	0	(491)	0	(491)	82,730	533,821	(73,095)	4,060	(69,035)	2,708	06/01/2020.	1FE.....
91086Q	BB	3		01/12/2018.	Various.....		755,208	760,000	754,928	755,127	0	3	0	3	0	755,131	0	77	77	12,936	03/08/2044.	2FE.....
698299	BD	5		03/27/2018.	Various.....		819,132	800,000	806,000	804,845	0	(151)	0	(151)	0	804,694	0	14,438	14,438	16,467	09/22/2024.	2FE.....
71656L	BQ	3		03/23/2018.	EXCHANGE.....		5,204,716	5,090,000	5,212,428	5,206,955	0	(2,239)	0	(2,239)	0	5,204,716	0	0	0	174,615	03/13/2027.	2FE.....
718286	BN	6		03/27/2018.	HSBC SECURITIES (USA) INC.....		1,649,800	1,460,000	1,741,028	1,668,422	0	(5,377)	0	(5,377)	0	1,663,045	0	(13,245)	(13,245)	39,927	03/30/2026.	2FE.....
760942	BA	9		03/21/2018.	MORGAN STANLEY & CO. LLC....		616,680	600,000	610,275	610,102	0	(29)	0	(29)	0	610,073	0	6,607	6,607	8,075	06/18/2050.	2FE.....
Y9485P	AB	8		03/28/2018.	BARCLAYS CAPITAL INC.....		527,183	500,000	530,735	515,215	0	(1,015)	0	(1,015)	0	514,200	0	12,983	12,983	17,068	07/06/2021.	1FE.....
1099999.	Total - Bonds - All Other Government.....						12,195,737	11,864,353	12,323,115	12,157,021	0	(8,981)	0	(8,981)	59,255	12,207,295	(10,919)	(638)	(11,557)	282,362	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
13063B	JC	7		02/01/2018.	HTFD LIFE & ANNUITY INS CO....		28,250,771	21,985,000	28,836,664	28,262,968	0	(12,197)	0	(12,197)	0	28,250,771	0	0	0	417,715	11/01/2040.	1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....						28,250,771	21,985,000	28,836,664	28,262,968	0	(12,197)	0	(12,197)	0	28,250,771	0	0	0	417,715	XXX	XXX
Bonds - U.S. Political Subdivisions of States																						
167486	PG	8		02/01/2018.	HTFD LIFE & ANNUITY INS CO....		10,632,433	11,920,000	10,580,704	10,630,467	0	1,966	0	1,966	0	10,632,433	0	0	0	377,705	01/01/2042.	2FE.....
190760	HT	8		02/01/2018.	HTFD LIFE & ANNUITY INS CO....		24,335,000	24,335,000	24,335,000	24,335,000	0	0	0	0	0	24,335,000	0	0	0	638,794	01/01/2047.	1FE.....
592112	DR	4		02/01/2018.	METROPOLITAN GOVT NASHVILLE & DAVI		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	266,327	07/01/2034.	1FE.....

SCHEDULE D - PART 4

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

1			2			3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22	
																					11	12		13	14														
CUSIP Identification				Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)													
686053	DR	7	OREGON SCH BOARD TAXABLE 04 FSA	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....																				20,000,00020,000,00020,000,00020,000,0000000020,000,00000
686053	CP	2	OREGON SCH BRDS ASSN.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....30,000,000	.....30,000,000	.....30,000,000	.....30,000,000	.....0	.....0	.....0	.....0	.....0	.....30,000,000	.....0	.....0	.....0	.....989,942	06/30/2024.	1FE.....	
736688	FN	7	PORTLAND ORE CMNTY COLLEGE.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....0	.....10,000,000	.....0	.....0	.....0	.....80,167	06/01/2027.	1FE.....	
2499999. Total - Bonds - U.S. Political Subdivisions of States.....																							102,967,433104,255,000102,915,704102,965,46701,96601,9660102,967,4330003,000,938	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																																							
02765U	DN	1	AMERICAN MUN PWR OHIO INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....21,557,834	.....17,765,000	.....21,757,806	.....21,563,086	.....0	.....(5,252)	.....0	.....(5,252)	.....0	.....21,557,834	.....0	.....0	.....0	.....486,501	02/15/2047.	1FE.....	
048677	AG	3	ATLANTIC MARINE CORPS COMMUNITIES	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....7,521,374	.....6,796,136	.....7,534,670	.....7,522,005	.....0	.....(630)	.....0	.....(630)	.....0	.....7,521,374	.....0	.....0	.....0	.....69,751	12/01/2051.	1FE.....	
130911	XH	8	CALIFORNIA STWIDE TXBL PENS AMBAC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....27,175,000	.....27,175,000	.....27,175,000	.....27,175,000	.....0	.....0	.....0	.....0	.....0	.....27,175,000	.....0	.....0	.....0	.....267,040	06/01/2024.	2FE.....	
134011	AJ	4	CAMP PENDLETON/QUANTICO.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....28,395,000	.....28,395,000	.....28,395,000	.....28,395,000	.....0	.....0	.....0	.....0	.....0	.....28,395,000	.....0	.....0	.....0	.....527,390	10/01/2050.	1FE.....	
30711X	AA	2	CAS_13-C01.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....370,541	.....370,541	.....374,152	.....372,990	.....0	.....(2,449)	.....0	.....(2,449)	.....0	.....370,541	.....0	.....0	.....0	.....2,949	10/25/2023.	1.....	
30711X	AC	8	CAS_14-C01.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....208,310	.....208,310	.....208,310	.....208,310	.....0	.....0	.....0	.....0	.....0	.....208,310	.....0	.....0	.....0	.....1,471	01/25/2024.	1.....	
30711X	AE	4	CAS_14-C02.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....309,170	.....309,170	.....309,170	.....309,170	.....0	.....0	.....0	.....0	.....0	.....309,170	.....0	.....0	.....0	.....1,739	05/25/2024.	1.....	
167725	AF	7	CHICAGO ILL TRAN AUTH.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....21,767,472	.....19,165,000	.....21,970,847	.....21,772,095	.....0	.....(4,623)	.....0	.....(4,623)	.....0	.....21,767,472	.....0	.....0	.....0	.....220,366	12/01/2040.	1FE.....	
235417	AA	0	DALLAS TEX CONVENTION CTR HOTEL DE	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....8,675,134	.....6,510,000	.....8,703,182	.....8,679,254	.....0	.....(4,119)	.....0	.....(4,119)	.....0	.....8,675,134	.....0	.....0	.....0	.....269,167	01/01/2042.	2FE.....	
312963	J6	9	FGOLD 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....1,651	.....1,651	.....1,648	.....1,651	.....0	.....0	.....0	.....0	.....0	.....1,651	.....0	.....0	.....0	.....18	12/01/2018.	1.....	
312963	P5	4	FGOLD 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....705	.....705	.....703	.....705	.....0	.....0	.....0	.....0	.....0	.....705	.....0	.....0	.....0	.....8	12/01/2018.	1.....	
3128FY	5N	1	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....1,306	.....1,306	.....1,341	.....1,344	.....0	.....(38)	.....0	.....(38)	.....0	.....1,306	.....0	.....0	.....0	.....22	04/01/2028.	1.....	
31292G	TN	6	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....760	.....760	.....773	.....774	.....0	.....(14)	.....0	.....(14)	.....0	.....760	.....0	.....0	.....0	.....12	10/01/2027.	1.....	
31292G	Y5	9	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....84	.....84	.....85	.....85	.....0	.....(2)	.....0	.....(2)	.....0	.....84	.....0	.....0	.....0	.....1	03/01/2029.	1.....	
31292H	4H	4	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....11,280	.....11,280	.....11,161	.....11,156	.....0	.....124	.....0	.....124	.....0	.....11,280	.....0	.....0	.....0	.....120	12/01/2033.	1.....	
31296P	TL	6	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....375	.....375	.....377	.....377	.....0	.....(2)	.....0	.....(2)	.....0	.....375	.....0	.....0	.....0	.....5	10/01/2033.	1.....	
31298F	2A	9	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....112	.....112	.....111	.....110	.....0	.....2	.....0	.....2	.....0	.....112	.....0	.....0	.....0	.....2	01/01/2031.	1.....	
31298F	JL	7	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....119	.....119	.....118	.....118	.....0	.....1	.....0	.....1	.....0	.....119	.....0	.....0	.....0	.....2	01/01/2031.	1.....	
3132GG	A7	0	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....392	.....392	.....408	.....408	.....0	.....(16)	.....0	.....(16)	.....0	.....392	.....0	.....0	.....0	.....3	08/01/2041.	1.....	
3132GG	BD	6	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....3,502	.....3,502	.....3,644	.....3,630	.....0	.....(128)	.....0	.....(128)	.....0	.....3,502	.....0	.....0	.....0	.....24	08/01/2041.	1.....	
3132GG	BZ	7	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....13,560	.....13,560	.....14,113	.....14,151	.....0	.....(591)	.....0	.....(591)	.....0	.....13,560	.....0	.....0	.....0	.....104	08/01/2041.	1.....	
3132GJ	EE	5	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....439	.....439	.....457	.....460	.....0	.....(21)	.....0	.....(21)	.....0	.....439	.....0	.....0	.....0	.....4	09/01/2041.	1.....	
3132GJ	MJ	5	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....453	.....453	.....472	.....474	.....0	.....(21)	.....0	.....(21)	.....0	.....453	.....0	.....0	.....0	.....4	09/01/2041.	1.....	
3132GJ	QQ	5	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....230	.....230	.....239	.....240	.....0	.....(10)	.....0	.....(10)	.....0	.....230	.....0	.....0	.....0	.....2	09/01/2041.	1.....	
3132GK	BW	5	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....3,592	.....3,592	.....3,730	.....3,747	.....0	.....(155)	.....0	.....(155)	.....0	.....3,592	.....0	.....0	.....0	.....36	10/01/2041.	1.....	
3132GK	DE	3	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....4,127	.....4,127	.....4,286	.....4,285	.....0	.....(158)	.....0	.....(158)	.....0	.....4,127	.....0	.....0	.....0	.....40	10/01/2041.	1.....	
3132GK	DR	4	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....3,727	.....3,727	.....3,879	.....3,862	.....0	.....(134)	.....0	.....(134)	.....0	.....3,727	.....0	.....0	.....0	.....26	10/01/2041.	1.....	
3132GK	EN	2	FGOLD 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....5,478	.....5,478	.....5,702	.....5,679	.....0	.....(200)	.....0	.....(200)	.....0	.....5,478	.....0	.....0	.....0	.....51	10/01/2041.	1.....	
31283H	QX	6	FGOLD 30YR GIANT.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....940	.....940	.....972	.....979	.....0	.....(39)	.....0	.....(39)	.....0	.....940	.....0	.....0	.....0	.....13	03/01/2032.	1.....	
31283H	X8	3	FGOLD 30YR GIANT.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....1,087	.....1,087	.....1,131	.....1,151	.....0	.....(64)	.....0	.....(64)	.....0	.....1,087	.....0	.....0	.....0	.....15	08/01/2033.	1.....	
3128M7	BX	3	FGOLD 30YR GIANT.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....664	.....664	.....706	.....711	.....0	.....(46)	.....0	.....(46)	.....0	.....664	.....0	.....0	.....0	.....10	12/01/2038.	1.....	
312903	NH	6	FHLMC_121.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....7	.....7	.....34	.....0	.....0	.....7	.....0	.....7	.....0	.....7	.....0	.....0	.....0	.....11	02/13/2021.	1.....	
312910	ZD	7	FHLMC_1306.....	..	03/01/2018.	SCHEDULED REDEMPTION.....1111317970(86)0(86)01100026	06/01/2022.	1.....																

QE053

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

QE05.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
	CUSIP	Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
												Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
	31394J	WW 3	FHLMC_2680.....	..	03/15/2018.	SCHEDULED REDEMPTION.....		27,871	27,871	27,923	27,884	0	(13)	0	(13)	0	27,871	0	0	0	127	10/15/2022.	1.....
	3137BQ	YV 3	FHMS_K056 IS.....	..	01/18/2018.	ROBERT W. BAIRD & CO. INCORPORATED		12,922,579	0	14,843,668	12,782,387	0	(66,437)	0	(66,437)	0	12,715,950	0	206,629	206,629	276,003	05/01/2026.	1.....
	3137BM	JZ 0	FHMS_KF13.....	..	03/25/2018.	SCHEDULED REDEMPTION.....		65,281	65,281	65,281	65,281	0	0	0	0	0	65,281	0	0	0	369	11/25/2025.	1.....
	31362J	UN 3	FN 6/12 11TH COFI ARM.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		633	633	617	622	0	11	0	11	0	633	0	0	0	6	06/01/2028.	1.....
	31397U	3N 7	FNA_11-M2.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		44,706	44,706	44,873	44,767	0	(62)	0	(62)	0	44,706	0	0	0	412	04/01/2021.	1.....
	3136AV	6R 5	FNGT_17-T1.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		432	432	432	432	0	0	0	0	0	432	0	0	0	3	06/01/2027.	1.....
	31418P	6N 0	FNMA 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		4,860	4,860	4,980	4,973	0	(113)	0	(113)	0	4,860	0	0	0	43	03/01/2025.	1.....
	31418T	XF 9	FNMA 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,057	1,057	1,115	1,111	0	(54)	0	(54)	0	1,057	0	0	0	10	05/01/2025.	1.....
	31418U	2M 5	FNMA 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		12,550	12,550	13,150	13,119	0	(569)	0	(569)	0	12,550	0	0	0	128	06/01/2025.	1.....
	31419A	BJ 5	FNMA 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		6,081	6,081	6,485	6,432	0	(351)	0	(351)	0	6,081	0	0	0	69	06/01/2025.	1.....
	31419A	HL 4	FNMA 15YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		15,960	15,960	16,605	16,605	0	(645)	0	(645)	0	15,960	0	0	0	139	08/01/2025.	1.....
	31371H	VJ 4	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/01/2029.	1.....
	31371L	CD 9	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		569	569	588	591	0	(22)	0	(22)	0	569	0	0	0	6	09/01/2033.	1.....
	31371L	DH 9	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		5,996	5,996	6,032	6,034	0	(37)	0	(37)	0	5,996	0	0	0	73	10/01/2033.	1.....
	31383J	WE 6	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		16	16	16	16	0	0	0	0	0	16	0	0	0	0	07/01/2029.	1.....
	31383M	QB 2	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,225	1,225	1,240	1,242	0	(16)	0	(16)	0	1,225	0	0	0	20	12/01/2028.	1.....
	31383Q	FC 3	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		4,111	4,111	4,111	4,111	0	0	0	0	0	4,111	0	0	0	52	08/01/2029.	1.....
	31383S	W5 5	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		137	137	137	137	0	0	0	0	0	137	0	0	0	2	10/01/2029.	1.....
	31386M	ZB 9	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,496	1,496	1,522	1,534	0	(38)	0	(38)	0	1,496	0	0	0	23	10/01/2030.	1.....
	3138A2	BL 2	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,371	1,371	1,429	1,426	0	(55)	0	(55)	0	1,371	0	0	0	12	12/01/2040.	1.....
	3138AK	SA 8	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		899	899	937	948	0	(49)	0	(49)	0	899	0	0	0	7	08/01/2041.	1.....
	3138AR	X3 3	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		641	641	668	666	0	(26)	0	(26)	0	641	0	0	0	6	09/01/2041.	1.....
	3138AS	RZ 7	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		174,345	174,345	181,496	181,128	0	(6,783)	0	(6,783)	0	174,345	0	0	0	1,597	09/01/2041.	1.....
	3138EG	EW 4	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		5,156	5,156	5,373	5,373	0	(217)	0	(217)	0	5,156	0	0	0	47	11/01/2040.	1.....
	31390B	WE 4	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,267	1,267	1,341	1,338	0	(71)	0	(71)	0	1,267	0	0	0	20	04/01/2032.	1.....
	31390P	GK 7	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,298	1,298	1,357	1,429	0	(131)	0	(131)	0	1,298	0	0	0	20	08/01/2032.	1.....
	31391U	C5 2	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		102	102	111	137	0	(35)	0	(35)	0	102	0	0	0	1	01/01/2033.	1.....
	31391W	SH 0	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		400	400	413	417	0	(17)	0	(17)	0	400	0	0	0	4	04/01/2033.	1.....
	31400J	SJ 9	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	1	02/01/2033.	1.....
	31401B	4L 6	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		237	237	239	239	0	(2)	0	(2)	0	237	0	0	0	3	05/01/2033.	1.....
	31401B	NS 0	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		667	667	672	673	0	(6)	0	(6)	0	667	0	0	0	8	04/01/2033.	1.....
	31402C	PL 0	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		19,501	19,501	20,505	20,623	0	(1,122)	0	(1,122)	0	19,501	0	0	0	212	11/01/2033.	1.....
	31402C	U6 7	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		839	839	867	872	0	(33)	0	(33)	0	839	0	0	0	9	03/01/2034.	1.....
	31402E	AQ 1	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		102	102	105	107	0	(5)	0	(5)	0	102	0	0	0	1	07/01/2033.	1.....
	31403F	JW 5	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		7,268	7,268	7,305	7,306	0	(39)	0	(39)	0	7,268	0	0	0	92	10/01/2033.	1.....
	31404B	SQ 6	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,311	1,311	1,394	1,393	0	(82)	0	(82)	0	1,311	0	0	0	16	02/01/2034.	1.....
	31405A	U9 2	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		1,615	1,615	1,590	1,587	0	28	0	28	0	1,615	0	0	0	21	06/01/2034.	1.....
	31406A	6Y 3	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		502	502	508	511	0	(9)	0	(9)	0	502	0	0	0	6	12/01/2034.	1.....
	31406D	EL 6	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	1	12/01/2034.	1.....
	31410G	RA 3	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		11,175	11,175	12,065	12,948	0	(1,774)	0	(1,774)	0	11,175	0	0	0	157	12/01/2037.	1.....
	31412N	SL 1	FNMA 30YR.....	..	03/01/2018.	SCHEDULED REDEMPTION.....		5,276	5,276	5,642	5,647	0	(371)	0	(371)	0	5,276	0	0	0	78	12/01/2038.	1.....

SCHEDULE D - PART 4

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

QE05.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31413U	TQ	2	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	2,681	2,681	2,822	2,828	.....0	.....(147)	.....0	.....(147)	.....0	2,681	.....0	.....0	.....0	.....39	12/01/2037.	1.....
31415Q	P9	1	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	16,149	16,149	17,670	18,058	.....0	.....(1,910)	.....0	.....(1,910)	.....0	16,149	.....0	.....0	.....0	.....172	01/01/2038.	1.....
31416B	VH	8	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	382	382	395	399	.....0	.....(17)	.....0	.....(17)	.....0	382	.....0	.....0	.....0	.....4	12/01/2034.	1.....
31418M	A2	8	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	3,505	3,505	3,674	3,694	.....0	.....(189)	.....0	.....(189)	.....0	3,505	.....0	.....0	.....0	.....42	08/01/2037.	1.....
31418M	PU	0	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	19,508	19,508	20,889	21,607	.....0	.....(2,099)	.....0	.....(2,099)	.....0	19,508	.....0	.....0	.....0	.....235	03/01/2037.	1.....
31419A	VB	0	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	13,037	13,037	14,198	14,821	.....0	.....(1,785)	.....0	.....(1,785)	.....0	13,037	.....0	.....0	.....0	.....159	04/01/2037.	1.....
3138EL	5M	1	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	705,221	705,221	753,705	752,170	.....0	.....(46,949)	.....0	.....(46,949)	.....0	705,221	.....0	.....0	.....0	.....7,239	11/01/2043.	1.....
3138EM	HU	8	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	45,293	45,293	48,353	48,185	.....0	.....(2,893)	.....0	.....(2,893)	.....0	45,293	.....0	.....0	.....0	.....448	01/01/2044.	1.....
3138ER	NP	1	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	153,151	153,151	153,199	153,199	.....0	.....(48)	.....0	.....(48)	.....0	153,151	.....0	.....0	.....0	.....1,021	10/01/2046.	1.....
3138W9	VJ	6	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	92,566	92,566	98,930	98,574	.....0	.....(6,007)	.....0	.....(6,007)	.....0	92,566	.....0	.....0	.....0	.....952	10/01/2043.	1.....
3138WA	N5	2	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	426,590	426,590	443,554	442,885	.....0	.....(16,295)	.....0	.....(16,295)	.....0	426,590	.....0	.....0	.....0	.....3,594	12/01/2043.	1.....
3138WA	SP	3	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	23,851	23,851	24,630	24,611	.....0	.....(759)	.....0	.....(759)	.....0	23,851	.....0	.....0	.....0	.....210	01/01/2044.	1.....
3138WJ	AU	2	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	41,842	41,842	41,829	41,829	.....0	.....13	.....0	.....13	.....0	41,842	.....0	.....0	.....0	.....277	10/01/2046.	1.....
3138WK	NT	8	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	129,901	129,901	129,860	129,861	.....0	.....40	.....0	.....40	.....0	129,901	.....0	.....0	.....0	.....938	04/01/2047.	1.....
3138X0	PT	9	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	34,130	34,130	35,472	35,399	.....0	.....(1,269)	.....0	.....(1,269)	.....0	34,130	.....0	.....0	.....0	.....244	07/01/2043.	1.....
3138X1	UK	0	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	15,258	15,258	16,164	16,036	.....0	.....(778)	.....0	.....(778)	.....0	15,258	.....0	.....0	.....0	.....137	08/01/2043.	1.....
3138XB	XY	5	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	298,159	298,159	318,657	317,812	.....0	.....(19,653)	.....0	.....(19,653)	.....0	298,159	.....0	.....0	.....0	.....2,991	12/01/2043.	1.....
3138XF	C4	5	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	3,783	3,783	3,954	3,927	.....0	.....(145)	.....0	.....(145)	.....0	3,783	.....0	.....0	.....0	.....37	04/01/2044.	1.....
3138XQ	VJ	7	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	12,255	12,255	12,599	12,593	.....0	.....(338)	.....0	.....(338)	.....0	12,255	.....0	.....0	.....0	.....95	07/01/2044.	1.....
3138XS	EJ	2	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	9,351	9,351	9,614	9,590	.....0	.....(239)	.....0	.....(239)	.....0	9,351	.....0	.....0	.....0	.....73	07/01/2044.	1.....
3138Y5	WF	9	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	22,436	22,436	24,030	24,196	.....0	.....(1,760)	.....0	.....(1,760)	.....0	22,436	.....0	.....0	.....0	.....220	12/01/2044.	1.....
31402R	UN	7	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	20,312	20,312	21,536	22,240	.....0	.....(1,928)	.....0	.....(1,928)	.....0	20,312	.....0	.....0	.....0	.....247	02/01/2035.	1.....
31410L	VC	3	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	133,170	133,170	133,940	133,929	.....0	.....(759)	.....0	.....(759)	.....0	133,170	.....0	.....0	.....0	.....880	01/01/2047.	1.....
31413L	2G	3	FNMA 30YR.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	17,858	17,858	18,129	18,177	.....0	.....(319)	.....0	.....(319)	.....0	17,858	.....0	.....0	.....0	.....290	09/01/2037.	1.....
31359S	JT	8	FNMA_01-5.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	2,939	2,939	2,971	2,967	.....0	.....(28)	.....0	.....(28)	.....0	2,939	.....0	.....0	.....0	.....48	03/01/2031.	1.....
313921	A5	7	FNMA_01-65.....	03/25/2018.	SCHEDULED REDEMPTION.....	.....	10,660	10,660	10,680	10,809	.....0	.....(149)	.....0	.....(149)	.....0	10,660	.....0	.....0	.....0	.....52	11/25/2031.	1.....
31392D	WQ	1	FNMA_02-51.....	03/25/2018.	SCHEDULED REDEMPTION.....	.....	8,893	8,893	8,907	8,898	.....0	.....(6)	.....0	.....(6)	.....0	8,893	.....0	.....0	.....0	.....40	08/25/2032.	1.....
31396V	NH	7	FNMA_07-26.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	797,614	797,614	724,288	757,721	.....0	.....39,893	.....0	.....39,893	.....0	797,614	.....0	.....0	.....0	.....9,754	04/01/2037.	1.....
31396W	G5	9	FNMA_07-65.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	513,008	513,008	463,520	486,417	.....0	.....26,591	.....0	.....26,591	.....0	513,008	.....0	.....0	.....0	.....6,778	07/01/2037.	1.....
31397L	UB	5	FNMA_08-49.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	3,600	3,600	3,790	3,842	.....0	.....(242)	.....0	.....(242)	.....0	3,600	.....0	.....0	.....0	.....43	04/01/2038.	1.....
313602	T7	7	FNMA_89-60.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	329	329	256	327	.....0	.....2	.....0	.....2	.....0	329	.....0	.....0	.....0	.....5	09/01/2019.	1.....
313603	BF	8	FNMA_89-77.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	348	348	317	345	.....0	.....3	.....0	.....3	.....0	348	.....0	.....0	.....0	.....7	11/01/2019.	1.....
313603	B4	3	FNMA_90-18.....	03/01/2018.	SCHEDULED REDEMPTION.....	.....	863	863	766	853	.....0	.....10	.....0	.....10	.....0	863	.....0	.....0	.....0	.....13	03/01/2020.	1.....
347382	AA	1	FORT GORDON GA MILITARY HSG.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	12,695,854	11,905,000	12,708,735	12,696,533	.....0	.....(679)	.....0	.....(679)	.....0	12,695,854	.....0	.....0	.....0	.....153,913	05/15/2051.	2FE.....
358266	CB	8	FRESNO CNTY CA TXBL PENS 04A FGIC.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	6,964,304	10,000,000	3,235,500	6,932,268	.....0	.....32,037	.....0	.....32,037	.....0	6,964,304	.....0	.....0	.....0	.....0	08/15/2024.	1FE.....
358266	CJ	1	FRESNO CNTY CA TXBL PENS 04A FGIC.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	24,570,197	52,380,000	11,322,985	24,455,982	.....0	.....114,216	.....0	.....114,216	.....0	24,570,197	.....0	.....0	.....0	.....0	08/15/2031.	1FE.....
626207	YS	7	GEORGIA MUN ELEC AUTH.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	7,121,972	6,197,000	7,142,927	7,122,472	.....0	.....(500)	.....0	.....(500)	.....0	7,121,972	.....0	.....0	.....0	.....145,733	04/01/2057.	1FE.....
626207	YF	5	GEORGIA MUN ELEC AUTH PWR REV.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	33,379,011	28,420,000	33,525,474	33,382,097	.....0	.....(3,087)	.....0	.....(3,087)	.....0	33,379,011	.....0	.....0	.....0	.....628,745	04/01/2057.	1FE.....
452001	5Y	2	ILLINOIS ED FACS AUTH REVS.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	24,486,679	24,520,000	24,398,381	24,485,934	.....0	.....745	.....0	.....745	.....0	24,486,679	.....0	.....0	.....0	.....800,987	07/01/2021.	1FE.....
45200F	CE	7	ILLINOIS FIN AUTH-THEORY & COMPUTI.....	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	23,000,000	23,000,000	23,000,000	23,000,000	.....0	.....0	.....0	.....0	.....0	23,000,000	.....0	.....0	.....0	.....843,372	07/01/2033.	1FE.....

SCHEDULE D - PART 4

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

QE056

1			2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
														11	12	13	14	15									
CUSIP Identification			Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Total Foreign	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
487312	AA	8	KEENAN FT DETRICK ENERGY 144A...	..	01/01/2018.	Various.....	.....	.....(92,912)	.....(92,912)	.....(92,912)	.....263,831	.....0	.....0	.....0	.....0	.....0	.....(92,912)	.....0	.....0	.....(92,912)	.....0	.....0	.....0	.....8,247	05/15/2033.	1FE.....
549091	AQ	9	LOYOLA UNIV ILL.....	..	01/12/2018.	WELLS FARGO ADVISORS, LLC.....	.....	.....11,698,329	.....11,540,000	.....11,540,000	.....11,540,000	.....0	.....0	.....0	.....0	.....0	.....11,540,000	.....0	.....0	.....11,540,000	.....0	.....158,329	.....158,329	.....332,993	07/01/2018.	1FE.....
60636A	MS	9	MISSOURI ST HEALTH & EDL FACS.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....3,600,000	.....3,600,000	.....3,600,000	.....3,600,000	.....0	.....0	.....0	.....0	.....0	.....3,600,000	.....0	.....0	.....3,600,000	.....0	.....0	.....0	.....41,970	09/15/2051.	1FE.....
67704L	AA	9	OGLETHORPE PWR CORP GA 1ST MTG	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....30,000,000	.....30,000,000	.....30,000,000	.....30,000,000	.....0	.....0	.....0	.....0	.....0	.....30,000,000	.....0	.....0	.....30,000,000	.....0	.....0	.....0	.....968,450	01/01/2035.	1FE.....
718846	AM	0	PHOENIX AZ CIVIC IMP RENT CAR FGIC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....42,380,000	.....42,380,000	.....42,380,000	.....42,380,000	.....0	.....0	.....0	.....0	.....0	.....42,380,000	.....0	.....0	.....42,380,000	.....0	.....0	.....0	.....1,525,327	07/01/2024.	1FE.....
736679	LD	1	PORTLAND OR TXBL PENSION CAB MBIA	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....16,724,334	.....28,170,000	.....8,003,942	.....16,646,658	.....0	.....77,676	.....0	.....77,676	.....0	.....16,724,334	.....0	.....0	.....16,724,334	.....0	.....0	.....0	.....0	06/01/2027.	1FE.....
752123	JH	3	RANCHO CUCAMONGA REDEV TAX ALLOC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....28,140,000	.....28,140,000	.....28,140,000	.....28,140,000	.....0	.....0	.....0	.....0	.....0	.....28,140,000	.....0	.....0	.....28,140,000	.....0	.....0	.....0	.....734,220	09/01/2031.	2FE.....
79765R	TK	5	SAN FRANCISCO CA CITY & CNTY WTR	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....25,743,315	.....20,410,000	.....26,070,083	.....25,755,059	.....0	.....(11,743)	.....0	.....(11,743)	.....0	.....25,743,315	.....0	.....0	.....25,743,315	.....0	.....0	.....0	.....306,150	11/01/2040.	1FE.....
3137G0	AA	7	STACR_13-DN1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....50,381	.....50,381	.....51,973	.....51,499	.....0	.....(1,119)	.....0	.....(1,119)	.....0	.....50,381	.....0	.....0	.....50,381	.....0	.....0	.....0	.....556	07/25/2023.	1.....
3137G0	AC	3	STACR_13-DN2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....202,247	.....202,247	.....202,150	.....202,096	.....0	.....151	.....0	.....151	.....0	.....202,247	.....0	.....0	.....202,247	.....0	.....0	.....0	.....830	11/25/2023.	1.....
3137G0	AL	3	STACR_14-DN1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....474,289	.....474,289	.....473,967	.....474,040	.....0	.....248	.....0	.....248	.....0	.....474,289	.....0	.....0	.....474,289	.....0	.....0	.....0	.....3,964	02/25/2024.	1.....
3137G0	FT	1	STACR_15-DNA2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....250,719	.....250,719	.....250,719	.....250,719	.....0	.....0	.....0	.....0	.....0	.....250,719	.....0	.....0	.....250,719	.....0	.....0	.....0	.....2,302	12/25/2027.	1.....
3137G0	GT	0	STACR_15-DNA3.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....387,127	.....387,127	.....387,080	.....387,086	.....0	.....41	.....0	.....41	.....0	.....387,127	.....0	.....0	.....387,127	.....0	.....0	.....0	.....3,801	04/25/2028.	1.....
882484	AA	6	TEXAS HEALTH RESOURCES.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....12,985,000	.....12,985,000	.....12,985,000	.....12,985,000	.....0	.....0	.....0	.....0	.....0	.....12,985,000	.....0	.....0	.....12,985,000	.....0	.....0	.....0	.....118,697	11/15/2055.	1FE.....
915217	RY	1	UNIVERSITY VA.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....39,916,325	.....34,388,000	.....40,655,052	.....39,928,530	.....0	.....(12,205)	.....0	.....(12,205)	.....0	.....39,916,325	.....0	.....0	.....39,916,325	.....0	.....0	.....0	.....888,357	09/01/2039.	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments							...477,639,906	...480,061,329	...455,311,873	...477,573,877	.....0	.....57,815	.....0	.....57,815	.....0	...477,274,948	.....0	....364,958	....364,958	..9,672,632	XXX	XXX			
Bonds - Industrial and Miscellaneous																											
90131H	AX	3	21ST CENTURY FOX AMERICA INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....11,384,889	.....9,698,000	.....11,673,766	.....11,400,663	.....0	.....(15,774)	.....0	.....(15,774)	.....0	.....11,384,889	.....0	.....0	.....11,384,889	.....0	.....0	.....0	.....188,761	10/30/2025.	2FE.....
90131H	AZ	8	21ST CENTURY FOX AMERICA INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....8,631,818	.....6,600,000	.....8,862,150	.....8,645,643	.....0	.....(13,825)	.....0	.....(13,825)	.....0	.....8,631,818	.....0	.....0	.....8,631,818	.....0	.....0	.....0	.....147,606	04/08/2028.	2FE.....
90131H	BJ	3	21ST CENTURY FOX AMERICA INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....17,153,449	.....15,000,000	.....17,302,902	.....17,158,276	.....0	.....(4,828)	.....0	.....(4,828)	.....0	.....17,153,449	.....0	.....0	.....17,153,449	.....0	.....0	.....0	.....353,167	10/17/2036.	2FE.....
00764M	CS	4	AABST_04-4.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....203,318	.....203,318	.....203,318	.....203,318	.....0	.....0	.....0	.....0	.....0	.....203,318	.....0	.....0	.....203,318	.....0	.....0	.....0	.....1,286	10/25/2034.	1FM.....
00764M	EM	5	AABST_05-1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....209,587	.....209,587	.....198,715	.....204,429	.....0	.....5,158	.....0	.....5,158	.....0	.....209,587	.....0	.....0	.....209,587	.....0	.....0	.....0	.....1,040	03/25/2035.	1FM.....
00764M	GF	8	AABST_05-4.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....1,423,723	.....1,423,723	.....1,393,183	.....1,419,296	.....0	.....4,427	.....0	.....4,427	.....0	.....1,423,723	.....0	.....0	.....1,423,723	.....0	.....0	.....0	.....5,888	10/25/2035.	1FM.....
682439	AC	8	AACMT_05-C6A.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....25,053,213	.....25,000,000	.....25,093,750	.....25,053,624	.....0	.....(411)	.....0	.....(411)	.....0	.....25,053,213	.....0	.....0	.....25,053,213	.....0	.....0	.....0	.....197,556	10/11/2037.	1FM.....
04542B	KS	0	ABFC_05-HE1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....114,156	.....114,156	.....110,910	.....112,035	.....0	.....2,121	.....0	.....2,121	.....0	.....114,156	.....0	.....0	.....114,156	.....0	.....0	.....0	.....596	03/25/2035.	1FM.....
00841L	AV	8	ABMT_14-3.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....1,879	.....1,879	.....1,866	.....1,868	.....0	.....11	.....0	.....11	.....0	.....1,879	.....0	.....0	.....1,879	.....0	.....0	.....0	.....16	11/01/2044.	1FM.....
00841X	BJ	8	ABMT_15-2.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....8,253	.....8,253	.....7,627	.....7,671	.....0	.....582	.....0	.....582	.....0	.....8,253	.....0	.....0	.....8,253	.....0	.....0	.....0	.....69	03/01/2045.	1FM.....
00842A	AD	1	ABMT_15-4.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....93,290	.....93,290	.....93,421	.....93,388	.....0	.....(98)	.....0	.....(98)	.....0	.....93,290	.....0	.....0	.....93,290	.....0	.....0	.....0	.....777	06/01/2045.	1FM.....
04541G	KD	3	ABSHE_04-HE4.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....6,206	.....6,206	.....6,056	.....6,159	.....0	.....47	.....0	.....47	.....0	.....6,206	.....0	.....0	.....6,206	.....0	.....0	.....0	.....35	06/25/2034.	1FM.....
04541G	SK	9	ABSHE_05-HE5.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....76,248	.....76,248	.....72,245	.....73,556	.....0	.....2,691	.....0	.....2,691	.....0	.....76,248	.....0	.....0	.....76,248	.....0	.....0	.....0	.....393	06/25/2035.	1FM.....
04541G	TM	4	ABSHE_05-HE6.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....103,986	.....103,986	.....100,876	.....103,139	.....0	.....847	.....0	.....847	.....0	.....103,986	.....0	.....0	.....103,986	.....0	.....0	.....0	.....569	07/25/2035.	1FM.....
04541G	UN	0	ABSHE_05-HE8.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....264,095	.....264,095	.....255,801	.....262,492	.....0	.....1,603	.....0	.....1,603	.....0	.....264,095	.....0	.....0	.....264,095	.....0	.....0	.....0	.....1,177	11/25/2035.	1FM.....
004375	DU	2	ACCR_05-3.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....184,190	.....184,190	.....174,232	.....182,891	.....0	.....1,299	.....0	.....1,299	.....0	.....184,190	.....0	.....0	.....184,190	.....0	.....0	.....0	.....840	09/25/2035.	1FM.....
00432C	CJ	8	ACCSS_05-A.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....638,166	.....638,166	.....615,790	.....638,166	.....0	.....0	.....0	.....0	.....0	.....638,166	.....0	.....0	.....638,166	.....0	.....0	.....0	.....2,882	07/25/2034.	1FE.....
004421	MF	7	ACE_05-HE2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....147,677	.....147,677	.....143,629	.....145,983	.....0	.....1,693	.....0	.....1,693	.....0	.....147,677	.....0	.....0	.....147,677	.....0	.....0	.....0	.....896	04/25/2035.	1FM.....
004421	PS	6	ACE_05-HE4.....	..	02/26/2018.	SCHEDULED REDEMPTION.....123,348123,348118,183121,24202,10602,1060123,34800123,348000609	07/25/2035.	1FM.....	

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

QE05.7

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
004421 QP 1	ACE_05-WF1	..	03/26/2018	SCHEDULED REDEMPTION			66,866	66,866	66,494	66,835	0	31	0	31	0	66,866	0	0	0	280	05/25/2035	1FM
004421 QQ 9	ACE_05-WF1	..	03/26/2018	SCHEDULED REDEMPTION			7,259	7,259	6,928	7,104	0	156	0	156	0	7,259	0	0	0	41	05/25/2035	1FM
00507U AH 4	ACTAVIS FUNDING SCS	D	03/21/2018	BANC OF AMERICA SECURITIES LLC			2,588,579	2,660,000	2,721,898	2,720,910	0	(278)	0	(278)	0	2,720,632	0	(132,053)	(132,053)	35,119	06/15/2044	2FE
00507U AT 8	ACTAVIS FUNDING SCS	D	03/27/2018	MORGAN STANLEY & CO. LLC			29,608,280	30,700,000	31,353,977	31,319,080	0	(6,496)	0	(6,496)	0	31,312,584	0	(1,704,304)	(1,704,304)	751,321	03/15/2035	2FE
00507U AU 5	ACTAVIS FUNDING SCS	D	03/21/2018	BANC OF AMERICA SECURITIES LLC			1,585,276	1,652,000	1,651,355	1,651,364	0	2	0	2	0	1,651,366	0	(66,091)	(66,091)	40,979	03/15/2045	2FE
942683 AF 0	ACTAVIS INC	..	03/21/2018	RBC CAPITAL MARKETS, LLC			296,616	305,000	302,453	303,685	0	58	0	58	0	303,743	0	(7,127)	(7,127)	4,736	10/01/2022	2FE
00130H BU 8	AES CORP	..	03/21/2018	HIMCO OPERATIONAL TRANSACTION			3,807,495	3,609,000	3,699,971	572,915	0	(2,411)	0	(2,411)	0	3,697,429	0	110,066	110,066	102,556	03/15/2024	3FE
00130H BT 1	AES CORPORATION (THE)	..	01/26/2018	JANNEY MONTGOMERY SCOTT LLC			71,729	70,000	71,138	70,844	0	(19)	0	(19)	0	70,825	0	904	904	711	05/15/2023	3FE
00817Y AF 5	AETNA INC	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			51,815,433	46,120,000	52,201,896	51,832,902	0	(17,468)	0	(17,468)	0	51,815,433	0	0	0	390,419	06/15/2036	2FE
13975K AG 4	AFIN_15-1	..	02/16/2018	JP MORGAN SECURITIES LLC			1,758,750	1,750,000	1,749,652	1,749,888	0	12	0	12	0	1,749,900	0	8,850	8,850	9,370	08/20/2020	1FE
02660T GN 7	AHM_05-4A	..	03/26/2018	SCHEDULED REDEMPTION			18,029	18,029	14,694	14,734	0	3,295	0	3,295	0	18,029	0	0	0	84	11/25/2045	1FM
001546 AV 2	AK STEEL CORPORATION	..	03/06/2018	UBS SECURITIES LLC			246,030	251,000	243,470	0	0	37	0	37	0	243,507	0	2,523	2,523	6,356	10/15/2025	4FE
018522 A@ 1	ALLETE FIRST MTG BONDS SERIES 31	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			32,000,000	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	0	0	758,667	03/01/2036	1
018522 B# 8	ALLETE INC	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	150,500	05/01/2023	1
36186C BY 8	ALLY FINANCIAL INC	..	03/12/2018	Various			4,378,948	3,632,000	4,422,626	4,345,303	0	(3,284)	0	(3,284)	0	4,342,019	0	36,929	36,929	77,360	11/01/2031	3FE
02154C AE 3	ALTICE FINANCING SA	D	03/06/2018	BANC OF AMERICA SECURITIES LLC			201,690	200,000	200,000	200,000	0	0	0	0	0	200,000	0	1,690	1,690	9,708	05/15/2026	4FE
02364W AV 7	AMERICA MOVIL SAB DE CV	D	01/12/2018	HSBC SECURITIES (USA) INC			2,735,226	2,600,000	2,583,800	2,595,477	0	85	0	85	0	2,595,562	0	139,664	139,664	38,639	03/30/2020	1FE
02364W AX 3	AMERICA MOVIL SAB DE CV	D	01/12/2018	MORGAN STANLEY & CO. LLC			521,880	500,000	561,750	521,742	0	(528)	0	(528)	0	521,214	0	666	666	6,319	10/16/2019	1FE
030506 AA 7	AMERICAN WOODMARK CORPORATION	..	02/01/2018	WELLS FARGO ADVISORS, LLC			478,380	476,000	476,000	0	0	0	0	0	0	476,000	0	2,380	2,380	0	03/15/2026	3FE
030981 AK 0	AMERIGAS PARTNERS LP/AMERIGAS FINA	..	02/07/2018	SUNTRUST ROBINSON HUMPHREY, INC.			67,503	67,000	67,630	67,575	0	(7)	0	(7)	0	67,568	0	(66)	(66)	809	05/20/2025	3FE
00252F CU 3	AMIT_05-4	..	03/26/2018	SCHEDULED REDEMPTION			325,099	325,099	325,099	325,099	0	0	0	0	0	325,099	0	0	0	1,792	10/25/2035	1FM
03072S QC 2	AMSI_04-R3	..	03/26/2018	SCHEDULED REDEMPTION			100,344	100,344	94,255	95,630	0	4,714	0	4,714	0	100,344	0	0	0	530	05/25/2034	1FM
03072S SH 9	AMSI_04-R6	..	03/26/2018	SCHEDULED REDEMPTION			340,928	340,928	337,497	340,232	0	696	0	696	0	340,928	0	0	0	1,559	07/25/2034	1FM
03072S TZ 8	AMSI_04-R8	..	03/26/2018	SCHEDULED REDEMPTION			262,119	262,119	261,464	261,863	0	256	0	256	0	262,119	0	0	0	1,472	09/25/2034	1FM
03072S E3 5	AMSI_05-R5	..	03/26/2018	SCHEDULED REDEMPTION			234,112	234,112	225,406	231,610	0	2,502	0	2,502	0	234,112	0	0	0	1,201	07/25/2035	1FM
03072S G2 5	AMSI_05-R6	..	03/26/2018	SCHEDULED REDEMPTION			592,014	592,014	473,611	576,105	0	15,909	0	15,909	0	592,014	0	0	0	2,659	08/25/2035	1FM
03072S J8 9	AMSI_05-R7	..	03/26/2018	Various			439,750	439,750	414,286	507,380	0	6,469	0	6,469	0	439,750	0	0	0	2,942	09/25/2035	1FM
032511 BB 2	ANADARKO PETROLEUM CORPORATION	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			27,681,763	64,000,000	26,483,750	27,578,524	0	103,239	0	103,239	0	27,681,763	0	0	0	0	10/10/2036	2FE
881609 BB 6	ANDEAVOR	..	01/19/2018	EXCHANGE			2,857,329	2,834,000	2,860,585	2,857,504	0	(175)	0	(175)	0	2,857,329	0	0	0	12,714	12/15/2023	2FE
881609 BC 4	ANDEAVOR	..	01/19/2018	EXCHANGE			1,068,002	1,040,000	1,070,400	1,068,130	0	(128)	0	(128)	0	1,068,002	0	0	0	5,034	12/15/2026	2FE
035242 AN 6	ANHEUSER-BUSCH INBEV FINANCE INC	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			16,179,082	16,216,000	16,177,892	16,179,031	0	51	0	51	0	16,179,082	0	0	0	397,292	02/01/2046	2FE
03523T BF 4	ANHEUSER-BUSCH INBEV WORLDWIDE INC	..	02/01/2018	HTFD LIFE & ANNUITY INS CO			13,303,451	13,334,000	13,300,505	13,303,404	0	46	0	46	0	13,303,451	0	0	0	595,289	01/15/2039	2FE
03674X AC 0	ANTERO RESOURCES CORP	..	01/25/2018	BBVA SECURITIES INC			174,675	170,000	173,678	173,369	0	(104)	0	(104)	0	173,265	0	1,410	1,410	1,404	12/01/2022	3FE

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

QE05.8

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
037411 AL 9	APACHE CORPORATION.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	25,985,617	22,000,000	26,002,219	25,985,761	.....0	.....(143)	.....0	.....(143)	.....0	25,985,617	.....0	.....0	.....0	419,375	11/01/2096.	2FE.....
037411 AM 7	APACHE CORPORATION.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	15,526,823	13,515,000	15,758,811	15,528,793	.....0	.....(1,970)	.....0	.....(1,970)	.....0	15,526,823	.....0	.....0	.....0	459,604	08/15/2047.	2FE.....
037833 DD 9	APPLE INC.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	9,943,301	10,000,000	9,942,900	9,943,215	.....0	.....87	.....0	.....87	.....0	9,943,301	.....0	.....0	.....0	144,792	09/12/2047.	1FE.....
03840# AD 6	AQUARION WATER CO OF CONNECTICUT			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	19,000,000	19,000,000	19,000,000	19,000,000	.....0	.....0	.....0	.....0	.....0	19,000,000	.....0	.....0	.....0	375,852	08/15/2032.	2.....
03840# AB 0	AQUARION WATER CO OF CT SR UNSEC			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	8,500,000	8,500,000	8,500,000	8,500,000	.....0	.....0	.....0	.....0	.....0	8,500,000	.....0	.....0	.....0	48,582	06/29/2034.	2.....
038522 AQ 1	ARAMARK SERVICES INC.....			..	02/01/2018.	US BANCORP INVESTMENTS, INC.	.....	494,094	485,000	485,000	.....0	.....0	.....0	.....0	.....0	.....0	485,000	.....0	9,094	9,094	1,145	02/01/2028.	3FE.....
03938L AZ 7	ARCELORMITTAL.....			D	02/02/2018.	Various.....	.....	3,836,079	3,531,000	3,858,698	3,826,421	.....0	.....(2,824)	.....0	.....(2,824)	.....0	3,823,597	.....0	12,482	12,482	36,223	06/01/2025.	3FE.....
013817 AJ 0	ARCONIC INC.....			..	01/30/2018.	RBC CAPITAL MARKETS, LLC.....	.....	249,203	223,000	237,043	236,051	.....0	.....(94)	.....0	.....(94)	.....0	235,958	.....0	13,245	13,245	6,579	02/01/2027.	3FE.....
00191A AC 0	ARD FINANCE SA.....			D	03/06/2018.	MARKET AXESS TRADING PLATFORM	.....	245,013	235,000	235,000	235,000	.....0	.....0	.....0	.....0	.....0	235,000	.....0	10,013	10,013	8,046	09/15/2023.	5FE.....
03969A AH 3	ARDAGH PACKAGING FINANCE PLC/ARDAG			D	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	2,228,325	2,209,000	2,233,669	2,228,782	.....0	.....(457)	.....0	.....(457)	.....0	2,228,325	.....0	.....0	.....0	21,568	05/15/2023.	3FE.....
03969A AJ 9	ARDAGH PACKAGING FINANCE PLC/ARDAG			D	03/05/2018.	HSBC SECURITIES (USA) INC.....	.....	490,452	460,000	460,000	460,000	.....0	.....0	.....0	.....0	.....0	460,000	.....0	30,452	30,452	10,376	05/15/2024.	4FE.....
00192M AC 3	ARIFL_17-A.....			..	02/16/2018.	CITIGROUP GLOBAL MARKETS, INC	.....	888,188	900,000	899,795	899,829	.....0	.....8	.....0	.....8	.....0	899,837	.....0	(11,650)	(11,650)	3,762	04/15/2026.	1FE.....
045054 AC 7	ASHTeAD CAPITAL INC.....			..	01/18/2018.	Various.....	.....	597,501	562,000	589,398	586,001	.....0	.....(268)	.....0	.....(268)	.....0	585,732	.....0	11,769	11,769	9,747	10/01/2024.	3FE.....
046353 AD 0	ASTRAZENECA PLC.....			D	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	57,744,104	55,000,000	58,308,830	57,750,622	.....0	.....(6,518)	.....0	.....(6,518)	.....0	57,744,104	.....0	.....0	.....0	1,340,167	09/15/2037.	2FE.....
BHM1QD 36 3	ASURION LLC.....			..	02/28/2018.	HIMCO OPERATIONAL TRANSACTION	.....	364,154	362,424	364,151	362,424	.....0	.....0	.....0	.....0	.....0	362,424	.....0	1,729	1,729	4,080	11/03/2023.	4FE.....
BHM1U9 HW 5	ASURION LLC.....			..	03/29/2018.	SINKING FUND TRANSACTION...	.....	11,445	11,445	11,500	.....0	.....0	.....(10)	.....0	.....(10)	.....0	11,490	.....0	(45)	(45)	.....0	11/03/2023.	4FE.....
04941D AL 9	ATCLO_12-2A - ABS.....			C	03/09/2018.	SCHEDULED REDEMPTION.....	.....	14,100,000	14,100,000	14,100,000	14,100,000	.....0	.....0	.....0	.....0	.....0	14,100,000	.....0	.....0	.....0	162,508	01/30/2024.	1FE.....
04941D AN 5	ATCLO_12-2A - ABS.....			C	03/09/2018.	SCHEDULED REDEMPTION.....	.....	18,100,000	18,100,000	18,100,000	18,100,000	.....0	.....0	.....0	.....0	.....0	18,100,000	.....0	.....0	.....0	251,095	01/30/2024.	1FE.....
Q0845# AB 3	AUSTRALIAN GAS NETWORKS LTD....			D	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	15,000,000	15,000,000	15,000,000	15,000,000	.....0	.....0	.....0	.....0	.....0	15,000,000	.....0	.....0	.....0	221,488	09/10/2030.	2.....
053773 BB 2	AVIS BUDGET CAR RENTAL LLC.....			..	03/05/2018.	JEFFERIES & CO. INC.....	.....	155,374	152,000	154,710	154,321	.....0	.....(88)	.....0	.....(88)	.....0	154,233	.....0	1,141	1,141	4,199	04/01/2024.	4FE.....
BHM1S5 JC 8	AVOLON TLB BORROWER 1 (US) LLC..			..	03/29/2018.	SINKING FUND TRANSACTION...	.....	6,814	6,814	6,763	.....0	.....0	.....1	.....0	.....1	.....0	6,764	.....0	50	50	17	04/03/2022.	3FE.....
05464P AG 7	AXIS_15-1 - ABS.....			..	03/20/2018.	SCHEDULED REDEMPTION.....	.....	903,135	903,135	903,081	903,108	.....0	.....28	.....0	.....28	.....0	903,135	.....0	.....0	.....0	3,818	03/20/2020.	1FE.....
05508R AE 6	B&G FOODS INC.....			..	03/05/2018.	MARKET AXESS TRADING PLATFORM	.....	220,634	235,000	235,000	235,000	.....0	.....0	.....0	.....0	.....0	235,000	.....0	(14,366)	(14,366)	5,346	04/01/2025.	4FE.....
05950V AM 2	BACM_06-6 IS.....			..	01/01/2018.	SCHEDULED REDEMPTION.....	.....	.....0	.....0	60,652	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	5,726	10/01/2045.	6FE.....
07324Q CU 8	BAYV_03-AA.....			..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	2,257	2,257	2,196	2,257	.....0	.....0	.....0	.....0	.....0	2,257	.....0	.....0	.....0	24	02/01/2033.	1FM.....
07387# AA 2	BEAR SWAMP FINANCE LP.....			..	03/31/2018.	Various.....	.....	329,005	329,005	329,005	329,005	.....0	.....0	.....0	.....0	.....0	329,005	.....0	.....0	.....0	3,658	10/08/2025.	2FE.....
05506# AA 2	BFC-WGL FEDERAL RECEIVABLES TRUST			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	18,109,173	18,109,173	18,109,173	18,109,173	.....0	.....0	.....0	.....0	.....0	18,109,173	.....0	.....0	.....0	430,546	05/01/2040.	1.....
09056# AA 8	BIO MED GROUND LEASE TRUST 2016 UW			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	30,000,000	30,000,000	30,000,000	30,000,000	.....0	.....0	.....0	.....0	.....0	30,000,000	.....0	.....0	.....0	148,541	09/15/2061.	1FE.....
09247X AE 1	BLACKROCK INC.....			..	01/12/2018.	MILLENNIUM ADVISORS, LLC.....	.....	1,985,558	1,890,000	1,900,376	1,892,495	.....0	.....(55)	.....0	.....(55)	.....0	1,892,440	.....0	93,118	93,118	9,713	12/10/2019.	1FE.....
095796 AA 6	BLUE RACER MIDSTREAM LLC / BLUE RA			..	03/08/2018.	BANC OF AMERICA SECURITIES LLC	.....	250,513	245,000	248,675	248,221	.....0	.....(205)	.....0	.....(205)	.....0	248,015	.....0	2,497	2,497	4,877	11/15/2022.	4FE.....

SCHEDULE D - PART 4

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

QE05.9

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09628U	AA	4	BLUELINE RENTAL FINANCE CORP.....	..	03/08/2018.	JP MORGAN SECURITIES LLC.....	.....	432,915	399,000	413,985	237,000	.....0	.....(230)	.....0	.....(230)	.....0	413,755	.....0	19,160	19,160	18,146	03/15/2024.	5FE.....
12328M	AW	1	BLX_06-AA.....	..	03/20/2018.	SCHEDULED REDEMPTION.....	.....	21,713	21,713	6,056	.....0	.....0	.....21,713	.....0	.....21,713	.....0	21,713	.....0	.....0	.....0	101	10/20/2038.	1AM.....
05577@	AM	2	BNSF RAILWAY CO 2009-E - ABS.....	..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	18,628	18,628	18,628	18,628	.....0	.....0	.....0	.....0	.....0	18,628	.....0	.....0	.....0	610	02/26/2021.	1.....
097023	AD	7	BOEING COMPANY.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	10,417,603	10,000,000	11,527,100	10,426,106	.....0	.....(8,502)	.....0	.....(8,502)	.....0	10,417,603	.....0	.....0	.....0	403,472	08/15/2021.	1FE.....
097023	AE	5	BOEING COMPANY.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	24,397,174	20,645,000	26,013,635	24,411,248	.....0	.....(14,075)	.....0	.....(14,075)	.....0	24,397,174	.....0	.....0	.....0	682,432	09/15/2031.	1FE.....
097023	AS	4	BOEING COMPANY.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	9,001,565	8,661,000	9,083,917	9,002,271	.....0	.....(706)	.....0	.....(706)	.....0	9,001,565	.....0	.....0	.....0	264,582	02/15/2038.	1FE.....
097751	BJ	9	BOMBARDIER INC.....	A	03/06/2018.	MORGAN STANLEY & CO. LLC.....	.....	380,011	380,000	375,850	375,977	.....0	.....135	.....0	.....135	.....0	376,112	.....0	3,900	3,900	9,057	10/15/2022.	4FE.....
10075E	AT	5	BOSTON GAS CO INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	9,979,777	10,000,000	9,957,700	9,979,613	.....0	.....164	.....0	.....164	.....0	9,979,777	.....0	.....0	.....0	241,667	10/01/2025.	1FE.....
05565Q	CD	8	BP CAPITAL MARKETS PLC.....	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	4,035,365	4,250,000	3,904,865	4,032,297	.....0	.....3,067	.....0	.....3,067	.....0	4,035,365	.....0	.....0	.....0	26,297	05/10/2023.	1FE.....
110394	AG	8	BRISTOW GROUP INC.....	..	02/23/2018.	CREDIT SUISSE SECURITIES (USA) LLC.....	.....	163,620	162,000	160,406	.....0	.....0	.....0	.....0	.....0	.....0	160,406	.....0	3,214	3,214	.....0	03/01/2023.	4FE.....
11041R	AL	2	BRITISH AEROSPACE FINANCE INC....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	26,945,202	26,700,000	27,126,295	26,946,754	.....0	.....(1,552)	.....0	.....(1,552)	.....0	26,945,202	.....0	.....0	.....0	1,168,125	07/01/2027.	2FE.....
111021	AE	1	BRITISH TELECOMMUNICATIONS PLC	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	30,475,213	27,115,000	31,883,704	30,488,489	.....0	.....(13,276)	.....0	.....(13,276)	.....0	30,475,213	.....0	.....0	.....0	316,153	12/15/2030.	2FE.....
11134L	AG	4	BROADCOM CORPORATION/BROADCOM CAYM	..	02/22/2018.	CONVERSION.....	.....	4,742,203	4,698,000	4,743,015	4,742,807	.....0	.....(604)	.....0	.....(604)	.....0	4,742,203	.....0	.....0	.....0	109,734	01/15/2027.	2FE.....
11134L	AN	9	BROADCOM CORPORATION/BROADCOM CAYM	..	02/22/2018.	CONVERSION.....	.....	1,279,657	1,280,000	1,279,642	1,279,651	.....0	.....6	.....0	.....6	.....0	1,279,657	.....0	.....0	.....0	13,889	01/15/2025.	2FE.....
073877	BH	4	BSABS_05-SD2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	31,235	31,235	30,574	31,174	.....0	.....61	.....0	.....61	.....0	31,235	.....0	.....0	.....0	147	03/25/2035.	1FM.....
073879	VF	2	BSABS_05-TC1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	13,486	13,486	12,896	13,052	.....0	.....435	.....0	.....435	.....0	13,486	.....0	.....0	.....0	62	05/25/2035.	1FM.....
07387U	EJ	6	BSABS_06-HE2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	208,508	208,508	204,533	207,505	.....0	.....1,003	.....0	.....1,003	.....0	208,508	.....0	.....0	.....0	821	02/25/2036.	1FM.....
07400S	AC	3	BSSBC_06-1A.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	419,013	419,013	419,013	419,013	.....0	.....0	.....0	.....0	.....0	419,013	.....0	.....0	.....0	654	01/25/2034.	3AM.....
07400S	AD	1	BSSBC_06-1A.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	1,495,845	1,495,845	1,495,845	1,495,845	.....0	.....0	.....0	.....0	.....0	1,495,845	.....0	.....0	.....0	5,956	01/25/2034.	3AM.....
12008R	AJ	6	BUILDERS FIRSTSOURCE INC.....	..	03/05/2018.	WELLS FARGO ADVISORS, LLC.....	.....	215,911	212,000	215,118	214,506	.....0	.....(87)	.....0	.....(87)	.....0	214,419	.....0	1,493	1,493	6,161	09/01/2024.	4FE.....
12189P	AF	9	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	01/02/2018.	SCHEDULED REDEMPTION.....	.....	240,684	240,684	240,684	240,684	.....0	.....0	.....0	.....0	.....0	240,684	.....0	.....0	.....0	9,110	01/02/2021.	1FE.....
12189P	AH	5	BURLINGTON NORTHERN AND SANTE FE R - ABS	..	01/15/2018.	SCHEDULED REDEMPTION.....	.....	449,995	449,995	449,995	449,995	.....0	.....0	.....0	.....0	.....0	449,995	.....0	.....0	.....0	17,793	01/15/2020.	1FE.....
12189T	BC	7	BURLINGTON NORTHERN SANTA FE CORP	..	01/12/2018.	KEYBANC CAPITAL MARKETS, INC.....	.....	2,175,063	2,090,000	2,086,343	2,089,233	.....0	.....19	.....0	.....19	.....0	2,089,251	.....0	85,812	85,812	28,923	10/01/2019.	1FE.....
12201P	AB	2	BURLINGTON RESOURCES FINANCE CO	C	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	55,000,000	55,000,000	55,000,000	55,000,000	.....0	.....0	.....0	.....0	.....0	55,000,000	.....0	.....0	.....0	1,826,000	08/15/2031.	2FE.....
12674T	AA	4	C&W SENIOR FINANCING DAC.....	C	03/09/2018.	GOLDMAN SACHS & CO LLC.....	.....	255,625	250,000	250,000	250,000	.....0	.....0	.....0	.....0	.....0	250,000	.....0	5,625	5,625	9,883	09/15/2027.	3FE.....
22533W	AC	3	CAALT_15-1A.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	1,474,644	1,474,644	1,474,394	1,474,627	.....0	.....16	.....0	.....16	.....0	1,474,644	.....0	.....0	.....0	6,730	01/17/2023.	1FE.....
19624M	AE	7	CAH_14-2A - ABS.....	..	02/17/2018.	SCHEDULED REDEMPTION.....	.....	6,134,147	6,134,147	6,134,147	6,134,147	.....0	.....0	.....0	.....0	.....0	6,134,147	.....0	.....0	.....0	36,120	07/17/2031.	1FE.....
19624M	AG	2	CAH_14-2A - ABS.....	..	02/17/2018.	SCHEDULED REDEMPTION.....	.....	663,210	663,210	658,987	662,909	.....0	.....300	.....0	.....300	.....0	663,210	.....0	.....0	.....0	4,419	07/17/2031.	1FE.....
136055	AA	8	CANADIAN IMPERIAL BANK OF COMMERCE - ABS	A	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	16,297,736	16,150,995	16,444,686	16,299,243	.....0	.....(1,507)	.....0	.....(1,507)	.....0	16,297,736	.....0	.....0	.....0	361,640	04/10/2032.	1FE.....
136385	AL	5	CANADIAN NATURAL RESOURCES LIMITED	A	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	14,450,141	14,500,000	14,440,310	14,450,038	.....0	.....103	.....0	.....103	.....0	14,450,141	.....0	.....0	.....0	342,361	03/15/2038.	2FE.....
14149Y	BD	9	CARDINAL HEALTH INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	12,969,007	12,225,000	12,990,931	12,970,321	.....0	.....(1,314)	.....0	.....(1,314)	.....0	12,969,007	.....0	.....0	.....0	226,298	09/15/2045.	2FE.....
14161T	AA	0	CARDTRONICS INC.....	..	02/09/2018.	STIFEL, NICOLAUS & COMPANY INCORPOR	.....	219,894	233,000	233,000	233,000	.....0	.....0	.....0	.....0	.....0	233,000	.....0	(13,106)	(13,106)	3,631	05/01/2025.	4FE.....
143658	AH	5	CARNIVAL CORPORATION.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	9,069,885	8,278,000	9,540,684	9,074,905	.....0	.....(5,020)	.....0	.....(5,020)	.....0	9,069,885	.....0	.....0	.....0	299,710	01/15/2028.	1FE.....

SCHEDULE D - PART 4

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

QE05.10

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
144531	CZ	1	A	03/26/2018.	SCHEDULED REDEMPTION.....		96,210	96,210	92,242	93,580	.....0	.....2,630	.....0	.....2,630	.....0	96,210	.....0	.....0	.....0	.....475	06/25/2035.	1FM.....
149123	BN	0		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		53,134,407	52,550,000	53,284,103	53,135,881	.....0	.....(1,474)	.....0	.....(1,474)	.....0	53,134,407	.....0	.....0	.....0	.....1,465,999	08/15/2036.	1FE.....
124847	AC	8		03/06/2018.	WELLS FARGO ADVISORS, LLC.....		145,728	142,000	145,195	144,676	.....0	.....(88)	.....0	.....(88)	.....0	144,588	.....0	.....1,139	.....1,139	.....4,342	11/01/2024.	4FE.....
161505	CA	8		03/01/2018.	SCHEDULED REDEMPTION.....		0	0	693,012	0	.....0	.....0	.....0	.....0	.....0	0	.....0	.....0	.....0	.....5,702	05/01/2030.	6FE.....
1248EP	BM	4		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		6,968,846	6,857,000	6,989,179	6,970,277	.....0	.....(1,431)	.....0	.....(1,431)	.....0	6,968,846	.....0	.....0	.....0	.....181,806	02/15/2026.	3FE.....
15135U	AF	6		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		5,730,603	5,150,000	5,806,162	5,731,718	.....0	.....(1,116)	.....0	.....(1,116)	.....0	5,730,603	.....0	.....0	.....0	.....73,388	11/15/2039.	2FE.....
15138A	AA	8		01/31/2018.	BANC OF AMERICA SECURITIES LLC		517,650	510,000	517,438	517,342	.....0	.....(111)	.....0	.....(111)	.....0	517,231	.....0	.....419	.....419	.....4,721	01/15/2026.	4FE.....
02155E	AA	6		03/05/2018.	BNP PARIBAS SECURITIES CORP		244,479	230,000	251,873	251,143	.....0	.....(834)	.....0	.....(834)	.....0	250,308	.....0	.....(5,830)	.....(5,830)	.....11,487	07/15/2025.	5FE.....
12527G	AF	0		03/14/2018.	JP MORGAN SECURITIES LLC.....		436,800	448,000	410,755	352,752	.....0	.....270	.....0	.....270	.....0	412,197	.....0	.....24,603	.....24,603	.....11,600	03/15/2034.	3FE.....
12527E	AD	0		03/01/2018.	SCHEDULED REDEMPTION.....		122,451	122,451	125,837	123,609	.....0	.....(1,158)	.....0	.....(1,158)	.....0	122,451	.....0	.....0	.....0	.....1,172	04/01/2044.	1FM.....
17322V	AY	2		02/02/2018.	Various.....		115,648	0	152,532	114,247	.....0	.....(1,664)	.....0	.....(1,664)	.....0	112,583	.....0	.....3,065	.....3,065	.....4,218	07/01/2047.	1FE.....
17323C	AG	2		02/02/2018.	Various.....		4,006,857	0	5,767,458	4,059,262	.....0	.....(60,457)	.....0	.....(60,457)	.....0	3,998,805	.....0	.....8,053	.....8,053	.....137,415	02/01/2048.	1FE.....
17323V	BF	1		01/18/2018.	MORGAN STANLEY & CO. LLC.....		1,875,127	0	2,732,148	1,923,784	.....0	.....8,607	.....0	.....8,607	.....0	1,932,391	.....0	.....(57,264)	.....(57,264)	.....89,274	04/01/2048.	1FE.....
17324D	AY	0		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		7,199,113	7,500,000	7,132,210	7,196,462	.....0	.....2,651	.....0	.....2,651	.....0	7,199,113	.....0	.....0	.....0	.....54,259	09/01/2048.	1FM.....
17291C	BX	2		01/18/2018.	MORGAN STANLEY & CO. LLC.....		4,403,652	0	5,067,491	4,428,763	.....0	.....(19,782)	.....0	.....(19,782)	.....0	4,408,981	.....0	.....(5,329)	.....(5,329)	.....82,526	08/01/2049.	1FE.....
161175	AZ	7		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		11,504,358	10,000,000	11,561,100	11,508,940	.....0	.....(4,582)	.....0	.....(4,582)	.....0	11,504,358	.....0	.....0	.....0	.....173,787	10/23/2035.	2FE.....
16163Y	AC	8		03/01/2018.	SCHEDULED REDEMPTION.....		46,031	46,031	45,407	45,610	.....0	.....421	.....0	.....421	.....0	46,031	.....0	.....0	.....0	.....373	04/01/2045.	1FE.....
16163Y	AD	6		03/01/2018.	SCHEDULED REDEMPTION.....		54,997	54,997	52,804	53,512	.....0	.....1,484	.....0	.....1,484	.....0	54,997	.....0	.....0	.....0	.....446	04/01/2045.	1AM.....
16164A	AD	7		03/01/2018.	SCHEDULED REDEMPTION.....		82,626	82,626	82,666	82,655	.....0	.....(29)	.....0	.....(29)	.....0	82,626	.....0	.....0	.....0	.....652	12/01/2045.	3AM.....
163851	AB	4		01/09/2018.	MARKET AXESS TRADING PLATFORM		119,825	113,000	104,425	105,803	.....0	.....30	.....0	.....30	.....0	105,833	.....0	.....13,992	.....13,992	.....1,165	05/15/2023.	3FE.....
165167	CQ	8		03/08/2018.	JP MORGAN SECURITIES LLC.....		145,560	137,000	54,191	63,883	.....0	.....1,345	.....0	.....1,345	.....0	65,228	.....0	.....80,333	.....80,333	.....2,626	12/15/2022.	4FE.....
165167	CT	2		03/06/2018.	MARKET AXESS TRADING PLATFORM		299,476	304,000	303,865	304,038	.....0	.....(2)	.....0	.....(2)	.....0	304,036	.....0	.....(4,560)	.....(4,560)	.....15,740	01/15/2025.	5FE.....
BHM1KA	3C	2		03/14/2018.	DEUTSCHE BANK SECURITIES INC		249,688	235,000	235,000	235,000	.....0	.....0	.....0	.....0	.....0	235,000	.....0	.....14,688	.....14,688	.....5,494	08/15/2021.	4FE.....
166754	AK	7		03/29/2018.	CALL TRANSACTION.....		200,000	200,000	198,884	199,847	.....0	.....112	.....0	.....112	.....0	199,959	.....0	.....41	.....41	.....1,398	05/01/2018.	1FE.....
166853	A*	2		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		25,000,000	25,000,000	25,000,000	25,000,000	.....0	.....0	.....0	.....0	.....0	25,000,000	.....0	.....0	.....0	.....328,868	11/20/2037.	1.....
17275R	AD	4		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		35,006,381	35,000,000	35,007,550	35,006,395	.....0	.....(14)	.....0	.....(14)	.....0	35,006,381	.....0	.....0	.....0	.....952,194	02/15/2039.	1FE.....
125581	GQ	5		02/01/2018.	Various.....		2,355,870	2,310,000	2,346,180	2,333,727	.....0	.....(367)	.....0	.....(367)	.....0	2,333,360	.....0	.....22,510	.....22,510	.....52,176	08/15/2022.	3FE.....
12558G	AD	7		03/20/2018.	SCHEDULED REDEMPTION.....		8,500,000	8,500,000	8,497,484	8,499,768	.....0	.....232	.....0	.....232	.....0	8,500,000	.....0	.....0	.....0	.....45,687	02/20/2020.	1FE.....
172967	AS	0		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		14,342,579	13,500,000	14,345,980	14,342,609	.....0	.....(30)	.....0	.....(30)	.....0	14,342,579	.....0	.....0	.....0	.....427,969	02/15/2098.	2FE.....
172967	HA	2		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		22,310,187	20,000,000	22,456,500	22,313,472	.....0	.....(3,285)	.....0	.....(3,285)	.....0	22,310,187	.....0	.....0	.....0	.....511,750	09/13/2043.	2FE.....
12559Q	AA	0		03/26/2018.	SCHEDULED REDEMPTION.....		782,343	782,343	778,432	778,592	.....0	.....3,751	.....0	.....3,751	.....0	782,343	.....0	.....0	.....0	.....5,050	10/25/2037.	1FM.....
17321L	AA	7		03/01/2018.	SCHEDULED REDEMPTION.....		29,310	29,310	28,713	28,824	.....0	.....487	.....0	.....487	.....0	29,310	.....0	.....0	.....0	.....207	10/01/2043.	1FM.....
19687T	AA	4		03/01/2018.	SCHEDULED REDEMPTION.....		16,379	16,379	16,379	16,379	.....0	.....0	.....0	.....0	.....0	16,379	.....0	.....0	.....0	.....93	05/03/2047.	1FE.....
19687T	AB	2		03/01/2018.	SCHEDULED REDEMPTION.....		8,853	8,853	8,853	8,85300000	8,85300054	05/03/2047.	1FE.....

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

QE05.11

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
19687T AC 0	COLT_17-1	..	03/01/2018.	SCHEDULED REDEMPTION.	..	8,853	8,853	8,853	8,853	8,853	0	0	0	0	0	0	8,853	0	0	0	59	05/03/2047.	1FE
199575 AV 3	COLUMBUS SOUTHERN POWER CO	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	30,835,128	31,285,000	30,713,320	30,833,937	30,833,937	0	1,191	0	0	1,191	0	30,835,128	0	0	0	610,058	10/01/2035.	1FE
20030N BU 4	COMCAST CORPORATION	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	10,337,010	11,800,000	10,307,655	10,334,754	10,334,754	0	2,256	0	0	2,256	0	10,337,010	0	0	0	218,431	07/15/2046.	1FE
12623S AS 9	COMM_12-CR5	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	7,221,175	7,000,000	7,336,875	7,224,533	7,224,533	0	(3,358)	0	0	(3,358)	0	7,221,175	0	0	0	50,281	12/01/2045.	1FM
12625E AA 7	COMM_13-SFS	..	03/01/2018.	SCHEDULED REDEMPTION.	..	8,805	8,805	8,805	8,805	8,805	0	0	0	0	0	0	8,805	0	0	0	37	04/01/2035.	1FM
12625C AL 7	COMM_13-WWP	..	01/19/2018.	SG AMERICAS, LLC	..	2,590,137	2,500,000	2,595,020	2,587,590	2,587,590	0	(131)	0	0	(131)	0	2,587,458	0	2,678	2,678	12,799	03/01/2031.	1FM
12592X BF 2	COMM_15-CR22	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	12,267,612	12,000,000	12,359,704	12,270,427	12,270,427	0	(2,815)	0	0	(2,815)	0	12,267,612	0	0	0	72,060	03/01/2048.	1FM
12629N AH 8	COMM_15-DC1	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	13,289,170	13,000,000	13,389,789	13,292,178	13,292,178	0	(3,008)	0	0	(3,008)	0	13,289,170	0	0	0	80,687	02/01/2048.	1FM
12629N AJ 4	COMM_15-DC1	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	12,267,522	12,000,000	12,359,061	12,270,273	12,270,273	0	(2,751)	0	0	(2,751)	0	12,267,522	0	0	0	80,700	02/01/2048.	1FM
200474 BF 0	COMM_15-LC19	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	7,461,614	7,300,000	7,518,886	7,463,288	7,463,288	0	(1,675)	0	0	(1,675)	0	7,461,614	0	0	0	46,586	02/01/2048.	1FM
207597 DV 4	CONNECTICUT LIGHT AND POWER CO	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	8,746,333	8,750,000	8,745,450	8,746,325	8,746,325	0	9	0	0	9	0	8,746,333	0	0	0	92,604	06/01/2036.	1FE
20854P AL 3	CONSOL ENERGY INC	..	03/05/2018.	MARKET AXESS TRADING PLATFORM	..	373,901	372,000	347,119	351,730	351,730	0	736	0	0	736	0	352,465	0	21,436	21,436	8,621	04/15/2022.	4FE
209111 FK 4	CONSOLIDATED EDISON COMPANY OF NEW	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	3,271,591	3,300,000	3,271,257	3,271,567	3,271,567	0	24	0	0	24	0	3,271,591	0	0	0	23,650	12/01/2056.	1FE
209115 A* 5	CONSOLIDATED EDISON INC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	13,365,138	13,365,138	13,365,138	13,365,138	13,365,138	0	0	0	0	0	0	13,365,138	0	0	0	684,398	06/30/2022.	1
210383 AG 0	CONSTELLUM NV	D	03/14/2018.	Various	..	935,703	930,000	941,900	941,618	941,618	0	(398)	0	0	(398)	0	941,219	0	(5,516)	(5,516)	18,841	02/15/2026.	4FE
210518 CZ 7	CONSUMERS ENERGY COMPANY	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	3,175,842	3,200,000	3,175,104	3,175,800	3,175,800	0	42	0	0	42	0	3,175,842	0	0	0	47,956	08/15/2046.	1FE
212015 AH 4	CONTINENTAL RESOURCES INC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	4,809,142	4,992,000	4,737,546	4,806,545	4,806,545	0	2,597	0	0	2,597	0	4,809,142	0	0	0	94,293	09/15/2022.	3FE
21684A AB 2	COOPERATIEVE RABOBANK UA	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	21,425,316	21,415,000	21,426,275	21,425,339	21,425,339	0	(22)	0	0	(22)	0	21,425,316	0	0	0	205,227	12/01/2043.	1FE
140274 AA 9	CPLSE_05-1A	..	01/29/2018.	SCHEDULED REDEMPTION.	..	112,791	112,791	111,664	112,791	112,791	0	0	0	0	0	0	112,791	0	0	0	1,389	01/29/2040.	1FE
226373 AL 2	CRESTWOOD MIDSTREAM PARTNERS LP/CR	..	03/06/2018.	GOLDMAN SACHS & CO LLC	..	310,311	302,000	307,325	306,813	306,813	0	(252)	0	0	(252)	0	306,561	0	3,750	3,750	8,232	04/01/2023.	4FE
228187 AA 8	CROWN AMERICAS CAPITAL CORP	..	01/31/2018.	JEFFERIES & CO. INC	..	981,305	974,000	974,000	974,000	974,000	0	0	0	0	0	0	974,000	0	7,305	7,305	771	02/01/2026.	4FE
12635F AY 0	CSAIL_15-C3	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	8,047,312	8,000,000	8,059,352	8,047,757	8,047,757	0	(444)	0	0	(444)	0	8,047,312	0	0	0	54,769	08/01/2048.	1FM
126307 AF 4	CSC HOLDINGS LLC	..	03/06/2018.	BANC OF AMERICA SECURITIES LLC	..	203,075	193,000	204,580	200,740	200,740	0	(336)	0	0	(336)	0	200,404	0	2,671	2,671	4,089	11/15/2021.	4FE
64072T AC 9	CSC HOLDINGS LLC	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	4,871,131	4,662,000	4,919,340	4,873,861	4,873,861	0	(2,730)	0	0	(2,730)	0	4,871,131	0	0	0	168,156	10/15/2025.	3FE
64072T AE 5	CSC HOLDINGS LLC	..	03/05/2018.	MARKET AXESS TRADING PLATFORM	..	256,774	230,000	245,238	241,271	241,271	0	(436)	0	0	(436)	0	240,836	0	15,939	15,939	15,008	01/15/2023.	4FE
12647M BY 0	CSMC_13-6	..	03/01/2018.	SCHEDULED REDEMPTION.	..	21,285	21,285	20,890	20,907	20,907	0	377	0	0	377	0	21,285	0	0	0	161	08/01/2043.	1FM
126408 GU 1	CSX CORP	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO	..	28,357,856	28,799,000	28,303,239	28,357,084	28,357,084	0	773	0	0	773	0	28,357,856	0	0	0	466,384	04/15/2041.	2FE
12665* AA 9	CVS CAREMARK CTL 9-2009 - ABS	..	03/10/2018.	SCHEDULED REDEMPTION.	..	81,418	81,418	81,418	81,418	81,418	0	0	0	0	0	0	81,418	0	0	0	1,425	10/10/2031.	2
126650 BP 4	CVS PASSTHROUGH TRUST - ABS	..	03/10/2018.	SCHEDULED REDEMPTION.	..	75,378	75,378	73,431	73,381	73,381	0	1,996	0	0	1,996	0	75,378	0	0	0	1,012	12/10/2028.	2FE
126659 AA 9	CVS PASSTHROUGH TRUST - ABS	..	03/10/2018.	SCHEDULED REDEMPTION.	..	81,023	81,023	81,023	81,023	81,023	0	0	0	0	0	0	81,023	0	0	0	1,505	07/10/2031.	2FE
12665U AA 2	CVS PASSTHROUGH TRUST - ABS	..	02/01/2018.	Various	..	10,660,945	10,660,945	10,660,945	10,660,945	10,660,945	0	0	0	0	0	0	10,660,945	0	0	0	70,959	01/10/2036.	2FE
126673 NW 8	CWABS_04-12	..	03/26/2018.	SCHEDULED REDEMPTION.	..	648,643	648,643	643,373	645,612	645,612	0	3,032	0	0	3,032	0	648,643	0	0	0	4,523	03/25/2035.	1FM
126670 EK 0	CWL_05-12	..	03/26/2018.	SCHEDULED REDEMPTION.	..	152,890	152,890	141,424	147,031	147,031	0	5,859	0	0	5,859	0	152,890	0	0	0	665	02/25/2036.	1FM
152314 PN 4	CXHE_05-D	..	03/26/2018.	SCHEDULED REDEMPTION.	..	386,762	386,762	370,688	381,667	381,667	0	5,095	0	0	5,095	0	386,762	0	0	0	1,754	10/25/2035.	1FM
23283P AH 7	CYRUSONE LP / CYRUSONE FINANCE COR	..	01/08/2018.	EXCHANGE	..	1,663,915	1,628,000	1,665,760	1,663,975	1,663,975	0	(60)	0	0	(60)	0	1,663,915	0	0	0	27,467	03/15/2027.	3FE
23283P AK 0	CYRUSONE LP / CYRUSONE FINANCE COR	..	02/08/2018.	MORGAN STANLEY & CO. LLC	..	11,330	11,000	11,142	11,142	11,142	0	0	(1)	0	(1)	0	11,141	0	189	189	241	03/15/2027.	3FE

SCHEDULE D - PART 4

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

QE05.12

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
233835 AQ 0	DAIMLERCHRYSLER NORTH AMERICA HLDG		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,991,351	.....13,203,000	.....15,688,318	.....14,998,677	.....0	.....(7,326)	.....0	.....(7,326)	.....0	.....14,991,351	.....0	.....0	.....0	.....601,653	01/18/2031.	1FE.....
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC		..	03/05/2018.	SUMRIDGE PARTNERS, LLC.....	.....	.....315,826	.....319,000	.....319,798	.....319,778	.....0	.....(19)	.....0	.....(19)	.....0	.....319,759	.....0	.....(3,933)	.....(3,933)	.....10,536	07/15/2024.	4FE.....
Q3079# AA 6	DBCT FINANCE PTY LTD.....		D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000	.....0	.....0	.....0	.....0	.....0	.....15,000,000	.....0	.....0	.....0	.....202,663	04/28/2020.	2.....
23311R AE 6	DCP MIDSTREAM LLC.....		..	02/07/2018.	Various.....	.....	.....777,051	.....751,000	.....768,543	.....767,451	.....0	.....(415)	.....0	.....(415)	.....0	.....767,036	.....0	.....10,015	.....10,015	.....12,644	09/30/2021.	3FE.....
23311V AD 9	DCP MIDSTREAM OPERATING LP.....		..	02/01/2018.	JP MORGAN SECURITIES LLC.....	.....	.....1,339,000	.....1,339,000	.....1,292,801	.....1,296,565	.....0	.....682	.....0	.....682	.....0	.....1,297,246	.....0	.....41,754	.....41,754	.....20,178	03/15/2023.	3FE.....
BHM1SL 3N 6	DELL INTERNATIONAL LLC.....		..	03/15/2018.	Various.....	.....	.....236,902	.....236,902	.....236,606	.....236,615	.....0	.....9	.....0	.....9	.....0	.....236,624	.....0	.....278	.....278	.....2,432	09/07/2023.	2FE.....
247361 ZK 7	DELTA AIR LINES INC.....		..	01/12/2018.	R. SEELUS & CO. INC.....	.....	.....585,449	.....583,000	.....581,408	.....581,819	.....0	.....23	.....0	.....23	.....0	.....581,842	.....0	.....3,607	.....3,607	.....5,773	03/13/2020.	2FE.....
250847 G* 5	DETROIT EDISON COMPANY (THE) SR		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,000,000	.....14,000,000	.....14,000,000	.....14,000,000	.....0	.....0	.....0	.....0	.....0	.....14,000,000	.....0	.....0	.....0	.....242,200	10/01/2023.	1.....
25156P AC 7	DEUTSCHE TELEKOM INTL FIN.....		D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....32,090,403	.....31,250,000	.....32,382,363	.....32,093,813	.....0	.....(3,409)	.....0	.....(3,409)	.....0	.....32,090,403	.....0	.....0	.....0	.....349,392	06/15/2030.	2FE.....
251799 AA 0	DEVON ENERGY CORP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....19,923,975	.....15,921,000	.....20,156,041	.....19,939,653	.....0	.....(15,678)	.....0	.....(15,678)	.....0	.....19,923,975	.....0	.....0	.....0	.....372,684	04/15/2032.	2FE.....
25272K AR 4	DIAMOND 1 FINANCE CORPORATION/DIAM		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....9,458,840	.....8,082,000	.....9,477,052	.....9,460,350	.....0	.....(1,511)	.....0	.....(1,511)	.....0	.....9,458,840	.....0	.....0	.....0	.....367,417	07/15/2046.	2FE.....
25278X AE 9	DIAMONDBACK ENERGY INC.....		..	03/20/2018.	Various.....	.....	.....504,726	.....510,000	.....509,455	.....509,453	.....0	.....(28)	.....0	.....(28)	.....0	.....509,425	.....0	.....(4,698)	.....(4,698)	.....8,701	11/01/2024.	4FE.....
25470D AS 8	DISCOVERY COMMUNICATIONS LLC...		..	01/24/2018.	GOLDMAN SACHS & CO LLC.....	.....	.....5,042,055	.....4,934,000	.....4,929,066	.....4,929,107	.....0	.....10	.....0	.....10	.....0	.....4,929,117	.....0	.....112,938	.....112,938	.....85,660	09/20/2037.	2FE.....
25470X AE 5	DISH DBS CORP.....		..	02/26/2018.	Various.....	.....	.....2,934,154	.....2,850,000	.....2,984,272	.....2,936,344	.....0	.....(2,122)	.....0	.....(2,122)	.....0	.....2,934,222	.....0	.....(67)	.....(67)	.....33,496	06/01/2021.	3FE.....
233046 AE 1	DNKN_17-1 - ABS.....		..	01/11/2018.	JP MORGAN SECURITIES LLC.....	.....	.....5,051,563	.....5,000,000	.....5,000,000	.....5,000,000	.....0	.....0	.....0	.....0	.....0	.....5,000,000	.....0	.....51,563	.....51,563	.....41,834	11/20/2047.	2AM.....
25654# AA 0	DODGER TICKETS LLC SER A SR SEC - ABS		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,559,560	.....14,559,560	.....14,559,560	.....14,559,560	.....0	.....0	.....0	.....0	.....0	.....14,559,560	.....0	.....0	.....0	.....689,015	03/31/2030.	2AM.....
260543 CG 6	DOW CHEMICAL COMPANY (THE).....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....13,447,506	.....14,459,000	.....13,399,736	.....13,445,741	.....0	.....1,765	.....0	.....1,765	.....0	.....13,447,506	.....0	.....0	.....0	.....133,545	11/15/2042.	2FE.....
26112T AE 6	DOWNSTREAM DEVELOPMENT AUTHORI		..	02/01/2018.	HIMCO OPERATIONAL TRANSACTION	.....	.....266,175	.....260,000	.....234,945	.....249,200	.....0	.....545	.....0	.....545	.....0	.....249,744	.....0	.....16,431	.....16,431	.....15,925	07/01/2019.	4FE.....
26112T AJ 5	DOWNSTREAM DEVELOPMENT AUTHORI		..	03/08/2018.	CREDIT SUISSE SECURITIES (USA) LLC	.....	.....512,500	.....500,000	.....495,000	.....0	.....0	.....70	.....0	.....70	.....0	.....495,070	.....0	.....17,430	.....17,430	.....4,783	02/15/2023.	4FE.....
26442C AB 0	DUKE ENERGY CAROLINAS LLC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....19,988,321	.....20,000,000	.....19,986,000	.....19,988,296	.....0	.....25	.....0	.....25	.....0	.....19,988,321	.....0	.....0	.....0	.....653,333	01/15/2038.	1FE.....
26817R AP 3	DYNEGY INC.....		..	03/05/2018.	GOLDMAN SACHS & CO LLC.....	.....	.....330,823	.....307,000	.....279,675	.....283,577	.....0	.....451	.....0	.....451	.....0	.....284,028	.....0	.....46,795	.....46,795	.....8,193	11/01/2024.	4FE.....
30165Q AC 4	EART_14-1A.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....488,317	.....488,317	.....492,427	.....488,905	.....0	.....(588)	.....0	.....(588)	.....0	.....488,317	.....0	.....0	.....0	.....2,631	07/15/2019.	1FE.....
278058 AK 8	EATON CORP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,764,793	.....14,375,000	.....17,909,584	.....14,787,610	.....0	.....(22,818)	.....0	.....(22,818)	.....0	.....14,764,793	.....0	.....0	.....0	.....163,016	06/15/2019.	2FE.....
52465# AS 4	EIRE JACKSONVILE FLA LLC LEASE BA - ABS		..	03/10/2018.	SCHEDULED REDEMPTION.....	.....	.....396,133	.....396,133	.....396,133	.....396,133	.....0	.....0	.....0	.....0	.....0	.....396,133	.....0	.....0	.....0	.....7,304	09/10/2020.	2.....
283695 BK 9	EL PASO NATURAL GAS COMPANY.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....6,098,023	.....5,000,000	.....6,163,665	.....6,102,073	.....0	.....(4,050)	.....0	.....(4,050)	.....0	.....6,098,023	.....0	.....0	.....0	.....53,507	06/15/2032.	2FE.....
28501* AY 1	ELECTRIC TRANSMISSION TEXAS LLC		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....10,000,000	.....10,000,000	.....10,000,000	.....10,000,000	.....0	.....0	.....0	.....0	.....0	.....10,000,000	.....0	.....0	.....0	.....145,167	03/17/2036.	2.....
29445F BH 0	EMLT_04-2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....193,734	.....193,734	.....187,801	.....192,163	.....0	.....1,571	.....0	.....1,571	.....0	.....193,734	.....0	.....0	.....0	.....1,011	10/25/2034.	1FM.....
29445F AP 1	EMLT_05-1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....47,478	.....47,478	.....45,401	.....46,277	.....0	.....1,201	.....0	.....1,201	.....0	.....47,478	.....0	.....0	.....0	.....246	04/25/2035.	1FM.....
29273R CZ 2	ENERGY TRANSFER PARTNERS LP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....5,074,082	.....5,000,000	.....5,077,423	.....5,074,190	.....0	.....(109)	.....0	.....(109)	.....0	.....5,074,082	.....0	.....0	.....0	.....99,167	10/01/2043.	2FE.....
294751 DK 5	EQABS_03-4.....		..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	.....0	.....3,425	.....365	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....37	10/25/2034.	1FM.....
29444U AP 1	EQUINIX INC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....2,262,501	.....2,190,000	.....2,277,561	.....2,263,608	.....0	.....(1,106)	.....0	.....(1,106)	.....0	.....2,262,501	.....0	.....0	.....0	.....73,456	01/01/2025.	3FE.....
26882P AR 3	ERAC USA FINANCE CO.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,554,529	.....15,000,000	.....14,444,550	.....14,553,293	.....0	.....1,236	.....0	.....1,236	.....0	.....14,554,529	.....0	.....0	.....0	.....167,500	06/01/2034.	2FE.....
68275C AC 2	FB_05-1.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....10,048,118	.....10,000,000	.....10,099,300	.....10,048,582	.....0	.....(464)	.....0	.....(464)	.....0	.....10,048,118	.....0	.....0	.....0	.....77,704	08/08/2035.	1FM.....
35104X AA 6	FCRT_17-1.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....81,058	.....81,058	.....81,052	.....81,052	.....0	.....5	.....0	.....5	.....0	.....81,058	.....0	.....0	.....0	.....430	04/15/2022.	1FE.....
313309 AP 1	FEDERAL EXPRESS CORP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....24,201,514	.....20,510,000	.....24,215,393	.....24,201,648	.....0	.....(134)	.....0	.....(134)	.....0	.....24,201,514	.....0	.....0	.....0	.....909,277	07/01/2097.	2FE.....
32027N LA 7	FFML_04-FF7.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....166,845	.....166,845	.....154,463	.....157,417	.....0	.....9,428	.....0	.....9,428	.....0	.....166,845	.....0	.....0	.....0	.....848	09/25/2034.	1FM.....

SCHEDULE D - PART 4

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

QE05.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
32027N	LR	0	..	03/26/2018.	SCHEDULED REDEMPTION.....		..368,569	..368,569	..358,779	..363,534	.....0	.....5,034	.....0	.....5,034	.....0	..368,569	.....0	.....0	.....0	.....2,074	10/25/2034.	1FM.....
32027N	VS	7		03/26/2018.	SCHEDULED REDEMPTION.....		..522,837	..522,837	..510,910	..513,253	.....0	.....9,585	.....0	.....9,585	.....0	..522,837	.....0	.....0	.....0	.....2,545	10/25/2035.	1FM.....
32027N	VV	0		03/26/2018.	SCHEDULED REDEMPTION.....		..53,667	..53,667	..50,045	..50,656	.....0	.....3,011	.....0	.....3,011	.....0	..53,667	.....0	.....0	.....0	.....247	10/25/2035.	1FM.....
32027N	XD	8		03/26/2018.	SCHEDULED REDEMPTION.....		..13,832	..13,832	..13,054	..13,351	.....0	.....481	.....0	.....481	.....0	..13,832	.....0	.....0	.....0	.....67	12/25/2035.	1FM.....
320276	AB	4		03/26/2018.	SCHEDULED REDEMPTION.....		..805,257	..805,257	..748,134	..752,376	.....0	.....52,881	.....0	.....52,881	.....0	..805,257	.....0	.....0	.....0	.....3,009	06/25/2036.	1FM.....
35729P	JE	1		03/26/2018.	SCHEDULED REDEMPTION.....		..337,005	..337,005	..228,847	..319,402	.....0	.....17,603	.....0	.....17,603	.....0	..337,005	.....0	.....0	.....0	.....1,914	06/25/2035.	1FM.....
35729P	HM	5		03/26/2018.	SCHEDULED REDEMPTION.....		..396,945	..396,945	..396,945	..396,945	.....0	.....0	.....0	.....0	.....0	..396,945	.....0	.....0	.....0	.....2,091	01/25/2035.	1FM.....
316773	CH	1		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..39,907,771	..40,000,000	..39,895,332	..39,907,621	.....0	.....150	.....0	.....150	.....0	..39,907,771	.....0	.....0	.....0	..1,375,000	03/01/2038.	2FE.....
317350	BT	2		03/26/2018.	SCHEDULED REDEMPTION.....		..127,128	..127,128	..76,680	..127,128	.....0	.....0	.....0	.....0	.....0	..127,128	.....0	.....0	.....0	.....614	11/25/2034.	1FM.....
319963	BP	8		03/05/2018.	MARKET AXESS TRADING PLATFORM		..285,998	..273,000	..288,015	..283,717	.....0	.....(627)	.....0	.....(627)	.....0	..283,090	.....0	.....2,908	.....2,908	.....5,096	12/01/2023.	4FE.....
32008D	AA	4	..	02/01/2018.	Various.....		..2,732,763	..2,714,000	..2,733,801	..2,728,232	.....0	.....(363)	.....0	.....(363)	.....0	..2,727,868	.....0	.....4,895	.....4,895	..73,856	01/15/2024.	3FE.....
BHM1QZ	O6	7	..	02/07/2018.	MORGAN STANLEY & CO. LLC.....		..726,300	..720,000	..719,100	..719,187	.....0	.....16	.....0	.....16	.....0	..719,204	.....0	.....7,096	.....7,096	..2,129	07/10/2022.	3FE.....
335934	AF	2	A	03/06/2018.	UBS SECURITIES LLC.....		..435,230	..422,000	..429,907	..428,984	.....0	.....(713)	.....0	.....(713)	.....0	..428,271	.....0	.....6,959	.....6,959	..16,657	02/15/2021.	4FE.....
30251G	AW	7	D	03/06/2018.	UBS SECURITIES LLC.....		..303,409	..303,000	..306,493	..306,336	.....0	.....(84)	.....0	.....(84)	.....0	..306,252	.....0	.....(2,843)	.....(2,843)	.....4,874	05/15/2024.	3FE.....
345397	XU	2	..	02/15/2018.	Various.....		..1,045,255	..1,050,000	..1,082,810	..1,081,257	.....0	.....(420)	.....0	.....(420)	.....0	..1,080,838	.....0	.....(35,583)	.....(35,583)	..27,934	01/08/2026.	2FE.....
35671D	AZ	8	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..3,745,077	..3,994,000	..3,707,895	..3,741,567	.....0	.....3,510	.....0	.....3,510	.....0	..3,745,077	.....0	.....0	.....0	..58,468	03/15/2023.	3FE.....
35906A	AZ	1	..	03/06/2018.	MORGAN STANLEY & CO. LLC.....		..247,225	..310,000	..304,598	..304,936	.....0	.....76	.....0	.....76	.....0	..305,012	.....0	.....(57,787)	.....(57,787)	..16,387	09/15/2025.	4FE.....
350910	AN	5	..	03/11/2018.	SCHEDULED REDEMPTION.....		..59,502	..59,502	..59,798	..59,577	.....0	.....(75)	.....0	.....(75)	.....0	..59,502	.....0	.....0	.....0	..722	12/11/2028.	1FM.....
366651	AB	3	..	03/06/2018.	JP MORGAN SECURITIES LLC.....		..171,835	..168,000	..168,000	..168,000	.....0	.....0	.....0	.....0	.....0	..168,000	.....0	.....3,835	.....3,835	..3,755	04/01/2025.	4FE.....
Q3977*	AB	1	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..25,000,000	..25,000,000	..25,000,000	..25,000,000	.....0	.....0	.....0	.....0	.....0	..25,000,000	.....0	.....0	.....0	..169,125	11/25/2026.	2FE.....
375558	BD	4	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..10,814,423	..10,250,000	..10,827,948	..10,815,316	.....0	.....(893)	.....0	.....(893)	.....0	..10,814,423	.....0	.....0	.....0	..202,865	03/01/2046.	1FE.....
38082J	AA	7	..	03/20/2018.	SCHEDULED REDEMPTION.....		..100,179	..100,179	..100,179	..100,179	.....0	.....0	.....0	.....0	.....0	..100,179	.....0	.....0	.....0	..1,583	09/20/2047.	1FE.....
380797	AA	8	..	03/20/2018.	SCHEDULED REDEMPTION.....		..404,318	..404,318	..404,318	..404,318	.....0	.....0	.....0	.....0	.....0	..404,318	.....0	.....0	.....0	..11,422	09/20/2047.	2AM.....
98417E	AR	1	A	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..25,330,146	..25,740,000	..25,320,767	..25,329,532	.....0	.....614	.....0	.....614	.....0	..25,330,146	.....0	.....0	.....0	..380,952	10/25/2042.	2FE.....
38113Y	AE	9	..	03/14/2018.	Various.....		..278,442	..273,000	..276,457	..276,270	.....0	.....(160)	.....0	.....(160)	.....0	..276,110	.....0	.....2,332	.....2,332	..7,615	10/15/2024.	5FE.....
BHM1QH	D1	4	..	03/15/2018.	CITIGROUP GLOBAL MARKETS, INC		..317,539	..314,785	..314,854	..314,258	.....0	.....16	.....0	.....16	.....0	..314,275	.....0	.....3,265	.....3,265	..2,633	10/04/2023.	4FE.....
38119#	AC	8	..	02/10/2018.	SCHEDULED REDEMPTION.....		..143,528	..143,528	..143,528	..143,528	.....0	.....0	.....0	.....0	.....0	..143,528	.....0	.....0	.....0	..3,147	08/10/2031.	1.....
382550	BF	7	..	02/27/2018.	Various.....		..651,045	..636,000	..638,513	..638,232	.....0	.....(9)	.....0	.....(9)	.....0	..638,222	.....0	.....12,823	.....12,823	..3,955	05/31/2026.	3FE.....
389375	AK	2	..	03/14/2018.	Various.....		..350,138	..357,000	..354,253	..354,503	.....0	.....63	.....0	.....63	.....0	..354,566	.....0	.....(4,428)	.....(4,428)	..7,400	10/15/2024.	4FE.....
393154	AC	3	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..15,000,000	..15,000,000	..15,000,000	..15,000,000	.....0	.....0	.....0	.....0	.....0	..15,000,000	.....0	.....0	.....0	..489,750	08/01/2036.	1FE.....
36242D	2A	0	..	03/26/2018.	SCHEDULED REDEMPTION.....		..53,515	..53,515	..52,932	..53,515	.....0	.....0	.....0	.....0	.....0	..53,515	.....0	.....0	.....0	..199	04/25/2035.	1FM.....
36245E	AE	8	..	03/26/2018.	SCHEDULED REDEMPTION.....		..249,751	..249,751	..227,352	..230,496	.....0	.....19,255	.....0	.....19,255	.....0	..249,751	.....0	.....0	.....0	..965	10/25/2046.	1FM.....
362334	EC	4	..	03/26/2018.	SCHEDULED REDEMPTION.....		..174,286	..174,286	..151,411	..160,668	.....0	.....13,618	.....0	.....13,618	.....0	..174,286	.....0	.....0	.....0	..813	02/25/2036.	1FM.....
36253G	AK	8	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..7,660,483	..7,500,000	..7,724,808	..7,662,197	.....0	.....(1,714)	.....0	.....(1,714)	.....0	..7,660,483	.....0	.....0	.....0	..56,350	09/01/2047.	1FM.....
36252A	AL	0	..	03/20/2018.	GOLDMAN SACHS & CO LLC.....		..859,934	..1,050,000	..791,766	..810,119	.....0	.....5,077	.....0	.....5,077	.....0	..815,196	.....0	..44,738	..44,738	..10,580	11/01/2048.	1FM.....
40624@	AC	4	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		..17,249,964	..16,666,667	..18,279,333	..17,258,883	.....0	.....(8,920)	.....0	.....(8,920)	.....0	..17,249,964	.....0	.....0	.....0	..797,259	07/23/2022.	2.....
410345	AL	6	..	02/09/2018.	CREDIT SUISSE SECURITIES (USA) LLC		..136,418	..141,000	..141,487	..141,568	.....0	.....(7)	.....0	.....(7)	.....0	..141,561	.....0	.....(5,143)	.....(5,143)	..1,680	05/15/2026.	3FE.....

SCHEDULE D - PART 4

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

QE05.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
44890Y	AG	1		01/08/2018.	GOLDMAN SACHS & CO LLC.....		7,971,245	7,970,000	7,969,086	7,969,646	0	5	0	5	0	7,969,651	0	1,594	1,594	12,730	07/15/2022.	1FE.....
40431R	AD	7		03/26/2018.	SCHEDULED REDEMPTION.....		50,121	50,121	48,006	48,910	0	1,210	0	1,210	0	50,121	0	0	0	176	05/25/2037.	1FM.....
404119	AJ	8		01/11/2018.	Various.....		142,254	127,000	138,430	137,888	0	(14)	0	(14)	0	137,874	0	4,380	4,380	1,786	11/06/2033.	4FE.....
42241@	AC	3		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		22,000,000	22,000,000	22,000,000	22,000,000	0	0	0	0	0	22,000,000	0	0	0	309,467	10/01/2022.	1.....
437084	ET	9		03/26/2018.	SCHEDULED REDEMPTION.....		18,674	18,674	17,583	18,076	0	598	0	598	0	18,674	0	0	0	107	12/25/2034.	1FM.....
437084	KS	4		03/26/2018.	SCHEDULED REDEMPTION.....		339,099	339,099	336,768	339,098	0	1	0	1	0	339,099	0	0	0	1,405	08/25/2035.	1FM.....
437084	MH	6		03/26/2018.	SCHEDULED REDEMPTION.....		20,818	20,818	19,907	20,501	0	317	0	317	0	20,818	0	0	0	101	11/25/2035.	1FM.....
437084	ND	4		03/26/2018.	SCHEDULED REDEMPTION.....		31,593	31,593	30,142	30,900	0	693	0	693	0	31,593	0	0	0	144	12/25/2035.	1FM.....
437084	PZ	3		03/26/2018.	SCHEDULED REDEMPTION.....		63,144	63,144	63,134	63,135	0	9	0	9	0	63,144	0	0	0	296	02/25/2036.	1FM.....
437084	UP	9		03/26/2018.	SCHEDULED REDEMPTION.....		112,395	112,395	110,753	111,160	0	1,234	0	1,234	0	112,395	0	0	0	430	07/25/2036.	1FM.....
42806L	AA	9		03/06/2018.	BANC OF AMERICA SECURITIES LLC.....		228,645	213,000	215,153	214,685	0	(91)	0	(91)	0	214,593	0	14,052	14,052	4,304	06/01/2022.	4FE.....
42770R	AA	8		03/20/2018.	SCHEDULED REDEMPTION.....		99,343	99,343	103,565	104,099	0	(4,756)	0	(4,756)	0	99,343	0	0	0	2,359	09/20/2038.	1FE.....
42770U	AA	1		03/20/2018.	SCHEDULED REDEMPTION.....		54,967	54,967	56,135	56,657	0	(1,689)	0	(1,689)	0	54,967	0	0	0	820	09/20/2040.	1FE.....
42770X	AC	1		03/20/2018.	SCHEDULED REDEMPTION.....		390,957	390,957	400,723	401,150	0	(10,193)	0	(10,193)	0	390,957	0	0	0	5,402	09/20/2042.	1FE.....
42770Y	AA	3		03/20/2018.	SCHEDULED REDEMPTION.....		451,374	451,374	454,900	455,457	0	(4,084)	0	(4,084)	0	451,374	0	0	0	11,826	09/20/2042.	3AM.....
42771V	AA	8		03/20/2018.	SCHEDULED REDEMPTION.....		224,319	224,319	223,416	223,319	0	1,000	0	1,000	0	224,319	0	0	0	5,597	09/20/2047.	2AM.....
428040	CS	6		02/28/2018.	UBS SECURITIES LLC.....		142,065	164,000	163,141	163,253	0	15	0	15	0	163,268	0	(21,203)	(21,203)	3,433	10/15/2024.	4FE.....
42824C	AY	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		17,603,725	18,000,000	17,598,315	17,603,296	0	428	0	428	0	17,603,725	0	0	0	336,550	10/15/2045.	2FE.....
42829L	AC	8		03/19/2018.	BARCLAYS CAPITAL INC.....		346,125	355,000	354,113	354,382	0	54	0	54	0	354,436	0	(8,311)	(8,311)	15,383	04/15/2020.	5FE.....
431318	AN	4		02/07/2018.	CREDIT SUISSE SECURITIES (USA) LLC.....		89,325	90,000	83,925	84,792	0	65	0	65	0	84,857	0	4,468	4,468	850	12/01/2024.	3FE.....
BHM1PW	S7	3		03/29/2018.	SINKING FUND TRANSACTION.....		2,966	2,966	2,966	2,966	0	0	0	0	0	2,966	0	0	0	26	10/25/2023.	3FE.....
432891	AH	2		01/10/2018.	RBC CAPITAL MARKETS, LLC.....		415,615	404,000	406,028	405,873	0	(12)	0	(12)	0	405,861	0	9,754	9,754	5,242	04/01/2025.	3FE.....
887315	AM	1		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		16,614,550	15,155,000	18,875,896	16,634,673	0	(20,123)	0	(20,123)	0	16,614,550	0	0	0	693,341	02/01/2023.	2FE.....
435765	AG	7		03/20/2018.	Various.....		564,810	545,000	564,006	562,907	0	(413)	0	(413)	0	562,494	0	2,316	2,316	17,561	08/01/2024.	4FE.....
33632*	TW	7		03/10/2018.	SCHEDULED REDEMPTION.....		166,079	166,079	166,068	166,557	0	(478)	0	(478)	0	166,079	0	0	0	2,826	01/10/2023.	2.....
4042Q1	AA	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		39,839,469	40,000,000	39,787,200	39,838,997	0	472	0	472	0	39,839,469	0	0	0	587,500	11/01/2034.	1FE.....
44416*	AB	2		02/28/2018.	SCHEDULED REDEMPTION.....		115,982	115,982	115,982	115,982	0	0	0	0	0	115,982	0	0	0	1,282	05/31/2033.	2FE.....
445587	AC	2		01/26/2018.	JEFFERIES & CO. INC.....		370,760	368,000	368,000	0	0	0	0	0	0	368,000	0	2,760	2,760	0	12/31/2026.	4FE.....
44569*	BE	0		03/27/2018.	MATURED.....		3,000,000	3,000,000	3,043,578	3,003,776	0	(3,776)	0	(3,776)	0	3,000,000	0	0	0	78,450	03/27/2018.	4.....
44841S	AC	3		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		24,956,389	25,000,000	24,943,500	24,956,266	0	122	0	122	0	24,956,389	0	0	0	346,632	11/24/2033.	1FE.....
451102	BF	3		03/05/2018.	SUMRIDGE PARTNERS, LLC.....		358,887	355,000	357,882	357,378	0	(239)	0	(239)	0	357,138	0	1,749	1,749	12,514	02/01/2022.	3FE.....
45138L	AS	2		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		25,124,212	25,000,000	25,150,000	25,124,492	0	(280)	0	(280)	0	25,124,212	0	0	0	201,250	06/15/2037.	1FE.....
45138L	AT	0		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		9,977,628	10,000,000	9,973,200	9,977,580	0	48	0	48	0	9,977,628	0	0	0	184,028	10/15/2037.	1FE.....
46185J	AA	6		03/17/2018.	SCHEDULED REDEMPTION.....		35,694	35,694	35,694	0	0	0	0	0	0	35,694	0	0	0	84	03/17/2037.	1FE.....

SCHEDULE D - PART 4

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

QE05.15

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46185J	AJ	7	IHSFR_18-SFR1 - ABS.....	..	02/15/2018.	JP MORGAN SECURITIES LLC.....	.....	.....2,634,469	.....2,610,000	.....2,610,000	.....0	.....0	.....0	.....0	.....0	.....0	.....2,610,000	.....0	.....24,469	.....24,469	.....3,104	03/17/2037.	6FE.....
45254T	PW	8	IMSA_04-3.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....166,651	.....166,651	.....167,901	.....167,148	.....0	.....(497)	.....0	.....(497)	.....0	.....166,651	.....0	.....0	.....0	.....881	11/25/2034.	1FM.....
43708A	AT	9	INABS_05-A.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....99,153	.....99,153	.....96,953	.....99,018	.....0	.....134	.....0	.....134	.....0	.....99,153	.....0	.....0	.....0	.....531	03/25/2035.	1FM.....
456606	GU	0	INABS_05-B.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....488,310	.....488,310	.....336,934	.....469,152	.....0	.....19,158	.....0	.....19,158	.....0	.....488,310	.....0	.....0	.....0	.....2,339	08/25/2035.	1FM.....
45824T	AR	6	INTELSAT JACKSON HOLDINGS SA.....	D	03/05/2018.	MARKET AXESS TRADING PLATFORM	.....	.....417,049	.....397,000	.....375,910	.....378,859	.....0	.....402	.....0	.....402	.....0	.....379,261	.....0	.....37,788	.....37,788	.....17,821	02/15/2024.	4FE.....
BHM0XN	6K	1	INTELSAT JACKSON HOLDINGS SA.....	D	01/02/2018.	Various.....	.....	.....0	.....0	.....0	.....0	.....0	.....(229)	.....0	.....(229)	.....0	.....(229)	.....0	.....229	.....229	.....698	06/30/2019.	4FE.....
459200	GS	4	INTERNATIONAL BUSINESS MACHINES CO.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....18,311,990	.....22,105,000	.....17,863,060	.....18,305,918	.....0	.....6,072	.....0	.....6,072	.....0	.....18,311,990	.....0	.....0	.....0	.....209,752	11/30/2039.	1FE.....
44988M	AA	3	IRB HOLDING CORP.....	..	01/18/2018.	BARCLAYS CAPITAL INC.....	.....	.....332,723	.....327,000	.....327,000	.....0	.....0	.....0	.....0	.....0	.....0	.....327,000	.....0	.....5,723	.....5,723	.....0	02/15/2026.	5FE.....
47102*	AB	4	JANUS INTERNATIONAL GROUP LLC.....	..	02/12/2018.	HIMCO OPERATIONAL TRANSACTION	.....	.....13,200,000	.....13,200,000	.....12,936,000	.....12,965,113	.....0	.....4,420	.....0	.....4,420	.....0	.....12,969,533	.....0	.....230,467	.....230,467	.....484,000	09/16/2022.	4.....
BHM1K0	UD	2	JC PENNEY CO INC.....	..	02/07/2018.	JP MORGAN SECURITIES LLC.....	.....	.....197,424	.....204,055	.....202,270	.....202,444	.....0	.....25	.....0	.....25	.....0	.....202,469	.....0	.....(5,045)	.....(5,045)	.....2,252	06/01/2023.	3FE.....
47233J	AG	3	JEFFERIES GROUP LLC.....	..	03/27/2018.	Various.....	.....	.....5,081,463	.....5,000,000	.....4,999,636	.....4,999,660	.....0	.....(4)	.....0	.....(4)	.....0	.....4,999,656	.....0	.....81,807	.....81,807	.....168,830	01/15/2027.	2FE.....
47630*	AA	7	JENSEN HUGHES INC.....	..	03/22/2018.	Various.....	.....	.....9,853,281	.....9,744,014	.....9,557,014	.....9,587,086	.....0	.....5,061	.....0	.....5,061	.....0	.....9,592,147	.....0	.....151,867	.....151,867	.....661,824	12/05/2022.	5.....
478375	AN	8	JOHNSON CONTROLS INTERNATIONAL PLC	C	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....21,338,669	.....21,000,000	.....21,340,486	.....21,338,838	.....0	.....(169)	.....0	.....(169)	.....0	.....21,338,669	.....0	.....0	.....0	.....603,488	07/02/2064.	2FE.....
46625M	AN	9	JPMCC_01-CIBC.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....23,658	.....23,658	.....15,327	.....10,777	.....0	.....12,881	.....0	.....12,881	.....0	.....23,658	.....0	.....0	.....0	.....304	03/01/2033.	1FM.....
46625M	P5	2	JPMCC_03-CB7.....	..	01/01/2018.	SCHEDULED REDEMPTION.....	.....	.....107,616	.....107,616	.....100,430	.....107,520	.....0	.....96	.....0	.....96	.....0	.....107,616	.....0	.....0	.....0	.....480	01/01/2038.	1FM.....
46625Y	JM	6	JPMCC_05-CB11.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....9,994,575	.....10,009,000	.....9,656,487	.....9,992,304	.....0	.....2,271	.....0	.....2,271	.....0	.....9,994,575	.....0	.....0	.....0	.....92,182	08/01/2037.	1FM.....
48121@	AC	5	JRD HOLDINGS LLC.....	..	03/27/2018.	SCHEDULED REDEMPTION.....	.....	.....1,160,000	.....1,160,000	.....1,160,000	.....1,160,000	.....0	.....0	.....0	.....0	.....0	.....1,160,000	.....0	.....0	.....0	.....20,126	03/27/2021.	2FE.....
49337W	AJ	9	KEYSPAN CORP.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....24,900,000	.....24,900,000	.....24,900,000	.....24,900,000	.....0	.....0	.....0	.....0	.....0	.....24,900,000	.....0	.....0	.....0	.....481,649	04/01/2035.	2FE.....
49338C	AA	1	KEYSPAN GAS EAST CORPORATION.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....33,000,000	.....33,000,000	.....33,000,000	.....33,000,000	.....0	.....0	.....0	.....0	.....0	.....33,000,000	.....0	.....0	.....0	.....640,090	04/01/2041.	1FE.....
49456B	AJ	0	KINDER MORGAN INC/DELAWARE.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....10,177,740	.....10,000,000	.....10,180,900	.....10,177,993	.....0	.....(253)	.....0	.....(253)	.....0	.....10,177,740	.....0	.....0	.....0	.....232,861	02/15/2046.	2FE.....
496902	AN	7	KINROSS GOLD CORP.....	A	03/12/2018.	Various.....	.....	.....2,621,001	.....2,556,000	.....2,611,097	.....2,603,240	.....0	.....(677)	.....0	.....(677)	.....0	.....2,602,563	.....0	.....18,439	.....18,439	.....60,104	03/15/2024.	3FE.....
482480	AE	0	KLA-TENCOR CORPORATION.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....8,948,624	.....8,965,000	.....8,942,408	.....8,948,452	.....0	.....172	.....0	.....172	.....0	.....8,948,624	.....0	.....0	.....0	.....104,218	11/01/2024.	2FE.....
24668P	AE	7	KONINKLIJKE AHOLD DELHAIZE NV.....	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....27,251,649	.....27,281,000	.....27,247,992	.....27,251,631	.....0	.....18	.....0	.....18	.....0	.....27,251,649	.....0	.....0	.....0	.....518,339	10/01/2040.	2FE.....
50076Q	AZ	9	KEYBANC CAPITAL MARKETS, INC.....	..	01/12/2018.	KEYBANC CAPITAL MARKETS, INC.	.....	.....1,206,081	.....1,185,000	.....1,174,894	.....1,179,805	.....0	.....48	.....0	.....48	.....0	.....1,179,854	.....0	.....26,227	.....26,227	.....4,724	06/06/2022.	2FE.....
50077L	AM	8	KRAFT HEINZ FOODS CO.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....18,275,135	.....18,140,000	.....18,278,499	.....18,275,334	.....0	.....(199)	.....0	.....(199)	.....0	.....18,275,135	.....0	.....0	.....0	.....513,564	07/15/2045.	2FE.....
501044	BV	2	KROGER CO. (THE).....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....10,699,601	.....10,000,000	.....11,008,300	.....10,702,826	.....0	.....(3,225)	.....0	.....(3,225)	.....0	.....10,699,601	.....0	.....0	.....0	.....302,222	09/15/2029.	2FE.....
493268	AW	6	KSLT_00-A.....	..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	.....15,946	.....15,946	.....15,946	.....15,946	.....0	.....0	.....0	.....0	.....0	.....15,946	.....0	.....0	.....0	.....72	05/25/2029.	1FE.....
493268	AU	0	KSLT_99-B.....	..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	.....231,857	.....231,857	.....231,857	.....231,857	.....0	.....0	.....0	.....0	.....0	.....231,857	.....0	.....0	.....0	.....1,279	11/25/2036.	1FE.....
505742	AG	1	LADDER CAPITAL FINANCE HOLDINGS LL	..	01/05/2018.	WELLS FARGO ADVISORS, LLC.....	.....	.....51,793	.....52,000	.....52,000	.....52,000	.....0	.....0	.....0	.....0	.....0	.....52,000	.....0	.....(207)	.....(207)	.....789	10/01/2025.	3FE.....
513272	AB	0	LAMB WESTON HOLDINGS INC.....	..	03/15/2018.	JEFFERIES & CO. INC.....	.....	.....173,565	.....174,000	.....174,930	.....174,836	.....0	.....(23)	.....0	.....(23)	.....0	.....174,813	.....0	.....(1,248)	.....(1,248)	.....3,252	11/01/2026.	3FE.....
542514	KU	7	LBMLT_05-2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....367,130	.....367,130	.....358,296	.....362,457	.....0	.....4,673	.....0	.....4,673	.....0	.....367,130	.....0	.....0	.....0	.....2,262	04/25/2035.	1FM.....
542514	NB	6	LBMLT_05-WL2.....	..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	.....874,681	.....874,681	.....874,681	.....874,681	.....0	.....0	.....0	.....0	.....0	.....874,681	.....0	.....0	.....0	.....3,248	08/25/2035.	1FM.....
52108H	ZP	2	LBUBS_04-C1 IS.....	..	01/11/2018.	SCHEDULED REDEMPTION.....	.....	.....0	.....0	.....1,002	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....532	01/11/2036.	6FE.....
521865	AX	3	LEAR CORP.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....4,996,792	.....4,891,000	.....5,033,727	.....4,998,687	.....0	.....(1,895)	.....0	.....(1,895)	.....0	.....4,996,792	.....0	.....0	.....0	.....139,801	01/15/2025.	2FE.....
94978#	AT	4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....190,370	.....190,370	.....195,019	.....192,630	.....0	.....(2,260)	.....0	.....(2,260)	.....0	.....190,370	.....0	.....0	.....0	.....2,815	08/01/2027.	2.....
526057	BZ	6	BANC OF AMERICA SECURITIES LLC.....	..	02/15/2018.	BANC OF AMERICA SECURITIES LLC	.....	.....234,820	.....236,000	.....236,000	.....236,000	.....0	.....0	.....0	.....0	.....0	.....236,000	.....0	.....(1,180)	.....(1,180)	.....3,245	04/30/2024.	3FE.....

SCHEDULE D - PART 4

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

QE05.16

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BHM1P1 1S 4	LEVEL 3 COMMUNICATIONS INC.....			C	01/17/2018.	BANC OF AMERICA SECURITIES LLC		236,295	236,000	236,885	236,000	0	0	0	0	0	236,000	0	295	295	1,324	02/16/2024.	2FE.....
53261W AB 8	LIMST_07-1A - ABS.....				03/20/2018.	SCHEDULED REDEMPTION.....		419,794	419,794	397,321	409,962	0	9,832	0	9,832	0	419,794	0	0	0	2,283	06/20/2021.	1FE.....
534187 BA 6	LINCOLN NATIONAL CORP.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		22,026,163	20,000,000	22,268,600	22,029,740	0	(3,577)	0	(3,577)	0	22,026,163	0	0	0	178,889	06/15/2040.	2FE.....
540424 AR 9	LOEWS CORPORATION.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		5,031,322	5,235,000	5,026,124	5,030,952	0	370	0	370	0	5,031,322	0	0	0	45,588	05/15/2043.	1FE.....
525221 EM 5	LXS_05-7N.....			D	03/26/2018.	SCHEDULED REDEMPTION.....		40,792	40,792	38,281	38,322	0	2,471	0	2,471	0	40,792	0	0	0	154	12/25/2035.	1FM.....
525221 HQ 3	LXS_06-1.....				03/26/2018.	SCHEDULED REDEMPTION.....		451,701	451,701	435,145	441,118	0	10,582	0	10,582	0	451,701	0	0	0	2,052	02/25/2036.	1FM.....
552081 AM 3	LYONDELLBASELL INDUSTRIES NV.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		15,165,770	15,410,000	15,159,556	15,165,575	0	195	0	195	0	15,165,770	0	0	0	306,862	02/26/2055.	2FE.....
55608X AB 3	MACQUARIE BANK LTD.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		3,193,353	3,200,000	3,191,488	3,193,290	0	63	0	63	0	3,193,353	0	0	0	22,100	06/10/2025.	2FE.....
565849 AB 2	MARATHON OIL CORP.....			D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		5,697,808	5,000,000	5,731,700	5,700,555	0	(2,747)	0	(2,747)	0	5,697,808	0	0	0	128,444	03/15/2032.	3FE.....
565849 AE 6	MARATHON OIL CORP.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		30,839,738	27,425,000	30,934,309	30,847,762	0	(8,023)	0	(8,023)	0	30,839,738	0	0	0	603,350	10/01/2037.	3FE.....
56585A AF 9	MARATHON PETROLEUM CORP.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		34,768,352	35,035,000	34,742,803	34,767,940	0	413	0	413	0	34,768,352	0	0	0	948,865	03/01/2041.	2FE.....
57233# AA 3	MARSHALL EXCELSIOR CO.....				01/01/2018.	SCHEDULED REDEMPTION.....		15	15	15	15	0	0	0	0	0	15	0	0	0	0	09/17/2022.	4Z.....
573284 AU 0	MARTIN MARIETTA MATERIALS INC.....			D	02/05/2018.	JP MORGAN SECURITIES LLC.....		2,388,300	2,500,000	2,492,025	2,492,029	0	13	0	13	0	2,492,042	0	(103,742)	(103,742)	13,872	12/15/2047.	2FE.....
576485 AB 2	MATADOR RESOURCES CO.....				03/05/2018.	WELLS FARGO ADVISORS, LLC.....		313,035	300,000	316,500	315,327	0	(787)	0	(787)	0	314,540	0	(1,505)	(1,505)	8,135	04/15/2023.	4FE.....
577081 BB 7	MATTEL INC.....				03/28/2018.	Various.....		1,101,432	1,100,000	1,111,055	970,780	0	(268)	0	(268)	0	1,110,754	0	(9,322)	(9,322)	16,746	12/31/2025.	3FE.....
58013M EG 5	MCDONALDS CORPORATION.....				01/12/2018.	BARCLAYS CAPITAL INC.....		4,452,890	4,325,000	4,348,410	4,328,097	0	(123)	0	(123)	0	4,327,974	0	124,916	124,916	99,715	02/01/2019.	2FE.....
55281B AN 9	MCFCL_17-2A - ABS.....			D	01/22/2018.	SINKING FUND TRANSACTION.....		2,353,984	2,353,984	2,353,984	0	0	0	0	0	2,353,984	0	0	0	0	07/20/2030.	2FE.....	
586054 AA 6	MEMORIAL SLOAN-KETTERING CANCER CT				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		18,507,944	18,181,000	18,543,884	18,508,536	0	(592)	0	(592)	0	18,507,944	0	0	0	530,279	07/01/2042.	1FE.....
589433 AA 9	MEREDITH CORPORATION.....				01/19/2018.	CREDIT SUISSE SECURITIES (USA) LLC		670,760	656,000	656,000	0	0	0	0	0	0	656,000	0	14,760	14,760	0	02/01/2026.	4FE.....
589433 F# 3	MEREDITH CORPORATION.....				01/31/2018.	CALL TRANSACTION.....		2,673,422	2,666,667	2,709,998	2,669,414	0	(1,374)	0	(1,374)	0	2,668,041	0	(1,374)	(1,374)	40,533	03/01/2018.	3Z.....
59156R AX 6	METLIFE INC.....			D	01/11/2018.	WELLS FARGO ADVISORS, LLC.....		1,246,846	1,167,000	1,166,708	1,166,898	0	1	0	1	0	1,166,900	0	79,946	79,946	24,329	02/08/2021.	1FE.....
591894 CB 4	METROPOLITAN EDISON COMPANY.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		3,988,526	3,885,000	4,009,903	3,989,576	0	(1,049)	0	(1,049)	0	3,988,526	0	0	0	45,757	04/15/2025.	2FE.....
59284B AG 3	MEXICHEM SAB DE CV.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		6,863,018	7,000,000	6,862,448	6,862,870	0	148	0	148	0	6,863,018	0	0	0	125,125	01/15/2048.	2FE.....
BHM1QD 37 1	MGM GROWTH PROPERTIES OPERATING PA				03/23/2018.	HIMCO OPERATIONAL TRANSACTION		510,179	509,806	510,329	509,199	0	24	0	24	0	509,223	0	956	956	6,052	04/25/2023.	3FE.....
BHM1UM GD 9	MGM GROWTH PROPERTIES OPERATING PA			D	03/29/2018.	SINKING FUND TRANSACTION.....		1,297	1,297	1,298	0	(0)	0	(0)	0	1,298	0	(1)	(1)	0	03/16/2025.	3FE.....	
552953 CC 3	MGM RESORTS INTERNATIONAL.....				02/01/2018.	Various.....		3,353,217	3,086,000	3,340,036	3,305,340	0	(1,984)	0	(1,984)	0	3,303,356	0	49,860	49,860	64,358	03/15/2023.	3FE.....
61913P AS 1	MHL_05-1.....				03/25/2018.	SCHEDULED REDEMPTION.....		14,774	14,774	13,758	13,839	0	935	0	935	0	14,774	0	0	0	79	02/25/2035.	1FM.....
595112 BG 7	MICRON TECHNOLOGY INC.....				02/15/2018.	DEUTSCHE BANK SECURITIES INC		299,520	288,000	259,200	263,852	0	309	0	309	0	264,162	0	35,358	35,358	9,675	01/15/2026.	3FE.....
594918 AD 6	MICROSOFT CORPORATION.....			D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		25,955,149	26,000,000	25,947,400	25,955,055	0	95	0	95	0	25,955,149	0	0	0	225,333	06/01/2039.	1FE.....
594918 AX 2	MICROSOFT CORPORATION.....				02/01/2018.	HTFD LIFE & ANNUITY INS CO.....		20,037,002	20,000,000	20,039,739	20,037,063	0	(61)	0	(61)	0	20,037,002	0	0	0	124,583	12/15/2043.	1FE.....
59748T AA 7	MIDLAND COGENERATION VENTURE LP				03/15/2018.	SCHEDULED REDEMPTION.....		71,990	71,990	71,990	71,990	0	0	0	0	0	71,990	0	0	0	2,160	03/15/2025.	2FE.....
59020U G9 0	MLMI_05-AR1.....				03/26/2018.	SCHEDULED REDEMPTION.....		514,088	514,088	484,790	490,737	0	23,351	0	23,351	0	514,088	0	0	0	2,672	06/25/2036.	1FM.....
59020U WL 5	MLMI_05-WMC2.....			D	03/26/2018.	SCHEDULED REDEMPTION.....		126,466	126,466	120,874	124,638	0	1,828	0	1,828	0	126,466	0	0	0	713	04/25/2036.	1FM.....
60855R AH 3	MOLINA HEALTHCARE INC.....				02/15/2018.	JEFFERIES & CO. INC.....		228,538	235,000	236,654	236,559	0	(24)	0	(24)	0	236,535	0	(7,998)	(7,998)	2,068	06/15/2025.	4FE.....

SCHEDULE D - PART 4

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

QE05.17

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
61980A	AD	5	MOTIVA ENTERPRISES LLC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	21,933,361	19,185,000	22,302,409	21,938,644	.....0	.....(5,283)	.....0	.....(5,283)	.....0	21,933,361	.....0	.....0	.....0	715,494	01/15/2040.	2FE.....
553283	AB	8	MPH ACQUISITION HOLDINGS LLC.....	..	03/05/2018.	JEFFERIES & CO. INC.....	.....	288,118	275,000	288,000	285,830	.....0	.....(398)	.....0	.....(398)	.....0	285,432	.....0	2,686	2,686	5,225	06/01/2024.	5FE.....
55336V	AJ	9	MPLX LP.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	4,102,335	4,025,000	4,112,227	4,103,080	.....0	.....(744)	.....0	.....(744)	.....0	4,102,335	.....0	.....0	.....0	32,703	06/01/2025.	2FE.....
55342U	AH	7	MPT OPERATING PARTNERSHIP LP....	..	03/08/2018.	SUMRIDGE PARTNERS, LLC.....	.....	145,603	149,000	149,716	149,696	.....0	.....(15)	.....0	.....(15)	.....0	149,681	.....0	(4,079)	(4,079)	3,539	10/15/2027.	3FE.....
61744C	WK	8	MSAC_05-HE7.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	20,665	20,665	20,193	20,520	.....0	.....145	.....0	.....145	.....0	20,665	.....0	.....0	.....0	88	11/25/2035.	1FM.....
617451	DR	7	MSAC_06-HE1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	349,415	349,415	325,650	327,135	.....0	.....22,281	.....0	.....22,281	.....0	349,415	.....0	.....0	.....0	1,507	01/25/2036.	1FM.....
617451	ER	6	MSAC_06-HE2.....	..	02/26/2018.	SCHEDULED REDEMPTION.....	.....	33,096	33,096	30,262	30,737	.....0	.....2,359	.....0	.....2,359	.....0	33,096	.....0	.....0	.....0	159	03/25/2036.	1FM.....
61749H	AA	8	MSAC_06-HE3.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	239,670	239,670	222,069	224,965	.....0	.....14,705	.....0	.....14,705	.....0	239,670	.....0	.....0	.....0	981	04/25/2036.	1FM.....
61764P	AA	0	MSBAM_14-C19 IS.....	..	02/02/2018.	BREAN CAPITAL, LLC.....	.....	525,000	.....0	735,875	531,950	.....0	.....(5,029)	.....0	.....(5,029)	.....0	526,920	.....0	(1,920)	(1,920)	13,871	12/01/2047.	1FE.....
61764R	BG	2	MSBAM_15-C20 IS.....	..	01/18/2018.	Various.....	.....	3,331,378	.....0	4,932,998	3,360,152	.....0	.....(38,686)	.....0	.....(38,686)	.....0	3,321,466	.....0	9,912	9,912	97,378	02/01/2048.	1FE.....
61745M	2H	5	MSC_05-IQ9.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	108,929	108,929	109,426	108,929	.....0	.....0	.....0	.....0	.....0	108,929	.....0	.....0	.....0	987	07/01/2056.	1FM.....
61744C	QM	1	MSHEL_05-2.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	10,121	10,121	9,881	10,112	.....0	.....9	.....0	.....9	.....0	10,121	.....0	.....0	.....0	19	05/25/2035.	1FM.....
BHM1S6	8U	8	MULTI-COLOR CORP.....	..	03/29/2018.	SINKING FUND TRANSACTION.....	.....	440	440	440	440	.....0	.....0	.....0	.....0	.....0	440	.....0	.....0	.....0	6	09/18/2024.	3FE.....
P7077@	AH	7	NASSAU AIRPORT DEVELOPMENT CO.....	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	11,460,000	11,460,000	11,460,000	11,460,000	.....0	.....0	.....0	.....0	.....0	11,460,000	.....0	.....0	.....0	245,157	03/31/2035.	2FE.....
P7077@	AK	0	NASSAU AIRPORT DEVELOPMENT CO.....	D	03/31/2018.	SCHEDULED REDEMPTION.....	.....	25,000	25,000	25,000	25,000	.....0	.....0	.....0	.....0	.....0	25,000	.....0	.....0	.....0	805	06/30/2035.	2FE.....
63618E	AR	2	NATIONAL FUEL GAS COMPANY.....	..	02/22/2018.	AMHERST PIERPONT SECURITIES LLC.....	.....	5,846,850	5,000,000	4,924,016	4,963,505	.....0	.....552	.....0	.....552	.....0	4,964,057	.....0	882,793	882,793	209,983	06/13/2025.	2FE.....
63860U	AH	3	NATIONSTAR MORTGAGE LLC.....	..	02/15/2018.	NOMURA SECURITIES INTERNATIONAL INC.....	.....	173,436	169,000	174,070	170,037	.....0	.....(184)	.....0	.....(184)	.....0	169,853	.....0	3,583	3,583	5,139	10/01/2020.	4FE.....
63860U	AK	6	NATIONSTAR MORTGAGE LLC / NATIONST.....	..	02/13/2018.	NOMURA SECURITIES INTERNATIONAL INC.....	.....	803,724	787,000	798,900	798,269	.....0	.....(1,360)	.....0	.....(1,360)	.....0	796,909	.....0	6,815	6,815	31,830	07/01/2021.	4FE.....
63860U	AL	4	NATIONSTAR MORTGAGE LLC / NATIONST.....	..	02/13/2018.	BANC OF AMERICA SECURITIES LLC.....	.....	218,121	211,000	214,438	213,771	.....0	.....(169)	.....0	.....(169)	.....0	213,602	.....0	4,520	4,520	2,819	06/01/2022.	4FE.....
63859W	AE	9	NATIONWIDE BUILDING SOCIETY.....	D	03/28/2018.	BANC OF AMERICA SECURITIES LLC.....	.....	743,950	750,000	744,515	744,830	.....0	.....49	.....0	.....49	.....0	744,879	.....0	(929)	(929)	11,833	09/14/2026.	2FE.....
63938C	AD	0	NAVIENT CORP.....	..	03/15/2018.	Various.....	.....	2,410,487	2,382,000	2,406,707	2,401,285	.....0	.....(480)	.....0	.....(480)	.....0	2,400,805	.....0	9,681	9,681	83,640	07/26/2021.	3FE.....
63939E	AB	9	NAVSL_15-AA.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	339,581	339,581	339,455	339,494	.....0	.....86	.....0	.....86	.....0	339,581	.....0	.....0	.....0	2,018	12/15/2028.	1FE.....
64352V	KU	4	NCHET_05-2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	390,350	390,350	390,350	390,350	.....0	.....0	.....0	.....0	.....0	390,350	.....0	.....0	.....0	1,926	06/25/2035.	1FM.....
64352V	MU	2	NCHET_05-4.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	24,585	24,585	23,733	24,429	.....0	.....157	.....0	.....157	.....0	24,585	.....0	.....0	.....0	107	09/25/2035.	1FM.....
64079*	AB	8	NEPTUNE SNR SECURED NOTES.....	..	03/31/2018.	SCHEDULED REDEMPTION.....	.....	64,217	64,217	70,694	68,995	.....0	.....(4,778)	.....0	.....(4,778)	.....0	64,217	.....0	.....0	.....0	1,994	06/30/2027.	2FE.....
64318@	AA	9	NEW CARDINALS STADIUM LLC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	13,748,259	13,748,259	13,748,259	13,748,259	.....0	.....0	.....0	.....0	.....0	13,748,259	.....0	.....0	.....0	497,985	06/30/2032.	2FE.....
651290	AP	3	NEWFIELD EXPLORATION COMPANY.....	..	01/29/2018.	GOLDMAN SACHS & CO LLC.....	.....	118,493	111,000	115,155	114,243	.....0	.....(58)	.....0	.....(58)	.....0	114,186	.....0	4,307	4,307	3,191	01/30/2022.	3FE.....
65536H	BE	7	NHELI_05-HE1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	260,537	260,537	251,187	258,285	.....0	.....2,252	.....0	.....2,252	.....0	260,537	.....0	.....0	.....0	1,402	09/25/2035.	1FM.....
65473Q	BA	0	NISOURCE FINANCE CORPORATION.....	..	01/12/2018.	DEUTSCHE BANK SECURITIES INC.....	.....	2,822,547	2,730,000	2,864,125	2,831,466	.....0	.....(811)	.....0	.....(811)	.....0	2,830,655	.....0	(8,108)	(8,108)	44,378	02/15/2023.	2FE.....
65473Q	BB	8	NISOURCE FINANCE CORPORATION.....	..	01/16/2018.	DEUTSCHE BANK SECURITIES INC.....	.....	2,190,906	1,840,000	2,024,202	2,017,388	.....0	.....(184)	.....0	.....(184)	.....0	2,017,204	.....0	173,702	173,702	41,055	02/15/2043.	2FE.....
48503T	AA	5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS.....	..	03/10/2018.	SCHEDULED REDEMPTION.....	.....	27,955	27,955	27,955	27,955	.....0	.....0	.....0	.....0	.....0	27,955	.....0	.....0	.....0	326	12/10/2032.	1.....
654894	AF	1	NOBLE ENERGY INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	22,649,554	22,000,000	23,108,240	22,653,658	.....0	.....(4,104)	.....0	.....(4,104)	.....0	22,649,554	.....0	.....0	.....0	586,667	04/01/2027.	2FE.....
65504L	AQ	0	NOBLE HOLDINGS INTERNATIONAL LTD.....	D	01/17/2018.	CITIGROUP GLOBAL MARKETS, INC.....	.....	679,388	671,000	671,000	.....0	.....0	.....0	.....0	.....0	.....0	671,000	.....0	8,388	8,388	.....0	01/31/2026.	4FE.....

SCHEDULE D - PART 4

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

QE05.18

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
665228 B* 2	NORTHERN ILLINOIS GAS CO.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	146,250	12/15/2036.	1FE.....
665772 CB 3	NORTHERN STATES POWER COMPANY (MIN			02/01/2018.	HTFD LIFE & ANNUITY INS CO....		10,071,511	10,100,000	10,064,549	10,071,441	0	70	0	70	0	10,071,511	0	0	0	105,208	06/01/2036.	1FE.....
66977W AQ 2	NOVA CHEMICALS CORP.....		A	03/20/2018.	BANC OF AMERICA SECURITIES LLC		451,413	469,000	472,623	310,269	0	(94)	0	(94)	0	472,491	0	(21,078)	(21,078)	7,050	06/01/2024.	3FE.....
66989H AK 4	NOVARTIS CAPITAL CORP.....		..	02/01/2018.	Various.....		6,653,988	6,135,000	6,709,113	6,689,575	0	(813)	0	(813)	0	6,688,762	0	(34,773)	(34,773)	44,282	11/20/2045.	1FE.....
66989G AA 8	NOVARTIS SECURITIES INVESTMENT LTD		D	01/12/2018.	BARCLAYS CAPITAL INC.....		5,155,200	5,000,000	4,991,100	4,998,778	0	47	0	47	0	4,998,825	0	156,375	156,375	111,753	02/10/2019.	1FE.....
629377 BY 7	NRG ENERGY INC.....		..	03/14/2018.	NOMURA SECURITIES INTERNATIONAL INC		958,766	923,000	965,951	962,953	0	(1,826)	0	(1,826)	0	961,127	0	(2,360)	(2,360)	21,633	05/01/2024.	4FE.....
64032L AD 3	NSLT_08-3.....		..	02/26/2018.	SCHEDULED REDEMPTION.....		103,167	103,167	106,729	105,355	0	(2,188)	0	(2,188)	0	103,167	0	0	0	812	11/25/2024.	3AM.....
67059T AE 5	NUSTAR LOGISTICS LP.....		..	02/12/2018.	JP MORGAN SECURITIES LLC....		663,984	647,000	648,706	648,694	0	(17)	0	(17)	0	648,677	0	15,307	15,307	10,716	04/28/2027.	3FE.....
67572Y AY 8	OCT22_14-1A - ABS.....		C	01/22/2018.	SCHEDULED REDEMPTION.....		18,540,000	18,540,000	18,540,000	18,540,000	0	0	0	0	0	18,540,000	0	0	0	138,838	11/25/2025.	1FE.....
68241F AA 0	OLCMT_04-C3.....		..	03/11/2018.	SCHEDULED REDEMPTION.....		662,695	662,695	659,151	661,420	0	1,275	0	1,275	0	662,695	0	0	0	8,530	10/11/2030.	1FM.....
681919 AZ 9	OMNICOM GROUP INC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		1,827,542	1,809,000	1,836,298	1,827,880	0	(338)	0	(338)	0	1,827,542	0	0	0	16,394	05/01/2022.	2FE.....
683715 AA 4	OPEN TEXT CORPORATION.....		A	03/06/2018.	BARCLAYS CAPITAL INC.....		274,560	264,000	275,220	274,798	0	(625)	0	(625)	0	274,172	0	388	388	9,611	01/15/2023.	3FE.....
68389X AM 7	ORACLE CORPORATION.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		27,244,444	26,100,000	27,347,982	27,246,780	0	(2,337)	0	(2,337)	0	27,244,444	0	0	0	763,788	07/15/2040.	1FE.....
688239 AE 2	OSHKOSH CORP.....		..	02/01/2018.	BANC OF AMERICA SECURITIES LLC		382,815	362,000	376,568	375,056	0	(211)	0	(211)	0	374,845	0	7,970	7,970	8,323	03/01/2025.	3FE.....
691215 BA 4	OWNIT_05-2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....		11,870	11,870	11,661	11,811	0	60	0	60	0	11,870	0	0	0	50	03/25/2036.	1FM.....
67108K AK 1	OZLMF_13-5A - ABS.....		..	02/22/2018.	SCHEDULED REDEMPTION.....		4,250,000	4,250,000	4,250,000	4,250,000	0	0	0	0	0	4,250,000	0	0	0	45,479	01/17/2026.	1FE.....
694308 GJ 0	PACIFIC GAS & ELECTRIC CO.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		25,848,790	26,000,000	25,813,700	25,848,431	0	359	0	359	0	25,848,790	0	0	0	628,333	03/01/2037.	1FE.....
694308 GK 7	PACIFIC GAS & ELECTRIC CO.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		22,790,430	23,025,000	22,741,093	22,789,889	0	541	0	541	0	22,790,430	0	0	0	556,438	03/01/2037.	1FE.....
695114 BT 4	PACIFICORP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		16,725,707	16,500,000	16,815,880	16,726,502	0	(795)	0	(795)	0	16,725,707	0	0	0	268,217	11/15/2031.	1FE.....
695114 CB 2	PACIFICORP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		9,973,781	10,000,000	9,967,720	9,973,718	0	63	0	63	0	9,973,781	0	0	0	305,000	08/01/2036.	1FE.....
698525 AA 0	PANOCHE ENERGY CENTER LLC.....		..	02/28/2018.	SCHEDULED REDEMPTION.....		416,692	416,692	416,692	416,692	0	0	0	0	0	416,692	0	0	0	14,345	07/31/2029.	3FE.....
71644E AE 2	PETRO-CANADA.....		A	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		28,817,122	27,590,000	29,877,771	28,826,335	0	(9,213)	0	(9,213)	0	28,817,122	0	0	0	277,624	06/15/2026.	1FE.....
71644E AF 9	PETRO-CANADA.....		A	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		28,501,578	28,255,000	28,667,296	28,502,976	0	(1,398)	0	(1,398)	0	28,501,578	0	0	0	417,546	11/15/2028.	1FE.....
718549 AE 8	PHILLIPS 66 PARTNERS LP.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		11,971,640	12,054,000	11,969,984	11,971,530	0	109	0	109	0	11,971,640	0	0	0	196,882	10/01/2046.	2FE.....
718592 AB 4	PHILLIPS-VAN HEUSEN CORPORATION		..	03/21/2018.	WILLIAM BLAIR & COMPANY, L.L.C.		258,968	219,000	220,326	219,655	0	(21)	0	(21)	0	219,634	0	39,334	39,334	6,035	11/15/2023.	2FE.....
724060 AA 6	PIPELINE FUNDING COMPANY LLC - ABS		..	02/01/2018.	Various.....		5,653,511	4,826,000	5,728,761	5,658,837	0	(5,326)	0	(5,326)	0	5,653,511	0	0	0	196,928	01/15/2030.	5AM.....
72650T AA 6	PLAINS END FINANCING LLC.....		..	01/15/2018.	SCHEDULED REDEMPTION.....		128,760	128,760	130,664	130,314	0	(1,554)	0	(1,554)	0	128,760	0	0	0	1,935	04/15/2028.	3FE.....
BHM1SE KY 9	PLASTIPAK HOLDINGS INC.....		..	01/30/2018.	Various.....		0	0	0	0	0	4	0	4	0	4	0	(4)	(4)	2,181	10/06/2024.	3FE.....
69688X AL 5	PLMRS_14-1A - ABS.....		C	01/17/2018.	SCHEDULED REDEMPTION.....		4,630,000	4,630,000	4,630,000	4,630,000	0	0	0	0	0	4,630,000	0	0	0	38,494	01/17/2027.	1FE.....
69688X AN 1	PLMRS_14-1A - ABS.....		C	01/17/2018.	SCHEDULED REDEMPTION.....		11,800,000	11,800,000	11,800,000	11,800,000	0	0	0	0	0	11,800,000	0	0	0	122,230	01/17/2027.	1FE.....
736508 L# 7	PORTLAND GENERAL ELECTRIC COMP		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	110,073	11/15/2042.	1.....
736508 M# 6	PORTLAND GENERAL ELECTRIC COMP		..	03/08/2018.	STONECASTLE SECURITIES, LLC.		2,119,060	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	119,060	119,060	35,273	10/15/2046.	1.....
BHM1QN SV 9	POST HOLDINGS INC.....		..	03/08/2018.	HIMCO OPERATIONAL TRANSACTION		1,200,873	1,198,975	1,200,884	1,198,470	0	13	0	13	0	1,198,483	0	2,390	2,390	11,256	05/24/2024.	3FE.....

SCHEDULE D - PART 4

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

QE05.19

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
BHM1UC 94 9	POST HOLDINGS INC.....		..	03/29/2018.	SINKING FUND TRANSACTION....	.....	.....3,013	.....3,013	.....3,018	.....0	.....0	.....(1)	.....0	.....(1)	.....0	.....3,017	.....0	.....(4)	.....(4)	.....6	05/24/2024.	3FE.....
70069F CW 5	PPSL_04-MHQ1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....1,507,732	.....1,507,732	.....1,263,205	.....1,473,035	.....0	.....34,697	.....0	.....34,697	.....0	.....1,507,732	.....0	.....0	.....0	.....9,136	12/25/2034.	1FM.....
70069F AY 3	PPSL_04-WCW2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....93,419	.....93,419	.....91,726	.....91,784	.....0	.....1,635	.....0	.....1,635	.....0	.....93,419	.....0	.....0	.....0	.....541	10/25/2034.	1FM.....
70069F DL 8	PPSL_04-VWF1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....41,632	.....41,632	.....41,319	.....41,568	.....0	.....63	.....0	.....63	.....0	.....41,632	.....0	.....0	.....0	.....213	12/25/2034.	1FM.....
70069F GC 5	PPSL_05-WHQ1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....1,297,900	.....1,297,900	.....915,020	.....1,266,211	.....0	.....31,689	.....0	.....31,689	.....0	.....1,297,900	.....0	.....0	.....0	.....7,035	03/25/2035.	1FM.....
70069F JR 9	PPSL_05-WHQ3.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....82,247	.....82,247	.....75,629	.....80,476	.....0	.....1,771	.....0	.....1,771	.....0	.....82,247	.....0	.....0	.....0	.....469	06/25/2035.	1FM.....
70069F MS 3	PPSL_05-WHQ4.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....759,096	.....759,096	.....759,096	.....759,096	.....0	.....0	.....0	.....0	.....0	.....759,096	.....0	.....0	.....0	.....3,829	09/25/2035.	1FM.....
693522 AH 7	PQ CORP.....		..	02/26/2018.	CITIGROUP GLOBAL MARKETS, INC	.....	.....389,760	.....384,000	.....384,000	.....384,000	.....0	.....0	.....0	.....0	.....0	.....384,000	.....0	.....5,760	.....5,760	.....4,723	12/15/2025.	5FE.....
740816 AG 8	PRESIDENT AND FELLOWS OF HARVARD		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....23,399,190	.....19,755,000	.....24,021,378	.....23,407,384	.....0	.....(8,194)	.....0	.....(8,194)	.....0	.....23,399,190	.....0	.....0	.....0	.....699,108	01/15/2039.	1FE.....
74166M AA 4	PRIME SECURITY SERVICES BORROWER L		..	02/21/2018.	CALL TRANSACTION.....	.....	.....46,978	.....43,000	.....47,623	.....47,313	.....0	.....(229)	.....0	.....(229)	.....0	.....47,084	.....0	.....(4,084)	.....(4,084)	.....5,038	05/15/2023.	4FE.....
742741 AA 9	PROCTER & GAMBLE - ESOP.....		..	01/01/2018.	SCHEDULED REDEMPTION.....	.....	.....229,800	.....229,800	.....285,570	.....239,393	.....0	.....(9,593)	.....0	.....(9,593)	.....0	.....229,800	.....0	.....0	.....0	.....10,755	01/01/2021.	1FE.....
69689X AC 4	PSTAT_16-3A - ABS.....		C	03/09/2018.	SCHEDULED REDEMPTION.....	.....	.....10,800,000	.....10,800,000	.....10,800,000	.....10,800,000	.....0	.....0	.....0	.....0	.....0	.....10,800,000	.....0	.....0	.....0	.....139,969	01/15/2025.	1FE.....
69689X AE 0	PSTAT_16-3A - ABS.....		C	03/09/2018.	SCHEDULED REDEMPTION.....	.....	.....8,400,000	.....8,400,000	.....8,400,000	.....8,400,000	.....0	.....0	.....0	.....0	.....0	.....8,400,000	.....0	.....0	.....0	.....137,425	01/15/2025.	1FE.....
74456Q BQ 8	PUBLIC SERVICE ELECTRIC AND GAS CO		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....4,985,195	.....5,000,000	.....4,984,850	.....4,985,170	.....0	.....24	.....0	.....24	.....0	.....4,985,195	.....0	.....0	.....0	.....79,167	03/01/2046.	1FE.....
74531E AC 6	PUGET SOUND ENERGY INC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....14,666,784	.....15,000,000	.....14,479,600	.....14,665,174	.....0	.....1,610	.....0	.....1,610	.....0	.....14,666,784	.....0	.....0	.....0	.....309,167	03/09/2029.	1FE.....
74732@ AA 6	QUAD GRAPHICS INC.....		..	01/30/2018.	SCHEDULED REDEMPTION.....	.....	.....227,273	.....227,273	.....227,273	.....227,273	.....0	.....0	.....0	.....0	.....0	.....227,273	.....0	.....0	.....0	.....6,795	01/30/2026.	3.....
747525 AT 0	QUALCOMM INCORPORATED.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....11,618,240	.....11,600,000	.....11,619,875	.....11,618,461	.....0	.....(222)	.....0	.....(222)	.....0	.....11,618,240	.....0	.....0	.....0	.....66,346	05/20/2024.	1FE.....
74840L AA 0	QUICKEN LOANS INC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....2,013,606	.....2,066,000	.....2,001,804	.....2,013,128	.....0	.....479	.....0	.....479	.....0	.....2,013,606	.....0	.....0	.....0	.....29,699	05/01/2025.	3FE.....
74913E AJ 9	QWEST CAPITAL FUNDING.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....2,623,957	.....2,772,000	.....2,610,728	.....2,623,440	.....0	.....517	.....0	.....517	.....0	.....2,623,957	.....0	.....0	.....0	.....99,061	02/15/2031.	4FE.....
76112B C5 7	RAMP_05-EFC4.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....109,628	.....109,628	.....104,215	.....108,369	.....0	.....1,260	.....0	.....1,260	.....0	.....109,628	.....0	.....0	.....0	.....515	09/25/2035.	1FM.....
76112B LJ 7	RAMP_05-RS3.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....24,382	.....24,382	.....22,991	.....23,945	.....0	.....437	.....0	.....437	.....0	.....24,382	.....0	.....0	.....0	.....119	03/25/2035.	1FM.....
76112B WJ 5	RAMP_05-RZ2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....409,210	.....409,210	.....381,077	.....405,130	.....0	.....4,080	.....0	.....4,080	.....0	.....409,210	.....0	.....0	.....0	.....2,143	05/25/2035.	1FM.....
76112B 2D 1	RAMP_06-RS2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....49,499	.....49,499	.....44,255	.....44,468	.....0	.....5,031	.....0	.....5,031	.....0	.....49,499	.....0	.....0	.....0	.....204	03/25/2036.	1FM.....
75156X AB 7	RAMP_06-RZ4.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....1,253,988	.....1,253,988	.....1,234,198	.....1,250,918	.....0	.....3,070	.....0	.....3,070	.....0	.....1,253,988	.....0	.....0	.....0	.....4,767	10/25/2036.	1FM.....
76110W G3 4	RASC_04-KS10.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....311,644	.....311,644	.....311,644	.....311,644	.....0	.....0	.....0	.....0	.....0	.....311,644	.....0	.....0	.....0	.....1,738	11/25/2034.	1FM.....
753910 AD 0	RASC_05-KS12.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....751,591	.....751,591	.....697,935	.....732,990	.....0	.....18,601	.....0	.....18,601	.....0	.....751,591	.....0	.....0	.....0	.....3,388	01/25/2036.	1FM.....
76110W 3S 3	RASC_05-KS8.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....744,803	.....744,803	.....485,940	.....744,421	.....0	.....382	.....0	.....382	.....0	.....744,803	.....0	.....0	.....0	.....3,632	08/25/2035.	1FM.....
76113A AG 6	RASC_06-KS1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....6,852	.....6,852	.....6,132	.....6,474	.....0	.....378	.....0	.....378	.....0	.....6,852	.....0	.....0	.....0	.....34	02/25/2036.	1FM.....
75406E AD 3	RASC_06-KS4.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....249,825	.....249,825	.....235,617	.....243,207	.....0	.....6,619	.....0	.....6,619	.....0	.....249,825	.....0	.....0	.....0	.....1,023	06/25/2036.	1FM.....
75406W AD 3	RASC_06-KS6.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....62,834	.....62,834	.....55,648	.....58,194	.....0	.....4,641	.....0	.....4,641	.....0	.....62,834	.....0	.....0	.....0	.....259	08/25/2036.	1FM.....
754730 AF 6	RAYMOND JAMES FINANCIAL INC.....		..	02/05/2018.	RAYMOND JAMES & ASSOCIATES, INC.	.....	.....4,682,905	.....4,250,000	.....4,364,793	.....4,363,604	.....0	.....(189)	.....0	.....(189)	.....0	.....4,363,414	.....0	.....319,491	.....319,491	.....118,044	07/15/2046.	2FE.....
75606D AE 1	REALOGY GROUP LLC / REALOGY CO ISS		..	03/06/2018.	JP MORGAN SECURITIES LLC....	.....	.....265,546	.....278,000	.....277,552	.....277,666	.....0	.....10	.....0	.....10	.....0	.....277,676	.....0	.....(12,131)	.....(12,131)	.....3,652	06/01/2023.	4FE.....
761735 AV 1	REYNOLDS GROUP ISSUER INC / REYNOL		..	03/06/2018.	Various.....	.....	.....342,978	.....325,000	.....332,748	.....331,046	.....0	.....(290)	.....0	.....(290)	.....0	.....330,756	.....0	.....12,222	.....12,222	.....14,133	07/15/2024.	5FE.....
780099 CE 5	ROYAL BANK OF SCOTLAND GROUP PLC		D	03/08/2018.	DEUTSCHE BANK SECURITIES INC	.....	.....893,961	.....841,000	.....900,104	.....893,975	.....0	.....(1,854)	.....0	.....(1,854)	.....0	.....892,121	.....0	.....1,840	.....1,840	.....12,067	12/15/2022.	3FE.....

SCHEDULE D - PART 4

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

QE05.20

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74977X AB 7	RSI HOME PRODUCTS INC.....		..	02/26/2018.	Various.....	.....	756,631	722,000	730,100	726,786	.....0	.....(181)	.....0	.....(181)	.....0	726,605	.....0	25,676	25,676	25,685	03/15/2023.	4FE.....
785592 AD 8	SABINE PASS LIQUEFACTION LLC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	5,437,923	5,346,000	5,456,894	5,439,227	.....0	.....(1,305)	.....0	.....(1,305)	.....0	5,437,923	.....0	88,543	88,543	88,543	04/15/2023.	2FE.....
785592 AM 8	SABINE PASS LIQUEFACTION LLC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	12,801,757	11,700,000	12,922,036	12,812,879	.....0	.....(11,122)	.....0	.....(11,122)	.....0	12,801,757	.....0	.....0	274,219	274,219	03/01/2025.	2FE.....
81376E AC 9	SABR_06-NC2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	22,214	22,214	20,996	21,084	.....0	.....1,130	.....0	.....1,130	.....0	22,214	.....0	.....0	81	81	03/25/2036.	1FM.....
81375W JF 4	SABR_06-OP1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	29,449	29,449	28,377	29,019	.....0	.....430	.....0	.....430	.....0	29,449	.....0	.....0	132	132	10/25/2035.	1FM.....
86358E RB 4	SAIL_05-2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	526,527	526,527	526,527	526,527	.....0	.....0	.....0	.....0	.....0	526,527	.....0	.....0	2,754	2,754	03/25/2035.	1FM.....
86358E WC 6	SAIL_05-7.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	582,639	582,639	547,680	571,094	.....0	.....11,544	.....0	.....11,544	.....0	582,639	.....0	.....0	3,069	3,069	08/25/2035.	1FM.....
86358E XP 6	SAIL_05-8.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	1,636,311	1,636,311	1,602,562	1,620,549	.....0	.....15,761	.....0	.....15,761	.....0	1,636,311	.....0	.....0	7,946	7,946	10/25/2035.	1FM.....
86358E UV 6	SAIL_05-HE1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	263,293	263,293	253,419	253,323	.....0	.....9,969	.....0	.....9,969	.....0	263,293	.....0	.....0	1,347	1,347	07/25/2035.	1FM.....
79970Y AE 5	SANCHEZ ENERGY CORP.....		..	02/07/2018.	CITIGROUP GLOBAL MARKETS, INC.....	.....	363,255	366,000	362,241	.....0	.....0	.....0	.....0	.....0	.....0	362,241	.....0	1,014	1,014	.....0	02/15/2023.	4FE.....
80282K AE 6	SANTANDER HOLDINGS USA INC.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	3,548,883	3,550,000	3,548,580	3,548,873	.....0	.....10	.....0	.....10	.....0	3,548,883	.....0	.....0	86,088	86,088	07/17/2025.	2FE.....
86359A PY 3	SASC_03-BC2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	56,511	56,511	54,075	55,601	.....0	.....910	.....0	.....910	.....0	56,511	.....0	.....0	422	422	02/25/2033.	1FM.....
86359U AE 9	SASC_06-OPT1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	80,569	80,569	75,289	76,775	.....0	.....3,794	.....0	.....3,794	.....0	80,569	.....0	.....0	336	336	04/25/2036.	1FM.....
805564 PX 3	SAST_04-2.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	645,574	645,574	657,880	646,658	.....0	.....(1,084)	.....0	.....(1,084)	.....0	645,574	.....0	.....0	6,396	6,396	08/01/2035.	1FM.....
805564 RM 5	SAST_05-1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	151,979	151,979	145,307	146,720	.....0	.....5,258	.....0	.....5,258	.....0	151,979	.....0	.....0	815	815	05/25/2035.	1FM.....
80556U AA 1	SAST_06-1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	535,475	535,475	520,750	534,548	.....0	.....927	.....0	.....927	.....0	535,475	.....0	.....0	2,285	2,285	03/25/2036.	1FM.....
80556X AA 5	SAST_06-2.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	91,495	91,495	86,548	87,400	.....0	.....4,095	.....0	.....4,095	.....0	91,495	.....0	.....0	369	369	09/25/2036.	1FM.....
18038* AA 4	SBM BALEIA AZUL SARL.....		D	03/15/2018.	SCHEDULED REDEMPTION.....	.....	119,280	119,280	118,201	118,204	.....0	.....1,076	.....0	.....1,076	.....0	119,280	.....0	.....0	1,640	1,640	09/15/2027.	3FE.....
80874Y AR 1	SCIENTIFIC GAMES INTERNATIONAL INC.....		..	03/02/2018.	CALL TRANSACTION.....	.....	150,508	143,000	151,571	149,970	.....0	.....(332)	.....0	.....(332)	.....0	149,639	.....0	(6,639)	(6,639)	14,041	01/01/2022.	4FE.....
80874Y AU 4	SCIENTIFIC GAMES INTERNATIONAL INC.....		..	03/06/2018.	NOMURA SECURITIES INTERNATIONAL INC.....	.....	335,963	310,000	314,950	313,959	.....0	.....(437)	.....0	.....(437)	.....0	313,522	.....0	22,440	22,440	8,353	12/01/2022.	5FE.....
81675* AC 8	SEMINOLE ELECTRIC COOPERATIVE.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	20,000,000	20,000,000	20,000,000	20,000,000	.....0	.....0	.....0	.....0	.....0	20,000,000	.....0	.....0	110,550	110,550	12/28/2033.	1FE.....
81745D AE 1	SEMT_13-9.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	90,136	90,136	87,773	87,740	.....0	.....2,396	.....0	.....2,396	.....0	90,136	.....0	.....0	663	663	07/01/2043.	1FM.....
81746N CB 2	SEMT_16-3.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	23,577	23,577	24,136	24,088	.....0	.....(511)	.....0	.....(511)	.....0	23,577	.....0	.....0	194	194	11/01/2046.	1FM.....
81746N CC 0	SEMT_16-3.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	17,683	17,683	17,494	17,510	.....0	.....172	.....0	.....172	.....0	17,683	.....0	.....0	146	146	11/01/2046.	1FM.....
81746Q CB 5	SEMT_18-2.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	9,928	9,928	9,952	.....0	.....0	.....(25)	.....0	.....(25)	.....0	9,928	.....0	.....0	62	62	02/01/2048.	1FE.....
81746Q CC 3	SEMT_18-2.....		..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	6,221	6,221	6,148	.....0	.....0	.....73	.....0	.....73	.....0	6,221	.....0	.....0	39	39	02/01/2048.	1FE.....
81727T AA 6	SENSATA TECHNOLOGIES UK FINANCING.....		D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	2,279,802	2,226,000	2,304,816	2,281,158	.....0	.....(1,356)	.....0	.....(1,356)	.....0	2,279,802	.....0	.....0	64,152	64,152	02/15/2026.	3FE.....
78413M AG 3	SFAVE_15-SAVE IS.....		..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	7,193,507	.....0	7,993,578	7,211,597	.....0	.....(18,090)	.....0	.....(18,090)	.....0	7,193,507	.....0	.....0	90,334	90,334	01/01/2043.	1FE.....
67054L AC 1	SFR GROUP SA.....		D	03/06/2018.	MARKET AXESS TRADING PLATFORM.....	.....	323,792	350,000	370,125	368,249	.....0	.....(810)	.....0	.....(810)	.....0	367,440	.....0	(43,648)	(43,648)	12,335	05/15/2024.	4FE.....
81879M AD 1	SGMS_05-OPT1.....		..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	212,705	212,705	212,705	212,705	.....0	.....0	.....0	.....0	.....0	212,705	.....0	.....0	1,067	1,067	10/25/2035.	1FM.....
822538 AE 4	SHELF DRILLING HOLDINGS LTD.....		D	01/31/2018.	CREDIT SUISSE SECURITIES (USA) LLC.....	.....	163,013	161,000	161,000	.....0	.....0	.....0	.....0	.....0	.....0	161,000	.....0	2,013	2,013	.....0	02/15/2025.	4FE.....
83001A AB 8	SIX FLAGS ENTERTAINMENT CORP.....		..	03/06/2018.	BARCLAYS CAPITAL INC.....	.....	308,481	310,000	312,628	312,389	.....0	.....(88)	.....0	.....(88)	.....0	312,301	.....0	(3,820)	(3,820)	9,151	07/31/2024.	4FE.....
784427 AG 1	SLCLT_06-1.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	1,098,153	1,098,153	1,077,393	1,077,343	.....0	.....20,810	.....0	.....20,810	.....0	1,098,153	.....0	.....0	4,938	4,938	03/15/2055.	1FE.....
78442G KP 0	SLMA_03-14.....		..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	642,758	642,758	601,896	604,588	.....0	.....38,169	.....0	.....38,169	.....0	642,758	.....0	.....0	3,150	3,150	10/25/2065.	1FE.....
78442G GM 2	SLMA_03-4.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	171,748	171,748	175,344	173,438	.....0	.....(1,690)	.....0	.....(1,690)	.....0	171,748	.....0	.....0	961	961	06/15/2038.	1FE.....
78442G HK 5	SLMA_03-7.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	185,891	185,891	170,300	171,650	.....0	.....14,241	.....0	.....14,241	.....0	185,891	.....0	.....0	1,003	1,003	09/15/2039.	1AM.....
78443C AZ 7	SLMA_03-C.....		..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	259,071	259,071	257,285	258,427	.....0	.....644	.....0	.....644	.....0	259,071	.....0	.....0	1,281	1,281	09/15/2020.	1FE.....

SCHEDULE D - PART 4

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

QE05.21

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
78442G	KV	7	SLMA_04-1.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....213,854	.....213,854	.....213,854	.....213,854	.....0	.....0	.....0	.....0	.....0	.....213,854	.....0	.....0	.....0	.....1,021	07/25/2039.	1FE.....
78442G	LW	4	SLMA_04-5.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....352,815	.....352,815	.....288,650	.....297,581	.....0	.....55,234	.....0	.....55,234	.....0	.....352,815	.....0	.....0	.....0	.....1,666	10/25/2039.	1AM.....
78442G	MR	4	SLMA_04-8.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....205,177	.....205,177	.....203,044	.....203,064	.....0	.....2,113	.....0	.....2,113	.....0	.....205,177	.....0	.....0	.....0	.....958	01/25/2040.	1FE.....
78442G	PS	9	SLMA_05-5.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....302,557	.....302,557	.....302,557	.....302,557	.....0	.....0	.....0	.....0	.....0	.....302,557	.....0	.....0	.....0	.....1,251	10/25/2040.	1FE.....
83149E	AG	2	SLMA_06-5.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....28,021	.....28,021	.....25,924	.....25,984	.....0	.....2,038	.....0	.....2,038	.....0	.....28,021	.....0	.....0	.....0	.....113	10/25/2040.	1FE.....
83149F	AD	6	SLMA_06-6.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....222,118	.....222,118	.....210,489	.....213,632	.....0	.....8,486	.....0	.....8,486	.....0	.....222,118	.....0	.....0	.....0	.....895	01/25/2070.	1FE.....
78443G	AJ	4	SLMA_06-7.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....280,414	.....280,414	.....280,414	.....280,414	.....0	.....0	.....0	.....0	.....0	.....280,414	.....0	.....0	.....0	.....1,123	01/27/2042.	1FE.....
78443H	AJ	2	SLMA_06-8.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....152,073	.....152,073	.....142,569	.....142,699	.....0	.....9,375	.....0	.....9,375	.....0	.....152,073	.....0	.....0	.....0	.....621	01/25/2041.	1FE.....
78443K	AK	2	SLMA_06-9.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....42,211	.....42,211	.....39,639	.....39,669	.....0	.....2,542	.....0	.....2,542	.....0	.....42,211	.....0	.....0	.....0	.....172	01/25/2041.	1FE.....
78443C	CL	6	SLMA_06-A.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....114,672	.....114,672	.....98,905	.....105,381	.....0	.....9,291	.....0	.....9,291	.....0	.....114,672	.....0	.....0	.....0	.....539	06/15/2039.	1FE.....
78443C	CY	8	SLMA_06-BW.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....522,909	.....522,909	.....481,077	.....497,365	.....0	.....25,544	.....0	.....25,544	.....0	.....522,909	.....0	.....0	.....0	.....2,338	12/15/2039.	1FE.....
78443V	AJ	1	SLMA_07-1.....	..	01/25/2018.	SCHEDULED REDEMPTION.....	.....	.....118,903	.....118,903	.....111,361	.....113,734	.....0	.....5,169	.....0	.....5,169	.....0	.....118,903	.....0	.....0	.....0	.....482	01/27/2042.	1FE.....
83421#	AA	1	SOLGEN LLC - ABS.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....14,255,562	.....14,255,562	.....14,255,562	.....14,255,562	.....0	.....0	.....0	.....0	.....0	.....14,255,562	.....0	.....0	.....0	.....336,805	09/30/2036.	2FE.....
842400	FF	5	SOUTHERN CALIFORNIA EDISON.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....29,869,336	.....30,000,000	.....29,836,800	.....29,869,011	.....0	.....325	.....0	.....325	.....0	.....29,869,336	.....0	.....0	.....0	.....906,500	01/15/2037.	1FE.....
84519#	AD	6	SOUTHWEST POWER POOL INC.....	..	03/30/2018.	SCHEDULED REDEMPTION.....	.....	.....21,945	.....21,945	.....23,283	.....23,152	.....0	.....(1,206)	.....0	.....(1,206)	.....0	.....21,945	.....0	.....0	.....0	.....529	12/30/2042.	1.....
84519#	AG	9	SOUTHWEST POWER POOL INC.....	..	03/30/2018.	SCHEDULED REDEMPTION.....	.....	.....125,000	.....125,000	.....125,000	.....125,000	.....0	.....0	.....0	.....0	.....0	.....125,000	.....0	.....0	.....0	.....2,031	09/30/2024.	1.....
845467	AH	2	SOUTHWESTERN ENERGY COMPANY	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....1,181,088	.....1,246,000	.....1,166,318	.....1,179,927	.....0	.....1,161	.....0	.....1,161	.....0	.....1,181,088	.....0	.....0	.....0	.....19,299	03/15/2022.	3FE.....
78468V	AA	0	SPL LOGISTICS ESCROW LLC/SPL LOGIS.....	..	01/02/2018.	UBS SECURITIES LLC.....	.....	.....931,133	.....1,139,000	.....865,640	.....918,134	.....0	.....545	.....0	.....545	.....0	.....918,679	.....0	.....12,454	.....12,454	.....42,962	08/01/2020.	5FE.....
84861A	AA	7	SPMF_14-3A.....	..	03/01/2018.	SCHEDULED REDEMPTION.....	.....	.....181,716	.....181,716	.....182,015	.....181,885	.....0	.....(169)	.....0	.....(169)	.....0	.....181,716	.....0	.....0	.....0	.....2,513	03/01/2042.	1FE.....
852060	AT	9	SPRINT CAPITAL CORP.....	..	03/06/2018.	BANC OF AMERICA SECURITIES LLC.....	.....	.....305,994	.....283,000	.....221,818	.....224,465	.....0	.....302	.....0	.....302	.....0	.....224,767	.....0	.....81,227	.....81,227	.....11,900	03/15/2032.	4FE.....
BHM1NU	ER	0	SPRINT COMMUNICATIONS INC.....	..	03/29/2018.	SINKING FUND TRANSACTION.....	.....	.....5,170	.....5,170	.....5,170	.....5,170	.....0	.....0	.....0	.....0	.....0	.....5,170	.....0	.....0	.....0	.....70	02/02/2024.	3FE.....
85208N	AA	8	SPRINT SPECTRUM CO I / II / III/ LLC.....	..	03/20/2018.	SCHEDULED REDEMPTION.....	.....	.....460,375	.....460,375	.....462,651	.....462,137	.....0	.....(1,762)	.....0	.....(1,762)	.....0	.....460,375	.....0	.....0	.....0	.....3,867	09/20/2021.	2FE.....
853496	AB	3	STANDARD INDUSTRIES INC.....	..	02/01/2018.	Various.....	.....	.....2,165,779	.....2,130,000	.....2,172,955	.....2,164,283	.....0	.....(487)	.....0	.....(487)	.....0	.....2,163,795	.....0	.....1,984	.....1,984	.....54,012	02/15/2023.	3FE.....
85375C	BE	0	STANDARD PACIFIC CORP.....	..	02/22/2018.	Various.....	.....	.....631,807	.....585,000	.....633,661	.....630,253	.....0	.....(809)	.....0	.....(809)	.....0	.....629,444	.....0	.....2,363	.....2,363	.....9,403	11/15/2024.	3FE.....
656531	AJ	9	STATOILHYDRO ASA.....	D	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....24,920,613	.....23,315,000	.....25,634,609	.....24,929,144	.....0	.....(8,531)	.....0	.....(8,531)	.....0	.....24,920,613	.....0	.....0	.....0	.....907,601	01/15/2029.	1FE.....
858119	BG	4	STEEL DYNAMICS INC.....	..	01/25/2018.	EXCHANGE.....	.....	.....1,092,546	.....1,092,000	.....1,092,600	.....1,092,562	.....0	.....(16)	.....0	.....(16)	.....0	.....1,092,546	.....0	.....0	.....0	.....16,517	09/15/2025.	3FE.....
85915#	AE	1	STERICYCLE INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	.....15,000,000	.....15,000,000	.....15,000,000	.....15,000,000	.....0	.....0	.....0	.....0	.....0	.....15,000,000	.....0	.....0	.....0	.....197,425	10/15/2020.	1.....
86203#	AA	8	STONEHENGE CAPITAL FUND CONNECTICU.....	..	03/15/2018.	SCHEDULED REDEMPTION.....	.....	.....640	.....640	.....640	.....640	.....0	.....0	.....0	.....0	.....0	.....640	.....0	.....0	.....0	.....13	12/15/2025.	1FE.....
868536	AW	3	SUPERVALU INC.....	..	03/06/2018.	MILLENNIUM ADVISORS, LLC.....	.....	.....185,715	.....191,000	.....197,008	.....196,330	.....0	.....(230)	.....0	.....(230)	.....0	.....196,100	.....0	.....(10,385)	.....(10,385)	.....4,646	11/15/2022.	4FE.....
84751P	GZ	6	SURF_05-BC3.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....17,009	.....17,009	.....16,286	.....16,439	.....0	.....570	.....0	.....570	.....0	.....17,009	.....0	.....0	.....0	.....89	06/25/2036.	1FM.....
83611M	EA	2	SVHE_05-DO1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....174,401	.....174,401	.....174,401	.....174,401	.....0	.....0	.....0	.....0	.....0	.....174,401	.....0	.....0	.....0	.....1,010	05/25/2035.	1FM.....
83611M	DH	8	SVHE_05-OPT1.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....150,251	.....150,251	.....131,094	.....136,836	.....0	.....13,415	.....0	.....13,415	.....0	.....150,251	.....0	.....0	.....0	.....773	06/25/2035.	1FM.....
83611M	GH	5	SVHE_05-OPT2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....200,364	.....200,364	.....193,164	.....197,774	.....0	.....2,590	.....0	.....2,590	.....0	.....200,364	.....0	.....0	.....0	.....957	08/25/2035.	1FM.....
83612M	AE	7	SVHE_06-WF2.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....100,682	.....100,682	.....95,081	.....98,963	.....0	.....1,719	.....0	.....1,719	.....0	.....100,682	.....0	.....0	.....0	.....397	12/25/2036.	1FM.....
871503	AK	4	SYMANTEC CORP.....	..	02/21/2018.	CITIGROUP GLOBAL MARKETS, INC.....	.....	.....767,869	.....765,000	.....765,956	.....765,829	.....0	.....(25)	.....0	.....(25)	.....0	.....765,804	.....0	.....2,065	.....2,065	.....5,708	06/15/2022.	3FE.....
87612B	AP	7	TARGA RESOURCES PARTNERS LP/TARGA.....	..	02/07/2018.	JP MORGAN SECURITIES LLC.....	.....	.....736,875	.....750,000	.....712,290	.....717,258	.....0	.....506	.....0	.....506	.....0	.....717,764	.....0	.....19,111	.....19,111	.....7,438	11/15/2023.	3FE.....
364725	BC	4	TEGNA INC.....	..	01/24/2018.	Various.....1,122,5781,062,0001,072,5351,068,6270(122)0(122)01,068,505054,07354,0739,384	09/15/2024.	3FE.....

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
87927V	AM	0		03/05/2018.	SUMRIDGE PARTNERS, LLC.....	.....	297,712	286,000	315,315	314,865	0	(201)	0	(201)	0	314,664	0	(16,952)	(16,952)	7,484	09/30/2034.	3FE.....
88033H	AA	6		02/28/2018.	CALL TRANSACTION.....	.....	770,625	750,000	774,813	765,796	0	(769)	0	(769)	0	765,027	0	(15,027)	(15,027)	41,250	02/28/2023.	3FE.....
88033G	CE	8		03/05/2018.	HSBC SECURITIES (USA) INC.....	.....	331,584	314,000	327,474	326,028	0	(446)	0	(446)	0	325,581	0	6,003	6,003	11,055	04/01/2022.	5FE.....
88033G	CP	3		03/05/2018.	GOLDMAN SACHS & CO LLC.....	.....	311,255	295,000	313,428	311,222	0	(1,012)	0	(1,012)	0	310,210	0	1,044	1,044	15,119	01/01/2022.	4FE.....
88037E	AJ	0		02/20/2018.	BARCLAYS CAPITAL INC.....	.....	632,358	608,000	629,355	627,745	0	(440)	0	(440)	0	627,305	0	5,052	5,052	5,471	12/15/2024.	3FE.....
880451	AU	3		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	13,749,254	13,500,000	13,818,540	13,749,787	0	(533)	0	(533)	0	13,749,254	0	0	0	343,125	04/01/2037.	2FE.....
883203	BX	8		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	3,629,769	3,634,000	3,629,421	3,629,736	0	32	0	32	0	3,629,769	0	0	0	50,109	03/15/2027.	2FE.....
87264A	AL	9		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	4,333,679	4,247,000	4,389,610	4,336,551	0	(2,872)	0	(2,872)	0	4,333,679	0	0	0	93,788	04/01/2023.	3FE.....
891160	MJ	9		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	5,000,156	5,020,000	4,999,482	5,000,063	0	93	0	93	0	5,000,156	0	0	0	68,746	09/15/2031.	1FE.....
891490	AR	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	11,393,230	11,000,000	11,728,020	11,395,894	0	(2,664)	0	(2,664)	0	11,393,230	0	0	0	500,500	01/01/2027.	2FE.....
89173U	AA	5		03/01/2018.	SCHEDULED REDEMPTION.....	.....	312,367	312,367	313,134	313,101	0	(734)	0	(734)	0	312,367	0	0	0	1,862	06/01/2057.	1FM.....
89307#	AA	7		03/31/2018.	SCHEDULED REDEMPTION.....	.....	76,560	76,560	76,560	76,560	0	0	0	0	0	76,560	0	0	0	561	06/30/2047.	1FE.....
					CITIGROUP GLOBAL MARKETS, INC																	
893647	BB	2		03/05/2018.	INC		164,532	162,000	162,000	162,000	0	0	0	0	0	162,000	0	2,532	2,532	2,352	06/15/2026.	4FE.....
89376V	AA	8		02/07/2018.	RBC CAPITAL MARKETS, LLC.....	.....	221,650	220,000	220,000	0	0	0	0	0	0	220,000	0	1,650	1,650	0	02/15/2026.	3FE.....
893830	BE	8		03/05/2018.	BNP PARIBAS SECURITIES CORP	.....	622,118	585,000	608,313	606,148	0	(759)	0	(759)	0	605,389	0	16,730	16,730	33,930	07/15/2023.	4FE.....
89641U	AC	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	10,180,351	10,000,000	10,211,714	10,181,904	0	(1,553)	0	(1,553)	0	10,180,351	0	0	0	166,222	03/15/2026.	2FE.....
902133	AG	2		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	24,777,473	23,150,000	25,047,722	24,780,989	0	(3,517)	0	(3,517)	0	24,777,473	0	0	0	549,813	10/01/2037.	1FE.....
					UBS GROUP FUNDING SWITZERLAND AG																	
90352J	AC	7		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	6,865,000	6,865,000	6,865,000	6,865,000	0	0	0	0	0	6,865,000	0	0	0	103,811	03/23/2028.	1FE.....
907818	EQ	7		01/16/2018.	MORGAN STANLEY & CO. LLC.....	.....	7,085,844	6,917,000	6,910,152	6,910,219	0	11	0	11	0	6,910,230	0	175,614	175,614	82,312	09/15/2037.	1FE.....
					UNION PACIFIC RAILROAD COMPANY - ABS																	
907831	AA	9		01/27/2018.	SCHEDULED REDEMPTION.....	.....	89,113	89,113	89,113	89,113	0	0	0	0	0	89,113	0	0	0	2,954	01/27/2022.	1FE.....
73019#	AA	0		03/13/2018.	SCHEDULED REDEMPTION.....	.....	189,803	189,803	189,803	189,803	0	0	0	0	0	189,803	0	0	0	2,847	09/13/2027.	1.....
73019#	AB	8		03/13/2018.	SCHEDULED REDEMPTION.....	.....	196,947	196,947	196,947	196,947	0	0	0	0	0	196,947	0	0	0	2,954	09/13/2027.	1.....
73019#	AC	6		03/13/2018.	SCHEDULED REDEMPTION.....	.....	179,905	179,905	179,905	179,905	0	0	0	0	0	179,905	0	0	0	2,699	09/13/2027.	1.....
910047	AG	4		01/10/2018.	BARCLAYS CAPITAL INC.....	.....	1,161,545	1,078,000	1,135,943	1,115,261	0	(367)	0	(367)	0	1,114,894	0	46,652	46,652	7,366	12/01/2020.	3FE.....
					UNITED ENERGY DISTRIBUTION PTY LTD																	
91020Q	A#	4		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	98,400	10/13/2022.	2FE.....
913017	AT	6		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	6,628,739	5,000,000	6,811,745	6,639,637	0	(10,898)	0	(10,898)	0	6,628,739	0	0	0	167,500	08/01/2028.	1FE.....
913017	BT	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	34,288,808	30,000,000	34,603,407	34,298,046	0	(9,238)	0	(9,238)	0	34,288,808	0	0	0	225,000	06/01/2042.	1FE.....
91324P	AR	3		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	18,714,912	20,000,000	18,422,500	18,711,774	0	3,138	0	3,138	0	18,714,912	0	0	0	438,222	03/15/2036.	1FE.....
91324P	CX	8		01/16/2018.	WELLS FARGO ADVISORS, LLC.....	.....	10,848,100	10,000,000	10,324,700	10,318,947	0	(283)	0	(283)	0	10,318,665	0	529,435	529,435	213,500	01/15/2047.	1FE.....
91911X	AS	3		03/06/2018.	JP MORGAN SECURITIES LLC.....	.....	465,814	476,000	406,898	421,899	0	1,778	0	1,778	0	423,676	0	42,137	42,137	22,336	07/15/2022.	4FE.....
					VALEANT PHARMACEUTICALS INTERNATIO																	
91911K	AK	8		03/07/2018.	JP MORGAN SECURITIES LLC.....	.....	683,073	649,000	676,753	675,070	0	(658)	0	(658)	0	674,412	0	8,660	8,660	21,958	03/15/2024.	3FE.....
91913Y	AP	5		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	10,430,544	10,455,000	10,428,653	10,430,517	0	27	0	27	0	10,430,544	0	0	0	414,715	03/15/2039.	2FE.....
92047W	AC	5		01/17/2018.	GOLDMAN SACHS & CO LLC.....	.....	923,198	873,000	903,498	903,349	0	(299)	0	(299)	0	903,049	0	20,148	20,148	24,541	07/15/2024.	3FE.....
					BANC OF AMERICA SECURITIES LLC																	
92211W	AA	9		01/23/2018.	LLC	.....	815,068	809,000	813,193	813,171	0	(52)	0	(52)	0	813,119	0	1,948	1,948	3,343	11/15/2025.	4FE.....
92343V	CM	4		02/01/2018.	HTFD LIFE & ANNUITY INS CO.....	.....	8,858,630	11,103,000	8,817,769	8,857,356	0	1,274	0	1,274	0	8,858,630	0	0	0	247,325	08/21/2054.	2FE.....
92343V	CV	4		02/01/2018.	Various.....	22,826,270	23,500,000	22,379,210	22,420,625	0	2,645	0	2,645	0	22,423,270	0	403,001	403,001	531,057	01/15/2036.	2FE.....

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

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1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92343V DC 5	VERIZON COMMUNICATIONS INC.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	7,773,986	7,778,000	7,773,878	7,773,979	.....0	.....6	.....0	.....6	.....0	7,773,986	.....0	.....0	.....0	147,944	08/15/2046.	2FE.....
91845# AA 2	VERIZON CORPORATE SERVICES GROUP I			..	03/15/2018.	Various.....	.....	6,623,250	6,623,250	6,623,250	6,623,250	.....0	.....0	.....0	.....0	.....0	6,623,250	.....0	.....0	.....0	32,328	05/15/2035.	2.....
92532W AA 1	VERSUM MATERIALS INC.....			..	02/22/2018.	DEUTSCHE BANK SECURITIES INC	.....	550,594	525,000	540,750	538,436	.....0	.....(311)	.....0	.....(311)	.....0	538,125	.....0	12,469	12,469	12,914	09/30/2024.	3FE.....
92552V AK 6	VIASAT INC.....			..	03/28/2018.	WELLS FARGO ADVISORS, LLC..	.....	260,874	270,000	270,435	270,414	.....0	.....(19)	.....0	.....(19)	.....0	270,394	.....0	(9,520)	(9,520)	7,980	09/15/2025.	4FE.....
92783# AA 4	VIRGINIA INTERNATIONAL GATEWAY INC			..	03/31/2018.	SCHEDULED REDEMPTION.....	.....	7,810	7,810	7,810	7,810	.....0	.....0	.....0	.....0	.....0	7,810	.....0	.....0	.....0	153	06/30/2030.	1FE.....
92783# AB 2	VIRGINIA INTERNATIONAL GATEWAY INC			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	61,500,000	61,500,000	61,500,000	61,500,000	.....0	.....0	.....0	.....0	.....0	61,500,000	.....0	.....0	.....0	768,955	11/03/2041.	1FE.....
92826C AF 9	VISA INC.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	6,900,880	6,912,000	6,900,457	6,900,863	.....0	.....17	.....0	.....17	.....0	6,900,880	.....0	.....0	.....0	38,803	12/14/2045.	1FE.....
93145# AA 5	WALGREEN LEASE PASS THRU TR 2011 - ABS			..	03/25/2018.	SCHEDULED REDEMPTION.....	.....	47,110	47,110	47,110	47,110	.....0	.....0	.....0	.....0	.....0	47,110	.....0	.....0	.....0	535	12/25/2036.	1.....
931142 BF 9	WAL-MART STORES INC.....			..	01/25/2018.	HIMCO OPERATIONAL TRANSACTION	.....	43,441,200	30,000,000	37,173,190	34,831,543	.....0	.....(18,432)	.....0	.....(18,432)	.....0	34,813,110	.....0	8,628,090	8,628,090	1,006,667	02/15/2030.	1FE.....
92922F 4R 6	WAMU_05-AR13.....			..	03/25/2018.	SCHEDULED REDEMPTION.....	.....	758,458	758,458	690,117	702,887	.....0	.....55,570	.....0	.....55,570	.....0	758,458	.....0	.....0	.....0	3,612	10/25/2045.	1FM.....
92922F 4S 4	WAMU_05-AR13.....			..	03/25/2018.	SCHEDULED REDEMPTION.....	.....	71,069	71,069	64,495	68,246	.....0	.....2,822	.....0	.....2,822	.....0	71,069	.....0	.....0	.....0	327	10/25/2045.	1FM.....
92925C BD 3	WAMU_05-AR19.....			..	03/25/2018.	SCHEDULED REDEMPTION.....	.....	39,603	39,603	36,084	36,179	.....0	.....3,425	.....0	.....3,425	.....0	39,603	.....0	.....0	.....0	168	12/25/2045.	1FM.....
92922F U5 5	WAMU_05-AR9.....			..	03/25/2018.	SCHEDULED REDEMPTION.....	.....	191,251	191,251	168,540	168,538	.....0	.....22,713	.....0	.....22,713	.....0	191,251	.....0	.....0	.....0	990	07/25/2045.	1FM.....
941848 C* 2	WATERS CORPORATION.....			..	03/15/2018.	MATURED.....	.....	4,000,000	4,000,000	4,000,000	4,000,000	.....0	.....0	.....0	.....0	.....0	4,000,000	.....0	.....0	.....0	64,400	03/15/2018.	2.....
95736X AD 0	WCHC_07-1A - ABS.....			C	02/01/2018.	SCHEDULED REDEMPTION.....	.....	115,890	115,890	107,633	110,912	.....0	.....4,978	.....0	.....4,978	.....0	115,890	.....0	.....0	.....0	538	08/01/2022.	1FE.....
947075 AJ 6	WEATHERFORD INTERNATIONAL LTD BERM			..	03/07/2018.	MORGAN STANLEY & CO. LLC.....	.....	547,253	557,000	558,443	558,762	.....0	.....(95)	.....0	.....(95)	.....0	558,667	.....0	(11,414)	(11,414)	10,072	06/15/2021.	5FE.....
947075 AK 3	WEATHERFORD INTERNATIONAL LTD BERM			..	03/06/2018.	GOLDMAN SACHS & CO LLC.....	.....	225,600	240,000	243,072	242,950	.....0	.....(82)	.....0	.....(82)	.....0	242,868	.....0	(17,268)	(17,268)	4,565	06/15/2023.	5FE.....
94946T AC 0	WELLCARE HEALTH PLANS INC.....			..	01/31/2018.	Various.....	.....	1,280,168	1,216,000	1,216,000	1,216,000	.....0	.....0	.....0	.....0	.....0	1,216,000	.....0	64,168	64,168	19,714	04/01/2025.	3FE.....
94973B AA 9	WELLS ENTERPRISES INC.....			..	03/29/2018.	CALL TRANSACTION.....	.....	1,207,037	1,187,000	1,237,227	1,201,223	.....0	.....(3,146)	.....0	.....(3,146)	.....0	1,198,077	.....0	(11,077)	(11,077)	73,007	02/01/2020.	4FE.....
949746 RF 0	WELLS FARGO & COMPANY.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	30,813,528	34,582,000	30,614,093	30,808,810	.....0	.....4,718	.....0	.....4,718	.....0	30,813,528	.....0	.....0	.....0	1,055,496	01/15/2044.	1FE.....
126650 AY 6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS			..	03/10/2018.	SCHEDULED REDEMPTION.....	.....	83,693	83,693	83,693	83,693	.....0	.....0	.....0	.....0	.....0	83,693	.....0	.....0	.....0	998	10/10/2027.	2.....
94978# CY 1	WELLS FARGO-WACHOVIA BANK - ABS			..	01/02/2018.	SCHEDULED REDEMPTION.....	.....	112,374	112,374	112,374	112,374	.....0	.....0	.....0	.....0	.....0	112,374	.....0	.....0	.....0	3,079	01/02/2025.	1.....
94978# CZ 8	WELLS FARGO-WACHOVIA BANK - ABS			..	02/01/2018.	Various.....	.....	5,043,697	5,043,697	5,043,697	5,043,697	.....0	.....0	.....0	.....0	.....0	5,043,697	.....0	.....0	.....0	158,080	01/02/2025.	1.....
94978# DC 8	WELLS FARGO-WACHOVIA BANK - ABS			..	01/02/2018.	SCHEDULED REDEMPTION.....	.....	740,222	740,222	740,222	740,222	.....0	.....0	.....0	.....0	.....0	740,222	.....0	.....0	.....0	20,282	01/02/2025.	1.....
95058X AD 0	WEN_18-1A - ABS.....			..	01/11/2018.	CITIGROUP GLOBAL MARKETS, INC	.....	4,519,688	4,500,000	4,500,000	4,500,000	.....0	.....0	.....0	.....0	.....0	4,500,000	.....0	19,688	19,688	.....0	03/15/2048.	2AM.....
958102 AJ 4	WESTERN DIGITAL CORPORATION.....			..	03/01/2018.	CALL TRANSACTION.....	.....	856,761	788,000	848,170	830,467	.....0	.....(2,079)	.....0	.....(2,079)	.....0	828,388	.....0	(40,388)	(40,388)	92,975	04/01/2023.	2FE.....
958102 AL 9	WESTERN DIGITAL CORPORATION.....			..	02/13/2018.	HIMCO OPERATIONAL TRANSACTION	.....	1,380,857	1,183,000	1,226,448	1,218,553	.....0	.....(1,054)	.....0	.....(1,054)	.....0	1,217,499	.....0	163,358	163,358	45,546	04/01/2024.	3FE.....
BHM1ST DP 3	WESTERN DIGITAL CORPORATION.....			..	02/27/2018.	SINKING FUND TRANSACTION...	.....	152,350	152,350	149,504	149,574	.....0	.....74	.....0	.....74	.....0	149,648	.....0	2,702	2,702	1,341	04/29/2023.	2FE.....
960413 AS 1	WESTLAKE CHEMICAL CORP.....			..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	22,063,064	22,689,000	22,056,056	22,062,291	.....0	.....772	.....0	.....772	.....0	22,063,064	.....0	.....0	.....0	523,108	08/15/2046.	2FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94989C	AZ	4	WFCM_15-C26.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....8,177,016	.....8,000,000	.....8,239,944	.....8,178,867	.....0	.....(1,851)	.....0	.....(1,851)	.....0	.....8,177,016	.....0	.....0	.....0	.....47,733	02/01/2048.	1FM.....
94989D	BB	4	WFCM_15-C27.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....8,656,363	.....8,442,000	.....8,726,876	.....8,658,506	.....0	.....(2,143)	.....0	.....(2,143)	.....0	.....8,656,363	.....0	.....0	.....0	.....58,236	02/01/2048.	1FM.....
94989T	BH	6	WFCM_15-LC22.....	..	03/27/2018.	SANDLER ONEILL & PARTNERS, LP	.....	.....261,938	.....300,000	.....249,211	.....252,116	.....0	.....1,122	.....0	.....1,122	.....0	.....253,239	.....0	.....8,699	.....8,699	.....4,466	09/01/2058.	1FM.....
95000F	AW	6	WFCM_16-C35 IS.....	..	01/18/2018.	WELLS FARGO ADVISORS, LLC..	.....	.....1,678,593	.....0	.....1,951,610	.....1,663,565	.....0	.....6,721	.....0	.....6,721	.....0	.....1,670,286	.....0	.....8,307	.....8,307	.....38,246	07/01/2048.	1FE.....
86359B	MW	8	WFHET_04-1 IS.....	..	03/26/2018.	SCHEDULED REDEMPTION.....	.....	.....291,721	.....291,721	.....292,542	.....291,721	.....0	.....0	.....0	.....0	.....0	.....291,721	.....0	.....0	.....0	.....1,448	04/25/2034.	1FM.....
92890N	AA	7	WFRBS_12-C10 IS.....	..	02/02/2018.	Various.....	.....	.....1,076,113	.....0	.....1,505,159	.....1,050,417	.....0	.....(22,473)	.....0	.....(22,473)	.....0	.....1,027,945	.....0	.....48,169	.....48,169	.....50,059	12/01/2045.	1FE.....
969457	BU	3	WILLIAMS COS INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....2,414,135	.....2,500,000	.....2,397,163	.....2,412,847	.....0	.....1,288	.....0	.....1,288	.....0	.....2,414,135	.....0	.....0	.....0	.....50,361	01/15/2023.	3FE.....
96950F	AN	4	WILLIAMS PARTNERS LP.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....24,493,038	.....24,895,000	.....24,485,181	.....24,492,510	.....0	.....528	.....0	.....528	.....0	.....24,493,038	.....0	.....0	.....0	.....548,935	03/04/2044.	2FE.....
00434N	AB	1	WILLIAMS PARTNERS LP/ACMP FINANCE	..	03/28/2018.	CALL TRANSACTION.....	.....	.....52,285	.....50,000	.....50,000	.....50,000	.....0	.....0	.....0	.....0	.....0	.....50,000	.....0	.....0	.....0	.....3,592	03/15/2024.	2FE.....
976657	AG	1	WISCONSIN ENERGY CORP.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....22,323,052	.....20,885,000	.....22,876,385	.....22,328,110	.....0	.....(5,059)	.....0	.....(5,059)	.....0	.....22,323,052	.....0	.....0	.....0	.....431,623	04/01/2033.	2FE.....
951681	AK	1	WSTC_12-1A - ABS.....	C	01/30/2018.	SCHEDULED REDEMPTION.....	.....	.....4,921,895	.....4,921,895	.....4,921,895	.....4,921,895	.....0	.....0	.....0	.....0	.....0	.....4,921,895	.....0	.....0	.....0	.....42,489	10/30/2023.	1FE.....
983130	AV	7	WYNN LAS VEGAS LLC / WYNN LAS VEGA	..	03/01/2018.	MARKET AXESS TRADING PLATFORM	.....	.....143,379	.....142,000	.....135,255	.....136,346	.....0	.....111	.....0	.....111	.....0	.....136,457	.....0	.....6,922	.....6,922	.....3,992	03/01/2025.	4FE.....
BHM1PV	KK	4	XPO LOGISTICS INC.....	..	02/23/2018.	HIMCO OPERATIONAL TRANSACTION	.....	.....151,965	.....151,483	.....152,000	.....151,920	.....0	.....(16)	.....0	.....(16)	.....0	.....151,905	.....0	.....60	.....60	.....2,126	10/30/2021.	3FE.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....							.....3,322,034,282	.....3,249,998,631	.....3,336,406,713	.....3,295,350,603	.....0	.....397,788	.....0	.....397,788	.....0	.....3,309,988,551	.....0	11,802,166	.....11,802,166	66,048,430	XXX	XXX
Bonds - Hybrid Securities																							
59156R	AP	3	METLIFE INC.....	..	02/01/2018.	HTFD LIFE & ANNUITY INS CO....	.....	.....16,334,609	.....16,364,000	.....16,333,898	.....16,334,602	.....0	.....7	.....0	.....7	.....0	.....16,334,609	.....0	.....0	.....0	.....133,821	12/15/2066.	2FE.....
4899999.	Total - Bonds - Hybrid Securities.....							.....16,334,609	.....16,364,000	.....16,333,898	.....16,334,602	.....0	.....7	.....0	.....7	.....0	.....16,334,609	.....0	.....0	.....0	.....133,821	XXX	XXX
8399997.	Total - Bonds - Part 4.....							.....4,417,086,485	.....4,354,582,939	.....4,418,650,757	.....4,232,297,732	.....0	.....385,021	.....0	.....385,021	.....59,255	.....4,412,348,143	.....(10,919)	.....4,505,698	.....4,494,779	82,765,529	XXX	XXX
8399999.	Total - Bonds.....							.....4,417,086,485	.....4,354,582,939	.....4,418,650,757	.....4,232,297,732	.....0	.....385,021	.....0	.....385,021	.....59,255	.....4,412,348,143	.....(10,919)	.....4,505,698	.....4,494,779	82,765,529	XXX	XXX
Common Stocks - Industrial and Miscellaneous																							
282914	10	0	8X8 INC.....	..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....	.....1,100,000	.....16,764	XXX	.....15,139	.....(371)	.....0	.....0	.....(371)	.....0	.....15,139	.....0	.....1,625	.....1,625	.....0	XXX	U.....
00287Y	10	9	ABBVIE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....784,000	.....88,867	XXX	.....53,000	.....(22,821)	.....0	.....0	.....(22,821)	.....0	.....53,000	.....0	.....35,868	.....35,868	.....557	XXX	L.....
00081T	10	8	ACCO BRANDS CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....1,250,000	.....15,722	XXX	.....16,170	.....920	.....0	.....0	.....920	.....0	.....16,170	.....0	.....(448)	.....(448)	.....75	XXX	L.....
004446	10	0	ACETO CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....1,680,000	.....12,305	XXX	.....22,593	.....5,239	.....0	.....0	.....5,239	.....0	.....22,593	.....0	.....(10,288)	.....(10,288)	.....0	XXX	U.....
00484M	10	6	ACORDA THERAPEUTICS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....500,000	.....12,615	XXX	.....12,870	.....2,145	.....0	.....0	.....2,145	.....0	.....12,870	.....0	.....(255)	.....(255)	.....0	XXX	U.....
00508X	20	3	ACTUANT CORP CLASS A.....	..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....	.....520,000	.....13,137	XXX	.....12,266	.....(890)	.....0	.....0	.....(890)	.....0	.....12,266	.....0	.....872	.....872	.....0	XXX	L.....
005125	10	9	ACXIOM CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....660,000	.....18,702	XXX	.....17,082	.....(1,107)	.....0	.....0	.....(1,107)	.....0	.....17,082	.....0	.....1,620	.....1,620	.....0	XXX	U.....
007903	10	7	ADVANCED MICRO DEVICES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....2,180,000	.....25,578	XXX	.....21,682	.....(729)	.....0	.....0	.....(729)	.....0	.....21,682	.....0	.....3,896	.....3,896	.....0	XXX	L.....
00130H	10	5	AES CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....1,710,000	.....18,553	XXX	.....18,629	.....110	.....0	.....0	.....110	.....0	.....18,629	.....0	.....(76)	.....(76)	.....222	XXX	L.....
00846U	10	1	AGILENT TECHNOLOGIES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....230,000	.....15,335	XXX	.....15,370	.....(33)	.....0	.....0	.....(33)	.....0	.....15,370	.....0	.....(35)	.....(35)	.....34	XXX	L.....
00123Q	10	4	AGNC INVESTMENT REIT CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....6,600,000	.....121,187	XXX	.....130,228	.....(3,026)	.....0	.....0	.....(3,026)	.....0	.....130,228	.....0	.....(9,041)	.....(9,041)	.....3,564	XXX	U.....
00856G	10	9	AGROFRESH SOLUTIONS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....3,000,000	.....22,895	XXX	.....21,139	.....(1,061)	.....0	.....0	.....(1,061)	.....0	.....21,139	.....0	.....1,757	.....1,757	.....0	XXX	U.....
001547	10	8	AK STEEL HOLDING CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....2,300,000	.....13,173	XXX	.....12,596	.....(422)	.....0	.....0	.....(422)	.....0	.....12,596	.....0	.....577	.....577	.....0	XXX	L.....
00971T	10	1	AKAMAI TECHNOLOGIES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....240,000	.....16,670	XXX	.....14,464	.....(1,146)	.....0	.....0	.....(1,146)	.....0	.....14,464	.....0	.....2,206	.....2,206	.....0	XXX	U.....
011659	10	9	ALASKA AIR GROUP INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....230,000	.....14,458	XXX	.....16,322	.....(585)	.....0	.....0	.....(585)	.....0	.....16,322	.....0	.....(1,865)	.....(1,865)	.....74	XXX	L.....
015271	10	9	ALEXANDRIA REAL ESTATE EQUITIES RE	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....119,000	.....14,769	XXX	.....10,955	.....(4,585)	.....0	.....0	.....(4,585)	.....0	.....10,955	.....0	.....3,814	.....3,814	.....107	XXX	L.....
G0176J	10	9	ALLEGION PLC.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....	.....190,000	.....15,544	XXX	.....13,268	.....(1,848)	.....0	.....0	.....(1,848)	.....0	.....13,268	.....0	.....2,275	.....2,275	.....0	XXX	L.....

QE05.24

SCHEDULE D - PART 4

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

QE05.25

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
018581 10 8	ALLIANCE DATA SYSTEMS CORPORATION		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....73.000	.....16,941	XXX	.....15,770	.....18,504	.....(2,734)	.....0	.....0	.....(2,734)	.....0	.....15,770	.....0	.....1,171	.....1,171	.....42	XXX	L.....
018802 10 8	ALLIANT ENERGY CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....17,680	XXX	.....15,651	.....19,601	.....(3,949)	.....0	.....0	.....(3,949)	.....0	.....15,651	.....0	.....2,029	.....2,029	.....154	XXX	L.....
01973R 10 1	ALLISON TRANSMISSION HOLDINGS INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....470.000	.....17,803	XXX	.....15,082	.....20,243	.....(5,161)	.....0	.....0	.....(5,161)	.....0	.....15,082	.....0	.....2,721	.....2,721	.....71	XXX	L.....
02005N 10 0	ALLY FINANCIAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....12,644	XXX	.....11,210	.....13,414	.....(2,204)	.....0	.....0	.....(2,204)	.....0	.....11,210	.....0	.....1,434	.....1,434	.....60	XXX	L.....
02209S 10 3	ALTRIA GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,610.000	.....101,391	XXX	.....102,295	.....114,970	.....(12,675)	.....0	.....0	.....(12,675)	.....0	.....102,295	.....0	.....(904)	.....(904)	.....1,063	XXX	L.....
00163U 10 6	AMAG PHARMACEUTICALS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....857.000	.....17,834	XXX	.....19,352	.....11,355	.....7,997	.....0	.....0	.....7,997	.....0	.....19,352	.....0	.....(1,518)	.....(1,518)	.....0	XXX	U.....
G02602 10 3	AMDOCS LTD.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,183.000	.....144,935	XXX	.....130,333	.....142,943	.....(12,610)	.....0	.....0	.....(12,610)	.....0	.....130,333	.....0	.....14,603	.....14,603	.....480	XXX	L.....
023608 10 2	AMEREN CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....260.000	.....14,151	XXX	.....15,040	.....15,337	.....(297)	.....0	.....0	.....(297)	.....0	.....15,040	.....0	.....(889)	.....(889)	.....0	XXX	L.....
025932 10 4	AMERICAN FINANCIAL GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....116.000	.....12,913	XXX	.....12,162	.....12,591	.....(428)	.....0	.....0	.....(428)	.....0	.....12,162	.....0	.....751	.....751	.....41	XXX	L.....
02913V 10 3	AMERICAN PUBLIC EDUCATION INC....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....19,186	XXX	.....11,321	.....13,527	.....(2,206)	.....0	.....0	.....(2,206)	.....0	.....11,321	.....0	.....7,865	.....7,865	.....0	XXX	U.....
03073E 10 5	AMERISOURCEBERGEN CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....248.000	.....23,096	XXX	.....19,868	.....22,771	.....(2,903)	.....0	.....0	.....(2,903)	.....0	.....19,868	.....0	.....3,228	.....3,228	.....94	XXX	L.....
031100 10 0	AMETEK INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....190.000	.....14,005	XXX	.....10,456	.....13,769	.....(3,313)	.....0	.....0	.....(3,313)	.....0	.....10,456	.....0	.....3,549	.....3,549	.....0	XXX	L.....
001744 10 1	AMN HEALTHCARE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....410.000	.....22,853	XXX	.....15,833	.....20,193	.....(4,359)	.....0	.....0	.....(4,359)	.....0	.....15,833	.....0	.....7,020	.....7,020	.....0	XXX	L.....
032654 10 5	ANALOG DEVICES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....173.000	.....15,424	XXX	.....15,251	.....15,402	.....(151)	.....0	.....0	.....(151)	.....0	.....15,251	.....0	.....173	.....173	.....0	XXX	L.....
032657 20 7	ANALOGIC CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....18,595	XXX	.....18,267	.....18,425	.....(158)	.....0	.....0	.....(158)	.....0	.....18,267	.....0	.....328	.....328	.....0	XXX	U.....
00182C 10 3	ANI PHARMACEUTICALS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....20,482	XXX	.....14,823	.....21,269	.....(6,446)	.....0	.....0	.....(6,446)	.....0	.....14,823	.....0	.....5,659	.....5,659	.....0	XXX	U.....
035710 40 9	ANNALY CAPITAL MANAGEMENT REIT INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....12,080.000	.....123,411	XXX	.....127,513	.....143,631	.....(16,118)	.....0	.....0	.....(16,118)	.....0	.....127,513	.....0	.....(4,102)	.....(4,102)	.....3,624	XXX	L.....
03662Q 10 5	ANSYS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....213.000	.....34,463	XXX	.....18,763	.....31,437	.....(12,674)	.....0	.....0	.....(12,674)	.....0	.....18,763	.....0	.....15,700	.....15,700	.....0	XXX	U.....
03748R 10 1	APARTMENT INVESTMENT AND MANAGEMENT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....12,340	XXX	.....13,062	.....13,987	.....(925)	.....0	.....0	.....(925)	.....0	.....13,062	.....0	.....(722)	.....(722)	.....122	XXX	L.....
03784Y 20 0	APPLE HOSPITALITY REIT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....10,498	XXX	.....11,778	.....12,158	.....(380)	.....0	.....0	.....(380)	.....0	.....11,778	.....0	.....(1,280)	.....(1,280)	.....186	XXX	L.....
037833 10 0	APPLE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,155.000	.....202,690	XXX	.....107,802	.....195,461	.....(87,659)	.....0	.....0	.....(87,659)	.....0	.....107,802	.....0	.....94,888	.....94,888	.....728	XXX	U.....
SBD2BM 16 4	APPTIO INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....630.000	.....18,260	XXX	.....14,494	.....14,818	.....(324)	.....0	.....0	.....(324)	.....0	.....14,494	.....0	.....3,766	.....3,766	.....0	XXX	U.....
G0450A 10 5	ARCH CAPITAL GROUP LTD.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....132.000	.....11,646	XXX	.....10,277	.....11,982	.....(1,704)	.....0	.....0	.....(1,704)	.....0	.....10,277	.....0	.....1,369	.....1,369	.....0	XXX	U.....
040047 60 7	ARENA PHARMACEUTICALS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....20,087	XXX	.....12,174	.....15,626	.....(3,452)	.....0	.....0	.....(3,452)	.....0	.....12,174	.....0	.....7,913	.....7,913	.....0	XXX	U.....
04247X 10 2	ARMSTRONG WORLD INDUSTRIES INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....18,641	XXX	.....13,860	.....18,771	.....(4,910)	.....0	.....0	.....(4,910)	.....0	.....13,860	.....0	.....4,781	.....4,781	.....0	XXX	L.....
G0551A 10 3	ARRIS INTERNATIONAL PLC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....740.000	.....19,322	XXX	.....21,294	.....19,011	.....2,283	.....0	.....0	.....2,283	.....0	.....21,294	.....0	.....(1,972)	.....(1,972)	.....0	XXX	U.....
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....13,741	XXX	.....11,707	.....16,590	.....(4,883)	.....0	.....0	.....(4,883)	.....0	.....11,707	.....0	.....2,034	.....2,034	.....584	XXX	L.....
044103 10 9	ASHFORD HOSPITALITY TRUST REIT INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,400.000	.....14,543	XXX	.....15,322	.....16,152	.....(830)	.....0	.....0	.....(830)	.....0	.....15,322	.....0	.....(780)	.....(780)	.....288	XXX	L.....
045327 10 3	ASPEN TECHNOLOGY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....410.000	.....31,884	XXX	.....19,699	.....27,142	.....(7,443)	.....0	.....0	.....(7,443)	.....0	.....19,699	.....0	.....12,185	.....12,185	.....0	XXX	U.....
00206R 10 2	AT&T INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....5,060.000	.....183,461	XXX	.....170,064	.....196,733	.....(26,669)	.....0	.....0	.....(26,669)	.....0	.....170,064	.....0	.....13,397	.....13,397	.....2,530	XXX	L.....
04685W 10 3	ATHENAHEALTH INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....106.000	.....14,792	XXX	.....15,042	.....0	.....0	.....0	.....0	.....0	.....0	.....15,042	.....0	.....(249)	.....(249)	.....0	XXX	U.....
047649 10 8	ATKORE INTERNATIONAL GROUP INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....860.000	.....17,720	XXX	.....16,045	.....18,447	.....(2,402)	.....0	.....0	.....(2,402)	.....0	.....16,045	.....0	.....1,676	.....1,676	.....0	XXX	L.....
G06242 10 4	ATLASSIAN CORP PLC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....19,018	XXX	.....9,508	.....15,022	.....(5,513)	.....0	.....0	.....(5,513)	.....0	.....9,508	.....0	.....9,510	.....9,510	.....0	XXX	U.....
049560 10 5	ATMOS ENERGY CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....126.000	.....10,018	XXX	.....10,894	.....10,822	.....72	.....0	.....0	.....72	.....0	.....10,894	.....0	.....(876)	.....(876)	.....61	XXX	L.....
05969A 10 5	BANCORP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,150.000	.....22,347	XXX	.....18,143	.....21,242	.....(3,099)	.....0	.....0	.....(3,099)	.....0	.....18,143	.....0	.....4,204	.....4,204	.....0	XXX	U.....
05971J 10 2	BANCORPSOUTH.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC340.00010,895	XXX9,99010,693(703)00(703)09,990090590548	XXX	L.....

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

QE05.26

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06424J 10 3	BANK OF COMMERCE HOLDINGS.....			..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....15,958	XXX	.....16,680	.....16,675	.....5	.....0	.....0	.....5	.....0	.....16,680	.....0	.....(722)	.....(722)	.....44	XXX	U.....
G0772R 20 8	BANK OF NT BUTTERFIELD & SON LTD			D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....600.000	.....27,175	XXX	.....21,961	.....21,774	.....187	.....0	.....0	.....187	.....0	.....21,961	.....0	.....5,214	.....5,214	.....228	XXX	L.....
068323 10 4	BARRACUDA NETWORKS INC.....			..	02/12/2018.	HIMCO OPERATIONAL TRANSACTION	.....580.000	.....15,979	XXX	.....13,490	.....15,950	.....(2,460)	.....0	.....0	.....(2,460)	.....0	.....13,490	.....0	.....2,489	.....2,489	.....0	XXX	L.....
074014 10 1	BEASLEY BROADCAST GROUP INC CLASS			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....900.000	.....9,396	XXX	.....11,149	.....12,060	.....(911)	.....0	.....0	.....(911)	.....0	.....11,149	.....0	.....(1,753)	.....(1,753)	.....41	XXX	U.....
075887 10 9	BECTON DICKINSON.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....18.000	.....3,886	XXX	.....3,858	.....3,853	.....5	.....0	.....0	.....5	.....0	.....3,858	.....0	.....29	.....29	.....0	XXX	L.....
077454 10 6	BELDEN INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....218.000	.....16,014	XXX	.....13,967	.....16,823	.....(2,857)	.....0	.....0	.....(2,857)	.....0	.....13,967	.....0	.....2,047	.....2,047	.....11	XXX	L.....
08160H 10 1	BENCHMARK ELECTRONICS INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....9,720	XXX	.....10,791	.....9,312	.....1,479	.....0	.....0	.....1,479	.....0	.....10,791	.....0	.....(1,072)	.....(1,072)	.....0	XXX	L.....
08579W 10 3	BERRY GLOBAL GROUP INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....14,958	XXX	.....14,526	.....16,428	.....(1,902)	.....0	.....0	.....(1,902)	.....0	.....14,526	.....0	.....432	.....432	.....0	XXX	L.....
090931 10 6	BIOSPECIFICS TECHNOLOGIES CORP			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....9,547	XXX	.....11,653	.....10,399	.....1,254	.....0	.....0	.....1,254	.....0	.....11,653	.....0	.....(2,106)	.....(2,106)	.....0	XXX	U.....
09227Q 10 0	BLACKBAUD INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....147.000	.....15,029	XXX	.....13,176	.....13,890	.....(714)	.....0	.....0	.....(714)	.....0	.....13,176	.....0	.....1,853	.....1,853	.....18	XXX	U.....
05561Q 20 1	BOK FINANCIAL CORP.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....124.000	.....11,778	XXX	.....10,126	.....11,448	.....(1,322)	.....0	.....0	.....(1,322)	.....0	.....10,126	.....0	.....1,652	.....1,652	.....56	XXX	U.....
099502 10 6	BOOZ ALLEN HAMILTON HOLDING CORP C			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....12,802	XXX	.....12,011	.....12,583	.....(572)	.....0	.....0	.....(572)	.....0	.....12,011	.....0	.....791	.....791	.....63	XXX	L.....
100557 10 7	BOSTON BEER INC CLASS A.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....83.000	.....13,648	XXX	.....14,068	.....15,861	.....(1,794)	.....0	.....0	.....(1,794)	.....0	.....14,068	.....0	.....(419)	.....(419)	.....0	XXX	L.....
101119 10 5	BOSTON PRIVATE FINANCIAL HOLDINGS			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....700.000	.....10,148	XXX	.....11,815	.....10,815	.....1,000	.....0	.....0	.....1,000	.....0	.....11,815	.....0	.....(1,667)	.....(1,667)	.....84	XXX	U.....
101388 10 6	BOTTOMLINE TECHNOLOGIES INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....13,013	XXX	.....11,314	.....11,791	.....(477)	.....0	.....0	.....(477)	.....0	.....11,314	.....0	.....1,699	.....1,699	.....0	XXX	U.....
104674 10 6	BRADY CORP CLASS A.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....450.000	.....16,893	XXX	.....14,878	.....17,055	.....(2,177)	.....0	.....0	.....(2,177)	.....0	.....14,878	.....0	.....2,015	.....2,015	.....93	XXX	L.....
105368 20 3	BRANDYWINE REALTY TRUST REIT TRUST			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....640.000	.....10,092	XXX	.....11,563	.....11,642	.....(79)	.....0	.....0	.....(79)	.....0	.....11,563	.....0	.....(1,471)	.....(1,471)	.....115	XXX	L.....
G1644T 10 9	BRIGHTSPHERE INVESTMENT GROUP PLC			D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,110.000	.....16,424	XXX	.....16,621	.....18,593	.....(1,971)	.....0	.....0	.....(1,971)	.....0	.....16,621	.....0	.....(197)	.....(197)	.....100	XXX	L.....
11120U 10 5	BRIXMOR PROPERTY GROUP REIT INC			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....720.000	.....11,372	XXX	.....15,902	.....13,435	.....2,466	.....0	.....0	.....2,466	.....0	.....15,902	.....0	.....(4,529)	.....(4,529)	.....198	XXX	L.....
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....141.000	.....14,368	XXX	.....7,795	.....12,772	.....(4,977)	.....0	.....0	.....(4,977)	.....0	.....7,795	.....0	.....6,573	.....6,573	.....51	XXX	L.....
115236 10 1	BROWN & BROWN INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....570.000	.....29,540	XXX	.....22,435	.....29,332	.....(6,897)	.....0	.....0	.....(6,897)	.....0	.....22,435	.....0	.....7,106	.....7,106	.....86	XXX	L.....
118440 10 6	BUCKLE INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....760.000	.....16,065	XXX	.....16,145	.....18,050	.....(1,905)	.....0	.....0	.....(1,905)	.....0	.....16,145	.....0	.....(81)	.....(81)	.....1,520	XXX	L.....
12673P 10 5	CA INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,900.000	.....137,515	XXX	.....124,445	.....129,792	.....(5,347)	.....0	.....0	.....(5,347)	.....0	.....124,445	.....0	.....13,070	.....13,070	.....995	XXX	U.....
127055 10 1	CABOT CORP.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....300.000	.....17,954	XXX	.....15,534	.....18,477	.....(2,943)	.....0	.....0	.....(2,943)	.....0	.....15,534	.....0	.....2,420	.....2,420	.....95	XXX	L.....
127387 10 8	CADENCE DESIGN SYSTEMS INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....676.000	.....26,244	XXX	.....15,704	.....28,270	.....(12,567)	.....0	.....0	.....(12,567)	.....0	.....15,704	.....0	.....10,541	.....10,541	.....0	XXX	U.....
M20598 10 4	CAESARSTONE LTD.....			D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....520.000	.....10,594	XXX	.....15,369	.....11,440	.....3,929	.....0	.....0	.....3,929	.....0	.....15,369	.....0	.....(4,775)	.....(4,775)	.....121	XXX	U.....
131347 30 4	CALPINE CORP.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....740.000	.....11,259	XXX	.....8,653	.....11,196	.....(2,543)	.....0	.....0	.....(2,543)	.....0	.....8,653	.....0	.....2,607	.....2,607	.....0	XXX	L.....
133131 10 2	CAMDEN PROPERTY TRUST REIT TRUST			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....211.000	.....16,790	XXX	.....17,519	.....19,425	.....(1,905)	.....0	.....0	.....(1,905)	.....0	.....17,519	.....0	.....(729)	.....(729)	.....158	XXX	L.....
134429 10 9	CAMPBELL SOUP.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....14,139	XXX	.....18,814	.....15,876	.....2,938	.....0	.....0	.....2,938	.....0	.....18,814	.....0	.....(4,676)	.....(4,676)	.....116	XXX	L.....
14067E 50 6	CAPSTEAD MORTGAGE REIT CORP....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,200.000	.....10,306	XXX	.....12,469	.....10,380	.....2,089	.....0	.....0	.....2,089	.....0	.....12,469	.....0	.....(2,163)	.....(2,163)	.....228	XXX	L.....
14149Y 10 8	CARDINAL HEALTH INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....100,204	XXX	.....89,704	.....88,842	.....863	.....0	.....0	.....863	.....0	.....89,704	.....0	.....10,500	.....10,500	.....670	XXX	L.....
141619 10 6	CARDIOVASCULAR SYSTEMS INC.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....11,015	XXX	.....13,193	.....10,897	.....2,296	.....0	.....0	.....2,296	.....0	.....13,193	.....0	.....(2,179)	.....(2,179)	.....0	XXX	U.....
141665 10 9	CAREER EDUCATION CORP.....			..	03/05/2018.	WELLS FARGO SECURITIES LLC1,350.00018,075	XXX10,29216,308(6,016)00(6,016)010,29207,7827,7820	XXX	U.....

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

QE05.27

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
148806 10 2	CATALENT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....400.000	.....15,964	XXX	.....10,525	.....16,432	.....(5,907)	.....0	.....0	.....(5,907)	.....0	.....10,525	.....0	.....5,439	.....5,439	.....0	XXX	L.....
124830 10 0	CBL AND ASSOCIATES PROPERTIES REIT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,450.000	.....11,940	XXX	.....26,147	.....13,867	.....12,280	.....0	.....0	.....12,280	.....0	.....26,147	.....0	.....(14,207)	.....(14,207)	.....490	XXX	L.....
12514G 10 8	CDW CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....230.000	.....16,826	XXX	.....10,133	.....15,983	.....(5,850)	.....0	.....0	.....(5,850)	.....0	.....10,133	.....0	.....6,693	.....6,693	.....48	XXX	U.....
15135B 10 1	CENTENE CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....213.000	.....21,330	XXX	.....15,937	.....21,487	.....(5,551)	.....0	.....0	.....(5,551)	.....0	.....15,937	.....0	.....5,393	.....5,393	.....0	XXX	L.....
156700 10 6	CENTURYLINK INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....5,100.000	.....87,918	XXX	.....107,509	.....85,068	.....22,441	.....0	.....0	.....22,441	.....0	.....107,509	.....0	.....(19,592)	.....(19,592)	.....2,754	XXX	L.....
159864 10 7	CHARLES RIVER LABORATORIES INTERNA		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....208.000	.....22,033	XXX	.....15,886	.....22,766	.....(6,880)	.....0	.....0	.....(6,880)	.....0	.....15,886	.....0	.....6,147	.....6,147	.....0	XXX	L.....
163086 10 1	CHEF WAREHOUSE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....560.000	.....12,775	XXX	.....11,236	.....11,480	.....(244)	.....0	.....0	.....(244)	.....0	.....11,236	.....0	.....1,539	.....1,539	.....0	XXX	U.....
16359R 10 3	CHEMED CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....59.000	.....15,419	XXX	.....8,012	.....14,338	.....(6,326)	.....0	.....0	.....(6,326)	.....0	.....8,012	.....0	.....7,406	.....7,406	.....17	XXX	L.....
163851 10 8	CHEMOURS.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....10,701	XXX	.....11,999	.....11,013	.....986	.....0	.....0	.....986	.....0	.....11,999	.....0	.....(1,299)	.....(1,299)	.....37	XXX	L.....
164024 10 1	CHEMUNG FINANCIAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....13,976	XXX	.....13,976	.....14,911	.....(935)	.....0	.....0	.....(935)	.....0	.....13,976	.....0	.....(714)	.....(714)	.....81	XXX	U.....
166764 10 0	CHEVRON CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....836.000	.....93,286	XXX	.....84,953	.....104,659	.....(19,706)	.....0	.....0	.....(19,706)	.....0	.....84,953	.....0	.....8,333	.....8,333	.....936	XXX	L.....
168615 10 2	CHICOS FAS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,250.000	.....11,798	XXX	.....12,386	.....0	.....0	.....0	.....0	.....0	.....0	.....12,386	.....0	.....(588)	.....(588)	.....0	XXX	L.....
171340 10 2	CHURCH AND DWIGHT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....14,021	XXX	.....12,675	.....14,048	.....(1,373)	.....0	.....0	.....(1,373)	.....0	.....12,675	.....0	.....1,346	.....1,346	.....61	XXX	L.....
171779 30 9	CIENA CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....11,725	XXX	.....10,898	.....10,465	.....433	.....0	.....0	.....433	.....0	.....10,898	.....0	.....827	.....827	.....0	XXX	U.....
171871 50 2	CINCINNATI BELL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....840.000	.....13,239	XXX	.....17,200	.....17,514	.....(314)	.....0	.....0	.....(314)	.....0	.....17,200	.....0	.....(3,962)	.....(3,962)	.....0	XXX	L.....
172062 10 1	CINCINNATI FINANCIAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....158.000	.....11,815	XXX	.....12,145	.....11,845	.....300	.....0	.....0	.....300	.....0	.....12,145	.....0	.....(330)	.....(330)	.....79	XXX	U.....
17275R 10 2	CISCO SYSTEMS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,960.000	.....130,057	XXX	.....83,851	.....113,368	.....(29,517)	.....0	.....0	.....(29,517)	.....0	.....83,851	.....0	.....46,206	.....46,206	.....858	XXX	U.....
177376 10 0	CITRIX SYSTEMS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....167.000	.....15,400	XXX	.....12,241	.....14,696	.....(2,455)	.....0	.....0	.....(2,455)	.....0	.....12,241	.....0	.....3,159	.....3,159	.....0	XXX	U.....
185899 10 1	CLEVELAND-CLIFFS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,050.000	.....16,237	XXX	.....14,906	.....14,781	.....126	.....0	.....0	.....126	.....0	.....14,906	.....0	.....1,330	.....1,330	.....0	XXX	L.....
18911Q 10 2	CLOUD PEAK ENERGY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,800.000	.....12,424	XXX	.....13,956	.....16,910	.....(2,954)	.....0	.....0	.....(2,954)	.....0	.....13,956	.....0	.....(1,532)	.....(1,532)	.....0	XXX	L.....
12572Q 10 5	CME GROUP INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....789.000	.....130,447	XXX	.....79,941	.....115,233	.....(35,292)	.....0	.....0	.....(35,292)	.....0	.....79,941	.....0	.....50,506	.....50,506	.....2,762	XXX	U.....
126128 10 7	CNB FINANCIAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....13,878	XXX	.....11,027	.....13,120	.....(2,093)	.....0	.....0	.....(2,093)	.....0	.....11,027	.....0	.....2,851	.....2,851	.....83	XXX	U.....
12621E 10 3	CNO FINANCIAL GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....11,561	XXX	.....13,015	.....13,333	.....(318)	.....0	.....0	.....(318)	.....0	.....13,015	.....0	.....(1,454)	.....(1,454)	.....0	XXX	L.....
191216 10 0	COCA-COLA.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,156.000	.....94,300	XXX	.....88,294	.....98,917	.....(10,623)	.....0	.....0	.....(10,623)	.....0	.....88,294	.....0	.....6,006	.....6,006	.....0	XXX	L.....
20337X 10 9	COMMSCOPE HOLDING INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....470.000	.....18,656	XXX	.....16,916	.....17,780	.....(864)	.....0	.....0	.....(864)	.....0	.....16,916	.....0	.....1,740	.....1,740	.....0	XXX	U.....
204166 10 2	COMMVault SYSTEMS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....230.000	.....11,804	XXX	.....11,452	.....12,075	.....(623)	.....0	.....0	.....(623)	.....0	.....11,452	.....0	.....351	.....351	.....0	XXX	U.....
205826 20 9	COMTECH TELECOMMUNICATIONS CORP		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....520.000	.....12,128	XXX	.....11,787	.....11,502	.....285	.....0	.....0	.....285	.....0	.....11,787	.....0	.....341	.....341	.....52	XXX	U.....
205887 10 2	CONAGRA BRANDS INC.....		..	01/23/2018.	BARCLAYS CAPITAL INC.....	.....600.000	.....22,658	XXX	.....23,408	.....22,602	.....806	.....0	.....0	.....806	.....0	.....23,408	.....0	.....(750)	.....(750)	.....0	XXX	L.....
206022 10 5	CONCERT PHARMACEUTICALS INC....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....670.000	.....14,583	XXX	.....16,641	.....17,333	.....(692)	.....0	.....0	.....(692)	.....0	.....16,641	.....0	.....(2,058)	.....(2,058)	.....0	XXX	U.....
207410 10 1	CONMED CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....230.000	.....13,828	XXX	.....12,944	.....0	.....0	.....0	.....0	.....0	.....0	.....12,944	.....0	.....885	.....885	.....0	XXX	U.....
209115 10 4	CONSOLIDATED EDISON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....673.000	.....50,343	XXX	.....45,342	.....57,171	.....(11,829)	.....0	.....0	.....(11,829)	.....0	.....45,342	.....0	.....5,000	.....5,000	.....481	XXX	L.....
216648 40 2	COOPER INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....100.000	.....23,249	XXX	.....20,581	.....21,788	.....(1,207)	.....0	.....0	.....(1,207)	.....0	.....20,581	.....0	.....2,668	.....2,668	.....3	XXX	L.....
P31076 10 5	COPA HOLDINGS A SA.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....106.000	.....14,211	XXX	.....12,223	.....14,210	.....(1,987)	.....0	.....0	.....(1,987)	.....0	.....12,223	.....0	.....1,988	.....1,988	.....92	XXX	L.....
21871N 10 1	CORECIVIC REIT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....13,099	XXX	.....19,718	.....13,950	.....5,768	.....0	.....0	.....5,768	.....0	.....19,718	.....0	.....(6,619)	.....(6,619)	.....260	XXX	L.....
21870U 50 2	COREENERGY INFRASTRUCTURE TRUST INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....16,137	XXX	.....15,546	.....16,808	.....(1,262)	.....0	.....0	.....(1,262)	.....0	.....15,546	.....0	.....591	.....591	.....330	XXX	L.....
22410J 10 6	CRACKER BARREL OLD COUNTRY STORE I		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....77.000	.....13,267	XXX	.....11,397	.....12,235	.....(838)	.....0	.....0	.....(838)	.....0	.....11,397	.....0	.....1,870	.....1,870	.....92	XXX	U.....
224399 10 5	CRANE.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC223.00020,450	XXX14,28419,896(5,612)00(5,612)014,28406,1666,16678	XXX	L.....

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

QE05.28

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
224633	10	7		03/05/2018	WELLS FARGO SECURITIES LLC	1,050.000	9,839	XXX	11,995	10,101	1,894	0	0	1,894	0	11,995	0	(2,156)	(2,156)	53	XXX	L
231021	10	6		03/05/2018	WELLS FARGO SECURITIES LLC	83.000	13,144	XXX	13,058	14,661	(1,603)	0	0	(1,603)	0	13,058	0	86	86	90	XXX	L
232109	10	8		01/12/2018	WELLS FARGO SECURITIES LLC	280.000	13,941	XXX	12,290	12,698	(408)	0	0	(408)	0	12,290	0	1,651	1,651	0	XXX	U
12662P	10	8		03/05/2018	WELLS FARGO SECURITIES LLC	500.000	14,888	XXX	10,031	18,620	(8,589)	0	0	(8,589)	0	10,031	0	4,857	4,857	250	XXX	L
23282W	60	5		03/05/2018	WELLS FARGO SECURITIES LLC	750.000	5,931	XXX	10,663	6,113	4,550	0	0	4,550	0	10,663	0	(4,731)	(4,731)	0	XXX	U
23331A	10	9		03/05/2018	WELLS FARGO SECURITIES LLC	270.000	11,315	XXX	11,125	13,789	(2,664)	0	0	(2,664)	0	11,125	0	190	190	34	XXX	L
235825	20	5		03/05/2018	WELLS FARGO SECURITIES LLC	480.000	12,208	XXX	9,360	15,365	(6,005)	0	0	(6,005)	0	9,360	0	2,848	2,848	48	XXX	L
237194	10	5		03/05/2018	WELLS FARGO SECURITIES LLC	1,551.000	146,821	XXX	128,414	148,927	(20,513)	0	0	(20,513)	0	128,414	0	18,407	18,407	977	XXX	L
238337	10	9		03/05/2018	WELLS FARGO SECURITIES LLC	290.000	13,249	XXX	12,355	15,999	(3,645)	0	0	(3,645)	0	12,355	0	894	894	0	XXX	U
SBRWPY	N2	7		03/05/2018	WELLS FARGO SECURITIES LLC	190.000	10,528	XXX	11,176	11,168	8	0	0	8	0	11,176	0	(648)	(648)	0	XXX	L
23317H	10	2		03/05/2018	WELLS FARGO SECURITIES LLC	1,300.000	10,186	XXX	11,711	11,648	63	0	0	63	0	11,711	0	(1,525)	(1,525)	247	XXX	L
242370	20	3		03/05/2018	WELLS FARGO SECURITIES LLC	1,150.000	10,555	XXX	12,477	13,294	(817)	0	0	(817)	0	12,477	0	(1,922)	(1,922)	0	XXX	L
25179M	10	3		03/05/2018	WELLS FARGO SECURITIES LLC	340.000	10,763	XXX	12,167	14,076	(1,909)	0	0	(1,909)	0	12,167	0	(1,404)	(1,404)	0	XXX	L
25271C	10	2		03/05/2018	WELLS FARGO SECURITIES LLC	1,300.000	19,262	XXX	16,041	24,167	(8,126)	0	0	(8,126)	0	16,041	0	3,222	3,222	0	XXX	L
25470F	30	2		03/05/2018	WELLS FARGO SECURITIES LLC	560.000	12,840	XXX	14,601	11,855	2,746	0	0	2,746	0	14,601	0	(1,761)	(1,761)	0	XXX	U
233237	10	6		03/05/2018	WELLS FARGO SECURITIES LLC	380.000	12,846	XXX	12,768	0	0	0	0	0	0	12,768	0	78	78	0	XXX	U
25659T	10	7		03/05/2018	WELLS FARGO SECURITIES LLC	370.000	23,725	XXX	16,550	22,940	(6,390)	0	0	(6,390)	0	16,550	0	7,175	7,175	59	XXX	L
25746U	10	9		03/05/2018	WELLS FARGO SECURITIES LLC	477.000	34,869	XXX	38,422	38,666	(244)	0	0	(244)	0	38,422	0	(3,553)	(3,553)	398	XXX	L
25754A	20	1		02/16/2018	WELLS FARGO SECURITIES LLC	96.000	20,955	XXX	18,303	18,140	162	0	0	162	0	18,303	0	2,653	2,653	0	XXX	L
257559	20	3		03/05/2018	WELLS FARGO SECURITIES LLC	330.000	14,907	XXX	12,527	16,342	(3,815)	0	0	(3,815)	0	12,527	0	2,380	2,380	137	XXX	L
257651	10	9		03/05/2018	WELLS FARGO SECURITIES LLC	300.000	13,946	XXX	12,019	14,685	(2,666)	0	0	(2,666)	0	12,019	0	1,927	1,927	54	XXX	L
23334L	10	2		03/05/2018	WELLS FARGO SECURITIES LLC	520.000	10,028	XXX	10,568	11,133	(565)	0	0	(565)	0	10,568	0	(540)	(540)	0	XXX	L
26441C	20	4		03/05/2018	WELLS FARGO SECURITIES LLC	471.000	35,785	XXX	33,488	39,616	(6,128)	0	0	(6,128)	0	33,488	0	2,297	2,297	419	XXX	L
264411	50	5		03/05/2018	WELLS FARGO SECURITIES LLC	640.000	15,885	XXX	15,541	17,414	(1,873)	0	0	(1,873)	0	15,541	0	344	344	128	XXX	L
26817Q	50	6		03/05/2018	WELLS FARGO SECURITIES LLC	2,000.000	12,346	XXX	14,592	14,020	572	0	0	572	0	14,592	0	(2,246)	(2,246)	360	XXX	L
269246	40	1		03/05/2018	WELLS FARGO SECURITIES LLC	690.000	35,382	XXX	18,046	34,203	(16,157)	0	0	(16,157)	0	18,046	0	17,336	17,336	0	XXX	U
26969P	10	8		03/05/2018	WELLS FARGO SECURITIES LLC	140.000	14,098	XXX	14,956	0	0	0	0	0	0	14,956	0	(858)	(858)	0	XXX	L
269796	10	8		03/05/2018	WELLS FARGO SECURITIES LLC	520.000	28,066	XXX	33,095	27,778	5,316	0	0	5,316	0	33,095	0	(5,029)	(5,029)	0	XXX	U
27579R	10	4		02/16/2018	WELLS FARGO SECURITIES LLC	210.000	13,991	XXX	9,786	12,774	(2,989)	0	0	(2,989)	0	9,786	0	4,206	4,206	42	XXX	U
278265	10	3		02/16/2018	WELLS FARGO SECURITIES LLC	250.000	13,855	XXX	12,558	14,098	(1,540)	0	0	(1,540)	0	12,558	0	1,297	1,297	78	XXX	L
28035Q	10	2		03/05/2018	WELLS FARGO SECURITIES LLC	182.000	9,589	XXX	13,641	10,809	2,832	0	0	2,832	0	13,641	0	(4,051)	(4,051)	0	XXX	L
28176E	10	8		03/05/2018	WELLS FARGO SECURITIES LLC	121.000	16,209	XXX	10,835	13,638	(2,803)	0	0	(2,803)	0	10,835	0	5,373	5,373	0	XXX	L
285512	10	9		03/01/2018	WELLS FARGO SECURITIES LLC	1,803.000	222,504	XXX	226,583	0	0	0	0	0	0	226,583	0	(4,079)	(4,079)	0	XXX	U
532457	10	8		03/05/2018	WELLS FARGO SECURITIES LLC	1,242.000	95,630	XXX	85,718	104,899	(19,181)	0	0	(19,181)	0	85,718	0	9,913	9,913	699	XXX	L
29089Q	10	5		03/05/2018	WELLS FARGO SECURITIES LLC	410.000	20,261	XXX	16,473	19,053	(2,579)	0	0	(2,579)	0	16,473	0	3,788	3,788	0	XXX	L
291011	10	4		03/05/2018	WELLS FARGO SECURITIES LLC	1,248.000	86,186	XXX	79,433	86,973	(7,540)	0	0	(7,540)	0	79,433	0	6,753	6,753	605	XXX	L
29251M	10	6		03/05/2018	WELLS FARGO SECURITIES LLC	230.000	17,624	XXX	14,045	0	0	0	0	0	0	14,045	0	3,579	3,579	0	XXX	U
29272W	10	9		03/05/2018	WELLS FARGO SECURITIES LLC	480.000	26,621	XXX	22,882	23,030	(149)	0	0	(149)	0	22,882	0	3,740	3,740	139	XXX	L
29275Y	10	2		03/05/2018	WELLS FARGO SECURITIES LLC	215.000	14,728	XXX	12,520	14,970	(2,451)	0	0	(2,451)	0	12,520	0	2,208	2,208	0	XXX	L

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

QE05.29

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
29357K 10 3		ENOVA INTERNATIONAL INC.....		02/16/2018.	WELLS FARGO SECURITIES LLC	.....800.000	.....18,242	XXX	.....11,180	.....12,160	.....(980)	.....0	.....0	.....(980)	.....0	.....11,180	.....0	.....7,062	.....7,062	.....0	XXX	L.....
G3157S 10 6		ENSCO PLC CLASS A.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....4,209.000	.....19,017	XXX	.....28,809	.....24,875	.....3,933	.....0	.....0	.....3,933	.....0	.....28,809	.....0	.....(9,792)	.....(9,792)	.....42	XXX	L.....
26884U 10 9		EPR PROPERTIES REIT.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....191.000	.....10,543	XXX	.....12,024	.....12,503	.....(479)	.....0	.....0	.....(479)	.....0	.....12,024	.....0	.....(1,481)	.....(1,481)	.....202	XXX	L.....
29472R 10 8		EQUITY LIFESTYLE PROPERTIES REIT I.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....139.000	.....11,675	XXX	.....9,829	.....12,374	.....(2,544)	.....0	.....0	.....(2,544)	.....0	.....9,829	.....0	.....1,846	.....1,846	.....68	XXX	L.....
29530P 10 2		ERIE INDEMNITY CLASS A.....		03/05/2018.	Various.....	.....870.000	.....99,329	XXX	.....106,400	.....106,001	.....399	.....0	.....0	.....399	.....0	.....106,400	.....0	.....(7,070)	.....(7,070)	.....731	XXX	U.....
296689 10 2		ESSENDANT INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,560.000	.....11,775	XXX	.....24,298	.....14,461	.....9,836	.....0	.....0	.....9,836	.....0	.....24,298	.....0	.....(12,522)	.....(12,522)	.....218	XXX	U.....
G3198U 10 2		ESSENT GROUP LTD.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....20,602	XXX	.....9,828	.....19,973	.....(10,145)	.....0	.....0	.....(10,145)	.....0	.....9,828	.....0	.....10,774	.....10,774	.....0	XXX	L.....
297425 10 0		ESTERLINE TECHNOLOGIES CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....162.000	.....11,622	XXX	.....14,717	.....12,101	.....2,615	.....0	.....0	.....2,615	.....0	.....14,717	.....0	.....(3,095)	.....(3,095)	.....0	XXX	L.....
298736 10 9		EURONET WORLDWIDE INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....118.000	.....9,957	XXX	.....11,733	.....9,944	.....1,790	.....0	.....0	.....1,790	.....0	.....11,733	.....0	.....(1,776)	.....(1,776)	.....0	XXX	U.....
29978A 10 4		EVERBRIDGE INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....13,975	XXX	.....11,353	.....12,482	.....(1,130)	.....0	.....0	.....(1,130)	.....0	.....11,353	.....0	.....2,622	.....2,622	.....0	XXX	U.....
G3223R 10 8		EVEREST RE GROUP LTD.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....66.000	.....16,378	XXX	.....14,755	.....0	.....0	.....0	.....0	.....0	.....0	.....14,755	.....0	.....1,623	.....1,623	.....0	XXX	L.....
30161Q 10 4		EXELIXIS INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....960.000	.....23,239	XXX	.....20,328	.....29,184	.....(8,856)	.....0	.....0	.....(8,856)	.....0	.....20,328	.....0	.....2,910	.....2,910	.....0	XXX	U.....
30224P 20 0		EXTENDED STAY AMERICA UNITS INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....600.000	.....11,749	XXX	.....12,390	.....0	.....0	.....0	.....0	.....0	.....0	.....12,390	.....0	.....(641)	.....(641)	.....0	XXX	L.....
30231G 10 2		EXXON MOBIL CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,054.000	.....156,092	XXX	.....176,534	.....171,797	.....4,737	.....0	.....0	.....4,737	.....0	.....176,534	.....0	.....(20,442)	.....(20,442)	.....1,582	XXX	L.....
302301 10 6		EZCORP NON VOTING INC CLASS A.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,150.000	.....14,938	XXX	.....15,067	.....0	.....0	.....0	.....0	.....0	.....0	.....15,067	.....0	.....(128)	.....(128)	.....0	XXX	U.....
315616 10 2		F5 NETWORKS INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....246.000	.....36,568	XXX	.....30,415	.....32,280	.....(1,865)	.....0	.....0	.....(1,865)	.....0	.....30,415	.....0	.....6,153	.....6,153	.....0	XXX	U.....
30303M 10 2		FACEBOOK CLASS A INC.....		02/09/2018.	BARCLAYS CAPITAL INC.....	.....2,896.000	.....507,486	XXX	.....543,660	.....0	.....0	.....0	.....0	.....0	.....0	.....543,660	.....0	.....(36,174)	.....(36,174)	.....0	XXX	U.....
314211 10 3		FEDERATED INVESTORS INC CLASS B.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....14,060	XXX	.....11,236	.....15,154	.....(3,917)	.....0	.....0	.....(3,917)	.....0	.....11,236	.....0	.....2,824	.....2,824	.....105	XXX	L.....
31620M 10 6		FIDELITY NATIONAL INFORMATION SERV.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....176.000	.....17,092	XXX	.....15,291	.....16,560	.....(1,268)	.....0	.....0	.....(1,268)	.....0	.....15,291	.....0	.....1,801	.....1,801	.....0	XXX	L.....
316773 10 0		FIFTH THIRD BANCORP.....		02/16/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....13,882	XXX	.....7,860	.....12,743	.....(4,883)	.....0	.....0	.....(4,883)	.....0	.....7,860	.....0	.....6,022	.....6,022	.....67	XXX	U.....
31847R 10 2		FIRST AMERICAN FINANCIAL CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....13,562	XXX	.....12,084	.....13,450	.....(1,366)	.....0	.....0	.....(1,366)	.....0	.....12,084	.....0	.....1,478	.....1,478	.....0	XXX	L.....
318672 70 6		FIRST BANCORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,600.000	.....15,747	XXX	.....15,898	.....0	.....0	.....0	.....0	.....0	.....0	.....15,898	.....0	.....(152)	.....(152)	.....0	XXX	L.....
319829 10 7		FIRST COMMONWEALTH FINANCIAL CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,050.000	.....14,771	XXX	.....13,345	.....15,036	.....(1,691)	.....0	.....0	.....(1,691)	.....0	.....13,345	.....0	.....1,426	.....1,426	.....84	XXX	L.....
SBDC6H G1 4		FIRST HAWAIIAN INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....11,717	XXX	.....12,367	.....12,256	.....111	.....0	.....0	.....111	.....0	.....12,367	.....0	.....(650)	.....(650)	.....101	XXX	U.....
320517 10 5		FIRST HORIZON NATIONAL CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....11,998	XXX	.....11,893	.....12,394	.....(501)	.....0	.....0	.....(501)	.....0	.....11,893	.....0	.....105	.....105	.....56	XXX	L.....
337932 10 7		FIRSTENERGY CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,740.000	.....56,282	XXX	.....53,464	.....53,279	.....185	.....0	.....0	.....185	.....0	.....53,464	.....0	.....2,818	.....2,818	.....626	XXX	L.....
337738 10 8		FISERV INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....95.000	.....13,553	XXX	.....11,980	.....12,457	.....(478)	.....0	.....0	.....(478)	.....0	.....11,980	.....0	.....1,574	.....1,574	.....0	XXX	U.....
302445 10 1		FLIR SYSTEMS INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....250.000	.....12,123	XXX	.....9,206	.....11,655	.....(2,449)	.....0	.....0	.....(2,449)	.....0	.....9,206	.....0	.....2,917	.....2,917	.....40	XXX	U.....
343498 10 1		FLOWERS FOODS INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....820.000	.....17,022	XXX	.....15,377	.....15,834	.....(457)	.....0	.....0	.....(457)	.....0	.....15,377	.....0	.....1,645	.....1,645	.....139	XXX	L.....
343412 10 2		FLUOR CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....20,435	XXX	.....15,270	.....18,594	.....(3,324)	.....0	.....0	.....(3,324)	.....0	.....15,270	.....0	.....5,165	.....5,165	.....76	XXX	L.....
302520 10 1		FNB CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....950.000	.....13,333	XXX	.....12,922	.....13,129	.....(207)	.....0	.....0	.....(207)	.....0	.....12,922	.....0	.....410	.....410	.....114	XXX	L.....
344849 10 4		FOOT LOCKER INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....17,915	XXX	.....20,933	.....0	.....0	.....0	.....0	.....0	.....0	.....20,933	.....0	.....(3,018)	.....(3,018)	.....136	XXX	L.....
34959E 10 9		FOFINET INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....616.000	.....31,071	XXX	.....18,879	.....26,913	.....(8,034)	.....0	.....0	.....(8,034)	.....0	.....18,879	.....0	.....12,192	.....12,192	.....0	XXX	U.....
34960Q 10 9		FORTRESS BIOTECH INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,200.000	.....9,482	XXX	.....10,726	.....8,778	.....1,948	.....0	.....0	.....1,948	.....0	.....10,726	.....0	.....(1,244)	.....(1,244)	.....0	XXX	U.....
34964C 10 6		FORTUNE BRANDS HOME AND SECURITY I.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....208.000	.....12,541	XXX	.....11,559	.....14,236	.....(2,676)	.....0	.....0	.....(2,676)	.....0	.....11,559	.....0	.....981	.....981	.....42	XXX	L.....
34988V 10 6		FOSSIL GROUP INC.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....19,849	XXX	.....12,287	.....11,267	.....1,021	.....0	.....0	.....1,021	.....0	.....12,287	.....0	.....7,562	.....7,562	.....0	XXX	U.....
35138V 10 2		FOX FACTORY HOLDING CORP.....		03/05/2018.	WELLS FARGO SECURITIES LLC	.....480.000	.....17,462	XXX	.....16,007	.....18,648	.....(2,641)	.....0	.....0	.....(2,641)	.....0	.....16,007	.....0	.....1,455	.....1,455	.....0	XXX	U.....
351793 10 4		FRANSCAS HOLDINGS CORP.....		01/12/2018.	WELLS FARGO SECURITIES LLC1,990.00011,562	XXX25,97814,54711,4310011,431025,9780(14,417)(14,417)0	XXX	U.....

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

QE05.30

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
353469 10 9	FRANKLIN COVEY.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....980.000	.....25.406	XXX	.....18,375	.....20,335	.....(1,960)	.....0	.....0	.....(1,960)	.....0	.....18,375	.....0	.....7,031	.....7,031	.....0	XXX	L.....
35671D 85 7	FREEPORT MCMORAN INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,250.000	.....22.663	XXX	.....14,258	.....23,700	.....(9,442)	.....0	.....0	.....(9,442)	.....0	.....14,258	.....0	.....8,406	.....8,406	.....0	XXX	L.....
357023 10 0	FREIGHTCAR AMERICA INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....560.000	.....8.083	XXX	.....10,712	.....9,565	.....1,147	.....0	.....0	.....1,147	.....0	.....10,712	.....0	(2,629)	(2,629)	.....0	XXX	U.....
36467W 10 9	GAMESTOP CORP CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....8.534	XXX	.....10,727	.....9,693	.....1,034	.....0	.....0	.....1,034	.....0	.....10,727	.....0	(2,193)	(2,193)	.....205	XXX	L.....
36467J 10 8	GAMING AND LEISURE PROPERTIES REIT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....10,176	XXX	.....11,487	.....11,470	.....17	.....0	.....0	.....17	.....0	.....11,487	.....0	(1,311)	(1,311)	.....0	XXX	U.....
H2906T 10 9	GARMIN LTD.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....270.000	.....15,962	XXX	.....14,724	.....16,084	.....(1,360)	.....0	.....0	.....(1,360)	.....0	.....14,724	.....0	.....1,238	.....1,238	.....0	XXX	U.....
366651 10 7	GARTNER INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....120.000	.....14,049	XXX	.....14,171	.....14,778	.....(607)	.....0	.....0	.....(607)	.....0	.....14,171	.....0	(122)	(122)	.....0	XXX	L.....
368678 10 8	GENCOR INDUSTRIES INC.....		..	03/05/2018.	Various.....	.....1,240.000	.....20,420	XXX	.....19,563	.....20,522	.....(959)	.....0	.....0	.....(959)	.....0	.....19,563	.....0	.....857	.....857	.....0	XXX	U.....
369604 10 3	GENERAL ELECTRIC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....4,590.000	.....65,656	XXX	.....120,994	.....80,096	.....40,898	.....0	.....0	.....40,898	.....0	.....120,994	.....0	(55,338)	(55,338)	.....551	XXX	L.....
37244C 10 1	GENOMIC HEALTH INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....15,782	XXX	.....16,252	.....17,100	.....(848)	.....0	.....0	.....(848)	.....0	.....16,252	.....0	(470)	(470)	.....0	XXX	U.....
374297 10 9	GETTY REALTY REIT CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....10,308	XXX	.....12,377	.....11,407	.....970	.....0	.....0	.....970	.....0	.....12,377	.....0	(2,069)	(2,069)	.....134	XXX	L.....
375558 10 3	GILEAD SCIENCES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,217.000	.....94,401	XXX	.....79,418	.....87,186	.....(7,768)	.....0	.....0	.....(7,768)	.....0	.....79,418	.....0	.....14,983	.....14,983	.....0	XXX	U.....
377322 10 2	GLAUKOS CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....10,898	XXX	.....11,305	.....8,465	.....2,840	.....0	.....0	.....2,840	.....0	.....11,305	.....0	(406)	(406)	.....0	XXX	L.....
379577 20 8	GLOBUS MEDICAL INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....760.000	.....36,719	XXX	.....19,166	.....31,236	.....(12,070)	.....0	.....0	.....(12,070)	.....0	.....19,166	.....0	.....17,554	.....17,554	.....0	XXX	L.....
382550 10 1	GOODYEAR TIRE & RUBBER.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....550.000	.....15,436	XXX	.....16,513	.....17,771	.....(1,257)	.....0	.....0	.....(1,257)	.....0	.....16,513	.....0	(1,078)	(1,078)	.....77	XXX	L.....
383082 10 4	GORMAN-RUPP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....9,031	XXX	.....8,006	.....9,987	.....(1,982)	.....0	.....0	.....(1,982)	.....0	.....8,006	.....0	.....1,025	.....1,025	.....40	XXX	U.....
384109 10 4	GRACO INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....303.000	.....13,299	XXX	.....11,467	.....13,702	.....(2,235)	.....0	.....0	.....(2,235)	.....0	.....11,467	.....0	.....1,832	.....1,832	.....40	XXX	L.....
388689 10 1	GRAPHIC PACKAGING HOLDING.....		..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....1,360.000	.....20,435	XXX	.....17,031	.....21,012	.....(3,981)	.....0	.....0	.....(3,981)	.....0	.....17,031	.....0	.....3,404	.....3,404	.....102	XXX	L.....
390607 10 9	GREAT LAKES DREDGE AND DOCK CORP		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,100.000	.....9,601	XXX	.....11,204	.....11,340	.....(137)	.....0	.....0	.....(137)	.....0	.....11,204	.....0	(1,602)	(1,602)	.....0	XXX	U.....
391164 10 0	GREAT PLAINS ENERGY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....450.000	.....13,294	XXX	.....11,964	.....14,508	.....(2,544)	.....0	.....0	.....(2,544)	.....0	.....11,964	.....0	.....1,330	.....1,330	.....124	XXX	L.....
390905 10 7	GREAT SOUTHERN BANCORP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....270.000	.....13,296	XXX	.....15,649	.....13,946	.....1,703	.....0	.....0	.....1,703	.....0	.....15,649	.....0	(2,352)	(2,352)	.....65	XXX	U.....
399473 10 7	GROUPON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,900.000	.....12,886	XXX	.....8,874	.....14,790	.....(5,916)	.....0	.....0	.....(5,916)	.....0	.....8,874	.....0	.....4,012	.....4,012	.....0	XXX	U.....
40171V 10 0	GUIDEWIRE SOFTWARE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....137.000	.....11,413	XXX	.....10,774	.....10,174	.....600	.....0	.....0	.....600	.....0	.....10,774	.....0	.....639	.....639	.....0	XXX	L.....
093671 10 5	H&R BLOCK INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....14,544	XXX	.....13,252	.....15,208	.....(1,956)	.....0	.....0	.....(1,956)	.....0	.....13,252	.....0	.....1,292	.....1,292	.....139	XXX	L.....
405217 10 0	HAIN CELESTIAL GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....260.000	.....9,190	XXX	.....10,859	.....11,021	.....(163)	.....0	.....0	.....(163)	.....0	.....10,859	.....0	(1,668)	(1,668)	.....0	XXX	U.....
40609P 10 5	HALLADOR ENERGY.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,400.000	.....15,160	XXX	.....12,724	.....14,616	.....(1,892)	.....0	.....0	.....(1,892)	.....0	.....12,724	.....0	.....2,436	.....2,436	.....96	XXX	U.....
40650V 10 0	HALYARD HEALTH INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....14,270	XXX	.....11,484	.....14,316	.....(2,832)	.....0	.....0	.....(2,832)	.....0	.....11,484	.....0	.....2,786	.....2,786	.....0	XXX	L.....
412822 10 8	HARLEY DAVIDSON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,110.000	.....93,351	XXX	.....95,522	.....107,357	.....(11,835)	.....0	.....0	.....(11,835)	.....0	.....95,522	.....0	(2,171)	(2,171)	.....781	XXX	L.....
419879 10 1	HAWAIIAN HOLDINGS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....510.000	.....17,729	XXX	.....21,733	.....20,324	.....1,409	.....0	.....0	.....1,409	.....0	.....21,733	.....0	(4,003)	(4,003)	.....61	XXX	U.....
421946 10 4	HEALTHCARE REALTY TRUST REIT INC T		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....400.000	.....10,872	XXX	.....13,689	.....12,848	.....841	.....0	.....0	.....841	.....0	.....13,689	.....0	(2,817)	(2,817)	.....120	XXX	L.....
42226A 10 7	HEALTH EQUITY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....250.000	.....13,997	XXX	.....11,864	.....11,665	.....199	.....0	.....0	.....199	.....0	.....11,864	.....0	.....2,133	.....2,133	.....0	XXX	U.....
422806 10 9	HEICO CORP.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....176.000	.....17,092	XXX	.....13,405	.....16,606	.....(3,201)	.....0	.....0	.....(3,201)	.....0	.....13,405	.....0	.....3,688	.....3,688	.....12	XXX	L.....
G4412G 10 1	HERBALIFE LTD.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....22,611	XXX	.....16,631	.....16,253	.....378	.....0	.....0	.....378	.....0	.....16,631	.....0	.....5,980	.....5,980	.....0	XXX	L.....
600544 10 0	HERMAN MILLER INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....11,522	XXX	.....11,369	.....12,816	.....(1,447)	.....0	.....0	.....(1,447)	.....0	.....11,369	.....0	.....152	.....152	.....58	XXX	U.....
40418F 10 8	HFF INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....14,356	XXX	.....9,891	.....15,078	.....(5,187)	.....0	.....0	.....(5,187)	.....0	.....9,891	.....0	.....4,464	.....4,464	.....543	XXX	L.....
428567 10 1	HIBBETT SPORTS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....640.000	.....15,513	XXX	.....15,590	.....0	.....0	.....0	.....0	.....0	.....0	.....15,590	.....0	(77)	(77)	.....0	XXX	U.....
431284 10 8	HIGHWOODS PROPERTIES REIT INC...		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....290.000	.....12,526	XXX	.....14,865	.....14,764	.....101	.....0	.....0	.....101	.....0	.....14,865	.....0	(2,339)	(2,339)	.....134	XXX	L.....
431475 10 2	HILL ROM HOLDINGS INC.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....260.000	.....22,659	XXX	.....16,797	.....21,915	.....(5,119)	.....0	.....0	.....(5,119)	.....0	.....16,797	.....0	.....5,862	.....5,862	.....0	XXX	L.....
431571 10 8	HILLENBRAND INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC360.00015,918	XXX12,07416,092(4,018)00(4,018)012,07403,8443,8440	XXX	L.....

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

QE05.31

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
404251 10 0	HNI CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....10,283	XXX	.....12,409	.....10,800	.....1,610	.....0	.....0	.....1,610	.....0	.....12,409	.....0	.....(2,126)	.....(2,126)	.....80	XXX	L.....
436106 10 8	HOLLYFRONTIER CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....380.000	.....16,616	XXX	.....13,682	.....19,464	.....(5,781)	.....0	.....0	.....(5,781)	.....0	.....13,682	.....0	.....2,933	.....2,933	.....125	XXX	L.....
436440 10 1	HOLOGIC INC.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....14,841	XXX	.....12,808	.....14,535	.....(1,727)	.....0	.....0	.....(1,727)	.....0	.....12,808	.....0	.....2,033	.....2,033	.....0	XXX	U.....
438516 10 6	HONEYWELL INTERNATIONAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....855.000	.....125,813	XXX	.....109,020	.....131,123	.....(22,103)	.....0	.....0	.....(22,103)	.....0	.....109,020	.....0	.....16,793	.....16,793	.....637	XXX	L.....
440452 10 0	HORMEL FOODS CORP.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....15,162	XXX	.....14,010	.....16,012	.....(2,002)	.....0	.....0	.....(2,002)	.....0	.....14,010	.....0	.....1,152	.....1,152	.....83	XXX	L.....
44106M 10 2	HOSPITALITY PROPERTIES TRUST REIT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....680.000	.....16,425	XXX	.....19,962	.....20,298	.....(336)	.....0	.....0	.....(336)	.....0	.....19,962	.....0	.....(3,537)	.....(3,537)	.....354	XXX	L.....
44107P 10 4	HOST HOTELS & RESORTS REIT INC...		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....600.000	.....10,874	XXX	.....11,206	.....11,910	.....(704)	.....0	.....0	.....(704)	.....0	.....11,206	.....0	.....(332)	.....(332)	.....150	XXX	L.....
443510 60 7	HUBBELL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....134.000	.....17,113	XXX	.....15,738	.....18,136	.....(2,398)	.....0	.....0	.....(2,398)	.....0	.....15,738	.....0	.....1,375	.....1,375	.....103	XXX	L.....
446413 10 6	HUNTINGTON INGALLS INDUSTRIES INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....95.000	.....24,233	XXX	.....12,346	.....22,392	.....(10,046)	.....0	.....0	.....(10,046)	.....0	.....12,346	.....0	.....11,888	.....11,888	.....68	XXX	L.....
447011 10 7	HUNTSMAN CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....560.000	.....17,577	XXX	.....8,270	.....18,642	.....(10,372)	.....0	.....0	.....(10,372)	.....0	.....8,270	.....0	.....9,307	.....9,307	.....0	XXX	L.....
449172 10 5	HYSTER YALE MATERIALS HANDLING INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....139.000	.....9,505	XXX	.....11,282	.....11,837	.....(555)	.....0	.....0	.....(555)	.....0	.....11,282	.....0	.....(1,778)	.....(1,778)	.....42	XXX	L.....
45167R 10 4	IDEX CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....152.000	.....20,918	XXX	.....12,497	.....20,059	.....(7,563)	.....0	.....0	.....(7,563)	.....0	.....12,497	.....0	.....8,421	.....8,421	.....56	XXX	L.....
452327 10 9	ILLUMINA INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....52.000	.....11,796	XXX	.....6,330	.....11,361	.....(5,031)	.....0	.....0	.....(5,031)	.....0	.....6,330	.....0	.....5,465	.....5,465	.....0	XXX	U.....
45337C 10 2	INGYTE CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....119.000	.....10,310	XXX	.....13,589	.....11,270	.....2,318	.....0	.....0	.....2,318	.....0	.....13,589	.....0	.....(3,279)	.....(3,279)	.....0	XXX	U.....
457187 10 2	INGREDION INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....87.000	.....11,392	XXX	.....10,647	.....12,163	.....(1,516)	.....0	.....0	.....(1,516)	.....0	.....10,647	.....0	.....745	.....745	.....52	XXX	L.....
45778Q 10 7	INSPERITY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....450.000	.....29,880	XXX	.....16,522	.....25,808	.....(9,286)	.....0	.....0	.....(9,286)	.....0	.....16,522	.....0	.....13,358	.....13,358	.....0	XXX	L.....
458140 10 0	INTEL CORPORATION CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,960.000	.....191,186	XXX	.....125,080	.....182,794	.....(57,714)	.....0	.....0	.....(57,714)	.....0	.....125,080	.....0	.....66,106	.....66,106	.....1,188	XXX	U.....
459200 10 1	INTERNATIONAL BUSINESS MACHINES CO		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....700.000	.....108,747	XXX	.....105,661	.....107,394	.....(1,733)	.....0	.....0	.....(1,733)	.....0	.....105,661	.....0	.....3,086	.....3,086	.....1,050	XXX	L.....
460690 10 0	INTERPUBLIC GROUP OF COMPANIES INC		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....940.000	.....22,072	XXX	.....20,435	.....18,950	.....1,484	.....0	.....0	.....1,484	.....0	.....20,435	.....0	.....1,637	.....1,637	.....197	XXX	L.....
46429B 69 7	ISHARES EDGE MSCI MIN VOL USA ETF		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,400.000	.....72,732	XXX	.....71,651	.....0	.....0	.....0	.....0	.....0	.....0	.....71,651	.....0	.....1,080	.....1,080	.....0	XXX	U.....
464287 65 5	ISHARES RUSSELL 2000 ETF.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....570.000	.....86,522	XXX	.....84,023	.....41,164	.....(1,326)	.....0	.....0	.....(1,326)	.....0	.....84,023	.....0	.....2,499	.....2,499	.....0	XXX	U.....
464287 49 9	ISHARES RUSSELL MID-CAP ETF.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....415.000	.....85,707	XXX	.....84,188	.....0	.....0	.....0	.....0	.....0	.....0	.....84,188	.....0	.....1,520	.....1,520	.....0	XXX	U.....
465141 40 6	ISRAMCO INC.....		..	03/05/2018.	BARCLAYS CAPITAL INC.....	.....185.000	.....19,371	XXX	.....21,277	.....19,360	.....1,917	.....0	.....0	.....1,917	.....0	.....21,277	.....0	.....(1,906)	.....(1,906)	.....0	XXX	U.....
466313 10 3	JABIL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....520.000	.....14,037	XXX	.....14,878	.....13,650	.....1,228	.....0	.....0	.....1,228	.....0	.....14,878	.....0	.....(842)	.....(842)	.....42	XXX	L.....
426281 10 1	JACK HENRY ANS ASSOCIATES INC....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....141.000	.....16,768	XXX	.....14,867	.....16,491	.....(1,625)	.....0	.....0	.....(1,625)	.....0	.....14,867	.....0	.....1,901	.....1,901	.....52	XXX	U.....
469814 10 7	JACOBS ENGINEERING GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....14,319	XXX	.....13,942	.....15,830	.....(1,889)	.....0	.....0	.....(1,889)	.....0	.....13,942	.....0	.....377	.....377	.....36	XXX	L.....
G5005R 10 7	JAMES RIVER GROUP HOLDINGS LTD		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....9,223	XXX	.....11,610	.....11,203	.....407	.....0	.....0	.....407	.....0	.....11,610	.....0	.....(2,387)	.....(2,387)	.....0	XXX	U.....
832696 40 5	JM SMUCKER.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....107.000	.....13,795	XXX	.....13,950	.....13,294	.....656	.....0	.....0	.....656	.....0	.....13,950	.....0	.....(155)	.....(155)	.....83	XXX	L.....
800422 10 7	JOHN B SANFILIPPO AND SON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....173.000	.....10,027	XXX	.....8,254	.....10,942	.....(2,688)	.....0	.....0	.....(2,688)	.....0	.....8,254	.....0	.....1,773	.....1,773	.....0	XXX	U.....
478160 10 4	JOHNSON & JOHNSON.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,096.000	.....141,031	XXX	.....108,229	.....153,133	.....(44,904)	.....0	.....0	.....(44,904)	.....0	.....108,229	.....0	.....32,802	.....32,802	.....921	XXX	L.....
479167 10 8	JOHNSON OUTDOORS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....190.000	.....11,878	XXX	.....12,384	.....0	.....0	.....0	.....0	.....0	.....0	.....12,384	.....0	.....(506)	.....(506)	.....0	XXX	U.....
46625H 10 0	JPMORGAN CHASE.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....830.000	.....93,402	XXX	.....83,474	.....88,760	.....(5,287)	.....0	.....0	.....(5,287)	.....0	.....83,474	.....0	.....9,928	.....9,928	.....465	XXX	L.....
48203R 10 4	JUNIPER NETWORKS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....660.000	.....16,957	XXX	.....17,960	.....18,810	.....(850)	.....0	.....0	.....(850)	.....0	.....17,960	.....0	.....(1,003)	.....(1,003)	.....119	XXX	L.....
487836 10 8	KELLOGG.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,420.000	.....96,702	XXX	.....99,875	.....96,532	.....3,343	.....0	.....0	.....3,343	.....0	.....99,875	.....0	.....(3,173)	.....(3,173)	.....767	XXX	L.....
493267 10 8	KEYCORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....780.000	.....16,353	XXX	.....14,439	.....15,733	.....(1,294)	.....0	.....0	.....(1,294)	.....0	.....14,439	.....0	.....1,914	.....1,914	.....82	XXX	L.....
49338L 10 3	KEYSIGHT TECHNOLOGIES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC260.00012,877	XXX9,88110,816(935)00(935)09,88102,9962,9960	XXX	L.....

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

QE05.32

1		2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification		Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
493732	10 1	KFORCE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....860.000	.....22,983	XXX	.....18,310	.....21,715	.....(3,405)	.....0	.....0	.....0	.....(3,405)	.....0	.....18,310	.....0	.....4,673	.....4,673	.....0	XXX	U.....
49427F	10 8	KILROY REALTY REIT CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....154.000	.....10,453	XXX	.....10,385	.....11,496	.....(1,111)	.....0	.....0	.....0	.....(1,111)	.....0	.....10,385	.....0	.....68	.....68	.....65	XXX	L.....
49714P	10 8	KINSALE CAPITAL GROUP INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....450.000	.....22,823	XXX	.....18,940	.....20,250	.....(1,310)	.....0	.....0	.....0	.....(1,310)	.....0	.....18,940	.....0	.....3,883	.....3,883	.....32	XXX	U.....
482480	10 0	KLA TENCOR CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....109.000	.....12,228	XXX	.....11,424	.....11,453	.....(29)	.....0	.....0	.....0	.....(29)	.....0	.....11,424	.....0	.....804	.....804	.....64	XXX	U.....
499049	10 4	KNIGHT-SWIFT TRANSPORTATION HOLDIN	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....15,673	XXX	.....13,184	.....14,428	.....(1,244)	.....0	.....0	.....0	.....(1,244)	.....0	.....13,184	.....0	.....2,490	.....2,490	.....20	XXX	L.....
500255	10 4	KOHL'S CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....21,651	XXX	.....14,209	.....17,896	.....(3,687)	.....0	.....0	.....0	.....(3,687)	.....0	.....14,209	.....0	.....7,442	.....7,442	.....0	XXX	L.....
502413	10 7	L3 TECHNOLOGIES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....63.000	.....12,777	XXX	.....11,810	.....12,465	.....(654)	.....0	.....0	.....0	.....(654)	.....0	.....11,810	.....0	.....967	.....967	.....50	XXX	L.....
512816	10 9	LAMAR ADVERTISING COMPANY CLASS A	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....180.000	.....12,000	XXX	.....12,748	.....13,363	.....(615)	.....0	.....0	.....0	.....(615)	.....0	.....12,748	.....0	.....(748)	.....(748)	.....0	XXX	U.....
515098	10 1	LANDSTAR SYSTEM INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....128.000	.....13,864	XXX	.....8,766	.....13,325	.....(4,559)	.....0	.....0	.....0	.....(4,559)	.....0	.....8,766	.....0	.....5,099	.....5,099	.....211	XXX	U.....
517834	10 7	LAS VEGAS SANDS CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,009.000	.....141,374	XXX	.....118,647	.....139,605	.....(20,958)	.....0	.....0	.....0	.....(20,958)	.....0	.....118,647	.....0	.....22,727	.....22,727	.....0	XXX	L.....
517942	10 8	LASALLE HOTEL PROPERTIES REIT....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....380.000	.....9,634	XXX	.....10,989	.....10,667	.....322	.....0	.....0	.....0	.....322	.....0	.....10,989	.....0	.....(1,355)	.....(1,355)	.....171	XXX	L.....
G54050	10 2	LAZARD LTD CLASS A.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....259.000	.....13,771	XXX	.....12,549	.....13,598	.....(1,049)	.....0	.....0	.....0	.....(1,049)	.....0	.....12,549	.....0	.....1,223	.....1,223	.....443	XXX	L.....
505336	10 7	LA-Z-BOY INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....13,310	XXX	.....11,670	.....13,728	.....(2,058)	.....0	.....0	.....0	.....(2,058)	.....0	.....11,670	.....0	.....1,640	.....1,640	.....53	XXX	L.....
350060	10 9	LB FOSTER.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....13,305	XXX	.....13,657	.....14,661	.....(1,004)	.....0	.....0	.....0	.....(1,004)	.....0	.....13,657	.....0	.....(352)	.....(352)	.....0	XXX	U.....
521865	20 4	LEAR CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....224.000	.....40,579	XXX	.....22,989	.....39,572	.....(16,583)	.....0	.....0	.....0	.....(16,583)	.....0	.....22,989	.....0	.....17,590	.....17,590	.....0	XXX	L.....
524660	10 7	LEGGETT & PLATT INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....260.000	.....11,007	XXX	.....11,864	.....12,410	.....(546)	.....0	.....0	.....0	.....(546)	.....0	.....11,864	.....0	.....(856)	.....(856)	.....94	XXX	L.....
526057	10 4	LENNAR A CORP.....	..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....13,320	XXX	.....9,146	.....13,913	.....(4,767)	.....0	.....0	.....0	.....(4,767)	.....0	.....9,146	.....0	.....4,174	.....4,174	.....9	XXX	L.....
526057	30 2	LENNAR CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....4.000	.....183	XXX	.....146	.....207	.....(61)	.....0	.....0	.....0	.....(61)	.....0	.....146	.....0	.....38	.....38	.....0	XXX	U.....
529043	10 1	LEXINGTON REALTY TRUST REIT TRUST	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....11,669	XXX	.....15,370	.....13,993	.....1,377	.....0	.....0	.....0	.....1,377	.....0	.....15,370	.....0	.....(3,701)	.....(3,701)	.....257	XXX	L.....
53071M	10 4	LIBERTY INTERACTIVE QVC GROUP CORP	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....480.000	.....12,774	XXX	.....10,633	.....11,722	.....(1,089)	.....0	.....0	.....0	.....(1,089)	.....0	.....10,633	.....0	.....2,141	.....2,141	.....0	XXX	U.....
53071M	85 6	LIBERTY INTERACTIVE VENTURE CORP S	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....190.000	.....9,722	XXX	.....11,191	.....10,306	.....885	.....0	.....0	.....0	.....885	.....0	.....11,191	.....0	.....(1,469)	.....(1,469)	.....0	XXX	U.....
531172	10 4	LIBERTY PROPERTY REIT TRUST.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....300.000	.....11,790	XXX	.....11,497	.....12,903	.....(1,406)	.....0	.....0	.....0	.....(1,406)	.....0	.....11,497	.....0	.....293	.....293	.....120	XXX	L.....
53220K	50 4	LIGAND PHARMACEUTICALS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....120.000	.....19,327	XXX	.....13,919	.....16,432	.....(2,513)	.....0	.....0	.....0	.....(2,513)	.....0	.....13,919	.....0	.....5,409	.....5,409	.....0	XXX	U.....
533900	10 6	LINCOLN ELECTRIC HOLDINGS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....195.000	.....16,960	XXX	.....18,025	.....17,858	.....166	.....0	.....0	.....0	.....166	.....0	.....18,025	.....0	.....(1,065)	.....(1,065)	.....76	XXX	U.....
537008	10 4	LITTELFUSE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....80.000	.....16,553	XXX	.....15,701	.....15,826	.....(125)	.....0	.....0	.....0	.....(125)	.....0	.....15,701	.....0	.....852	.....852	.....30	XXX	U.....
538034	10 9	LIVE NATION ENTERTAINMENT INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....13,987	XXX	.....13,672	.....13,622	.....50	.....0	.....0	.....0	.....50	.....0	.....13,672	.....0	.....315	.....315	.....0	XXX	L.....
539830	10 9	LOCKHEED MARTIN CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....269.000	.....91,388	XXX	.....71,546	.....86,362	.....(14,817)	.....0	.....0	.....0	.....(14,817)	.....0	.....71,546	.....0	.....19,843	.....19,843	.....1,076	XXX	L.....
540424	10 8	LOEWS CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....260.000	.....12,752	XXX	.....12,648	.....13,008	.....(360)	.....0	.....0	.....0	.....(360)	.....0	.....12,648	.....0	.....104	.....104	.....16	XXX	L.....
546347	10 5	LOUISIANA PACIFIC CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,040.000	.....29,351	XXX	.....24,968	.....27,310	.....(2,343)	.....0	.....0	.....0	.....(2,343)	.....0	.....24,968	.....0	.....4,383	.....4,383	.....135	XXX	L.....
55027E	10 2	LUMINEX CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....11,250	XXX	.....11,945	.....11,426	.....519	.....0	.....0	.....0	.....519	.....0	.....11,945	.....0	.....(695)	.....(695)	.....35	XXX	U.....
554225	10 2	MACATAWA BANK CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....14,628	XXX	.....13,864	.....14,500	.....(636)	.....0	.....0	.....0	.....(636)	.....0	.....13,864	.....0	.....764	.....764	.....87	XXX	U.....
55608B	10 5	MACQUARIE INFRASTRUCTURE CORP	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,219.000	.....47,325	XXX	.....84,066	.....78,260	.....5,806	.....0	.....0	.....0	.....5,806	.....0	.....84,066	.....0	.....(36,742)	.....(36,742)	.....1,755	XXX	L.....
G5785G	10 7	MALLINCKRODT.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....380.000	.....6,314	XXX	.....15,102	.....8,573	.....6,529	.....0	.....0	.....0	.....6,529	.....0	.....15,102	.....0	.....(8,789)	.....(8,789)	.....0	XXX	L.....
562750	10 9	MANHATTAN ASSOCIATES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....249.000	.....10,853	XXX	.....13,988	.....12,335	.....1,652	.....0	.....0	.....0	.....1,652	.....0	.....13,988	.....0	.....(3,135)	.....(3,135)	.....0	XXX	U.....
56418H	10 0	MANPOWER INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....148.000	.....17,351	XXX	.....14,154	.....18,664	.....(4,510)	.....0	.....0	.....0	.....(4,510)	.....0	.....14,154	.....0	.....3,197	.....3,197	.....0	XXX	L.....
56585A	10 2	MARATHON PETROLEUM CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....270.000	.....17,536	XXX	.....11,821	.....17,815	.....(5,994)	.....0	.....0	.....0	.....(5,994)	.....0	.....11,821	.....0	.....5,715	.....5,715	.....124	XXX	L.....
57060D	10 8	MARKETAXESS HOLDINGS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....103.000	.....20,727	XXX	.....12,983	.....20,780	.....(7,798)	.....0	.....0	.....0	.....(7,798)	.....0	.....12,983	.....0	.....7,744	.....7,744	.....43	XXX	U.....
G5876H	10 5	MARVELL TECHNOLOGY GROUP LTD.	D	03/05/2018.	WELLS FARGO SECURITIES LLC720.00016,651	XXX10,70915,458(4,749)000(4,749)010,70905,9425,94243	XXX	U.....

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

QE05.33

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
574795	10	0		03/05/2018.	WELLS FARGO SECURITIES LLC	189.000	15,591	XXX	16,944	16,027	917	0	0	917	0	16,944	0	(1,353)	(1,353)	0	XXX	U
57778L	10	3		03/05/2018.	WELLS FARGO SECURITIES LLC	137.000	6,469	XXX	7,439	8,812	(1,373)	0	0	(1,373)	0	7,439	0	(970)	(970)	0	XXX	L
577933	10	4		03/05/2018.	WELLS FARGO SECURITIES LLC	270.000	17,955	XXX	17,802	19,327	(1,525)	0	0	(1,525)	0	17,802	0	153	153	12	XXX	L
580037	10	9		03/05/2018.	WELLS FARGO SECURITIES LLC	2,000.000	14,692	XXX	14,441	13,160	1,281	0	0	1,281	0	14,441	0	252	252	0	XXX	L
58471A	10	5		03/05/2018.	WELLS FARGO SECURITIES LLC	145.000	9,658	XXX	11,475	9,189	2,287	0	0	2,287	0	11,475	0	(1,818)	(1,818)	0	XXX	U
58470H	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	210.000	13,796	XXX	12,936	14,660	(1,725)	0	0	(1,725)	0	12,936	0	861	861	101	XXX	L
G5960L	10	3		03/05/2018.	WELLS FARGO SECURITIES LLC	1,149.000	90,145	XXX	88,745	92,782	(4,037)	0	0	(4,037)	0	88,745	0	1,400	1,400	529	XXX	L
58933Y	10	5		03/05/2018.	WELLS FARGO SECURITIES LLC	2,198.000	119,127	XXX	114,362	123,681	(9,320)	0	0	(9,320)	0	114,362	0	4,765	4,765	1,055	XXX	L
589400	10	0		03/05/2018.	WELLS FARGO SECURITIES LLC	1,774.000	80,097	XXX	98,227	94,803	3,425	0	0	3,425	0	98,227	0	(18,131)	(18,131)	0	XXX	L
589433	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	210.000	11,936	XXX	11,729	13,871	(2,141)	0	0	(2,141)	0	11,729	0	206	206	114	XXX	L
589584	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	1,300.000	17,917	XXX	17,863	18,200	(337)	0	0	(337)	0	17,863	0	54	54	163	XXX	U
591520	20	0		03/05/2018.	WELLS FARGO SECURITIES LLC	410.000	16,356	XXX	17,267	16,441	826	0	0	826	0	17,267	0	(912)	(912)	45	XXX	L
552848	10	3		03/05/2018.	WELLS FARGO SECURITIES LLC	1,250.000	17,122	XXX	13,769	17,638	(3,868)	0	0	(3,868)	0	13,769	0	3,353	3,353	0	XXX	L
G60754	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	310.000	18,933	XXX	12,387	19,515	(7,127)	0	0	(7,127)	0	12,387	0	6,546	6,546	0	XXX	L
595137	10	0		03/05/2018.	WELLS FARGO SECURITIES LLC	380.000	25,569	XXX	19,888	19,627	261	0	0	261	0	19,888	0	5,681	5,681	0	XXX	U
594918	10	4		03/05/2018.	WELLS FARGO SECURITIES LLC	2,002.000	185,793	XXX	84,141	171,251	(87,110)	0	0	(87,110)	0	84,141	0	101,652	101,652	841	XXX	U
602496	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	1,510.000	11,168	XXX	20,598	19,041	1,556	0	0	1,556	0	20,598	0	(9,430)	(9,430)	0	XXX	U
603158	10	6		03/05/2018.	WELLS FARGO SECURITIES LLC	170.000	11,847	XXX	13,857	11,705	2,152	0	0	2,152	0	13,857	0	(2,010)	(2,010)	9	XXX	L
60855R	10	0		02/16/2018.	WELLS FARGO SECURITIES LLC	139.000	10,070	XXX	12,780	0	0	0	0	0	0	12,780	0	(2,709)	(2,709)	0	XXX	L
615394	20	2		03/05/2018.	WELLS FARGO SECURITIES LLC	160.000	13,015	XXX	11,030	13,896	(2,866)	0	0	(2,866)	0	11,030	0	1,984	1,984	0	XXX	L
553530	10	6		03/05/2018.	WELLS FARGO SECURITIES LLC	160.000	13,952	XXX	11,657	15,466	(3,808)	0	0	(3,808)	0	11,657	0	2,294	2,294	93	XXX	L
55354G	10	0		03/05/2018.	WELLS FARGO SECURITIES LLC	119.000	17,080	XXX	8,857	15,058	(6,202)	0	0	(6,202)	0	8,857	0	8,223	8,223	45	XXX	L
553573	10	6		03/05/2018.	WELLS FARGO SECURITIES LLC	760.000	18,339	XXX	16,097	15,390	707	0	0	707	0	16,097	0	2,242	2,242	0	XXX	U
626717	10	2		03/05/2018.	WELLS FARGO SECURITIES LLC	460.000	12,103	XXX	11,774	14,283	(2,509)	0	0	(2,509)	0	11,774	0	329	329	115	XXX	L
62845B	10	4		03/05/2018.	WELLS FARGO SECURITIES LLC	270.000	9,573	XXX	10,806	10,409	398	0	0	398	0	10,806	0	(1,233)	(1,233)	0	XXX	U
628464	10	9		03/05/2018.	WELLS FARGO SECURITIES LLC	820.000	15,817	XXX	11,913	15,990	(4,077)	0	0	(4,077)	0	11,913	0	3,904	3,904	111	XXX	L
N59465	10	9		03/05/2018.	WELLS FARGO SECURITIES LLC	340.000	13,826	XXX	13,073	14,385	(1,312)	0	0	(1,312)	0	13,073	0	753	753	0	XXX	U
62855J	10	4		03/05/2018.	WELLS FARGO SECURITIES LLC	450.000	14,609	XXX	10,279	15,455	(5,176)	0	0	(5,176)	0	10,279	0	4,330	4,330	0	XXX	U
635017	10	6		01/23/2018.	BARCLAYS CAPITAL INC.	151.000	15,960	XXX	14,278	14,713	(435)	0	0	(435)	0	14,278	0	1,681	1,681	0	XXX	U
636180	10	1		03/05/2018.	WELLS FARGO SECURITIES LLC	230.000	11,471	XXX	12,813	12,629	184	0	0	184	0	12,813	0	(1,343)	(1,343)	95	XXX	L
637417	10	6		03/05/2018.	WELLS FARGO SECURITIES LLC	430.000	16,391	XXX	17,144	18,546	(1,402)	0	0	(1,402)	0	17,144	0	(753)	(753)	204	XXX	L
63886Q	10	9		03/05/2018.	WELLS FARGO SECURITIES LLC	460.000	12,140	XXX	13,774	12,052	1,722	0	0	1,722	0	13,774	0	(1,633)	(1,633)	0	XXX	U
63938C	10	8		03/05/2018.	WELLS FARGO SECURITIES LLC	1,550.000	20,429	XXX	18,135	20,646	(2,511)	0	0	(2,511)	0	18,135	0	2,294	2,294	248	XXX	U
63934E	10	8		03/05/2018.	WELLS FARGO SECURITIES LLC	290.000	10,559	XXX	11,331	0	0	0	0	0	0	11,331	0	(772)	(772)	0	XXX	L
62886E	10	8		03/05/2018.	WELLS FARGO SECURITIES LLC	720.000	24,432	XXX	29,625	24,473	5,152	0	0	5,152	0	29,625	0	(5,193)	(5,193)	0	XXX	L
64031N	10	8		03/05/2018.	WELLS FARGO SECURITIES LLC	240.000	13,135	XXX	12,930	0	0	0	0	0	0	12,930	0	205	205	38	XXX	L
64110D	10	4		03/05/2018.	WELLS FARGO SECURITIES LLC	300.000	18,372	XXX	8,527	16,596	(8,069)	0	0	(8,069)	0	8,527	0	9,845	9,845	60	XXX	U
64110L	10	6		02/06/2018.	BARCLAYS CAPITAL INC.	3,095.000	801,068	XXX	852,976	0	0	0	0	0	0	852,976	0	(51,908)	(51,908)	0	XXX	U
649445	10	3		03/05/2018.	WELLS FARGO SECURITIES LLC	10,640.000	148,381	XXX	152,231	116,399	11,898	0	0	11,898	0	152,231	0	(3,849)	(3,849)	1,520	XXX	L

SCHEDULE D - PART 4

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

QE05.34

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
651639 10 6	NEWMONT MINING CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....13,539	XXX	.....12,120	.....13,507	.....(1,387)	.....0	.....0	.....(1,387)	.....0	.....12,120	.....0	.....1,419	.....1,419	.....0	XXX	L.....
663904 20 9	NORTHEAST BANCORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....640.000	.....14,133	XXX	.....18,703	.....14,816	.....3,887	.....0	.....0	.....3,887	.....0	.....18,703	.....0	.....(4,571)	.....(4,571)	.....6	XXX	U.....
668074 30 5	NORTHWESTERN CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....210.000	.....10,771	XXX	.....12,114	.....12,537	.....(423)	.....0	.....0	.....(423)	.....0	.....12,114	.....0	.....(1,343)	.....(1,343)	.....0	XXX	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,840.000	.....29,969	XXX	.....30,752	.....30,084	.....668	.....0	.....0	.....668	.....0	.....30,752	.....0	.....(783)	.....(783)	.....0	XXX	U.....
62944T 10 5	NVR INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....12.000	.....34,392	XXX	.....17,529	.....42,099	.....(24,569)	.....0	.....0	.....(24,569)	.....0	.....17,529	.....0	.....16,863	.....16,863	.....0	XXX	L.....
674599 10 5	OCCIDENTAL PETROLEUM CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,640.000	.....106,881	XXX	.....98,894	.....120,802	.....(21,908)	.....0	.....0	.....(21,908)	.....0	.....98,894	.....0	.....7,987	.....7,987	.....1,263	XXX	L.....
679580 10 0	OLD DOMINION FREIGHT LINE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....107.000	.....14,596	XXX	.....11,664	.....14,076	.....(2,412)	.....0	.....0	.....(2,412)	.....0	.....11,664	.....0	.....2,932	.....2,932	.....14	XXX	U.....
680223 10 4	OLD REPUBLIC INTERNATIONAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....11,659	XXX	.....10,730	.....12,400	.....(1,671)	.....0	.....0	.....(1,671)	.....0	.....10,730	.....0	.....929	.....929	.....693	XXX	L.....
680277 10 0	OLD SECOND BANCORP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,070.000	.....14,782	XXX	.....13,591	.....14,606	.....(1,015)	.....0	.....0	.....(1,015)	.....0	.....13,591	.....0	.....1,191	.....1,191	.....11	XXX	U.....
680665 20 5	OLIN CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....11,296	XXX	.....11,402	.....12,809	.....(1,407)	.....0	.....0	.....(1,407)	.....0	.....11,402	.....0	.....(106)	.....(106)	.....72	XXX	L.....
681936 10 0	OMEGA HEALTHCARE INVESTORS REIT IN		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....12,346	XXX	.....16,429	.....12,668	.....3,761	.....0	.....0	.....3,761	.....0	.....16,429	.....0	.....(4,084)	.....(4,084)	.....304	XXX	L.....
68217C 20 8	OMINTO INC.....		..	03/05/2018.	Various.....	.....3,000.000	.....9,939	XXX	.....11,307	.....10,170	.....1,137	.....0	.....0	.....1,137	.....0	.....11,307	.....0	.....(1,368)	.....(1,368)	.....0	XXX	U.....
681919 10 6	OMNICOM GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....247.000	.....18,802	XXX	.....18,462	.....17,989	.....473	.....0	.....0	.....473	.....0	.....18,462	.....0	.....340	.....340	.....148	XXX	L.....
682189 10 5	ON SEMICONDUCTOR CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....740.000	.....17,879	XXX	.....11,900	.....15,496	.....(3,596)	.....0	.....0	.....(3,596)	.....0	.....11,900	.....0	.....5,980	.....5,980	.....0	XXX	U.....
687380 10 5	ORRSTOWN FINANCIAL SERVICES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....13,721	XXX	.....14,555	.....14,645	.....(90)	.....0	.....0	.....(90)	.....0	.....14,555	.....0	.....(833)	.....(833)	.....70	XXX	U.....
N6748L 10 2	ORTHOFIX INTERNATIONAL NV.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....16,037	XXX	.....11,019	.....15,316	.....(4,297)	.....0	.....0	.....(4,297)	.....0	.....11,019	.....0	.....5,018	.....5,018	.....0	XXX	U.....
688239 20 1	OSHKOSH CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....286.000	.....22,187	XXX	.....17,446	.....25,995	.....(8,549)	.....0	.....0	.....(8,549)	.....0	.....17,446	.....0	.....4,741	.....4,741	.....69	XXX	L.....
690742 10 1	OWENS CORNING.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....328.000	.....25,977	XXX	.....17,057	.....30,156	.....(13,099)	.....0	.....0	.....(13,099)	.....0	.....17,057	.....0	.....8,920	.....8,920	.....69	XXX	L.....
690768 40 3	OWENS ILLINOIS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....12,484	XXX	.....11,747	.....12,859	.....(1,112)	.....0	.....0	.....(1,112)	.....0	.....11,747	.....0	.....737	.....737	.....0	XXX	L.....
694552 10 0	PACIFIC MERCANTILE BANCORP.....		..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....1,670.000	.....13,978	XXX	.....15,333	.....14,613	.....721	.....0	.....0	.....721	.....0	.....15,333	.....0	.....(1,355)	.....(1,355)	.....0	XXX	U.....
695156 10 9	PACKAGING CORP OF AMERICA CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....125.000	.....14,578	XXX	.....13,013	.....15,069	.....(2,056)	.....0	.....0	.....(2,056)	.....0	.....13,013	.....0	.....1,565	.....1,565	.....79	XXX	L.....
697435 10 5	PALO ALTO NETWORKS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....93.000	.....16,462	XXX	.....13,853	.....13,479	.....374	.....0	.....0	.....374	.....0	.....13,853	.....0	.....2,609	.....2,609	.....0	XXX	L.....
698813 10 2	PAPA JOHNS INTERNATIONAL INC.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....158.000	.....9,638	XXX	.....12,373	.....8,865	.....3,507	.....0	.....0	.....3,507	.....0	.....12,373	.....0	.....(2,735)	.....(2,735)	.....0	XXX	U.....
700517 10 5	PARK HOTELS RESORTS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....13,424	XXX	.....14,672	.....0	.....0	.....0	.....0	.....0	.....0	.....14,672	.....0	.....(1,248)	.....(1,248)	.....0	XXX	L.....
700666 10 0	PARK OHIO HOLDINGS CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....300.000	.....11,852	XXX	.....10,595	.....13,785	.....(3,190)	.....0	.....0	.....(3,190)	.....0	.....10,595	.....0	.....1,256	.....1,256	.....38	XXX	U.....
BHM0ML EG 7	PATRIOT CONTAINER CORP.....		..	03/20/2018.	HIMCO OPERATIONAL TRANSACTION	.....1,379.000	.....141,218	XXX	.....84,388	.....84,388	.....0	.....0	.....0	.....0	.....0	.....84,388	.....0	.....56,830	.....56,830	.....0	XXX	U.....
BHM0ML EH 5	PATRIOT CONTAINER CORP 12 WARRANTS		..	03/20/2018.	HIMCO OPERATIONAL TRANSACTION	.....4,735.000	.....262,916	XXX	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....262,916	.....262,916	.....0	XXX	U.....
69329Y 10 4	PDL BIOPHARMA INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....4,200.000	.....10,220	XXX	.....10,990	.....11,508	.....(518)	.....0	.....0	.....(518)	.....0	.....10,990	.....0	.....(770)	.....(770)	.....0	XXX	U.....
712704 10 5	PEOPLES UNITED FINANCIAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....5,160.000	.....99,266	XXX	.....81,435	.....96,492	.....(15,057)	.....0	.....0	.....(15,057)	.....0	.....81,435	.....0	.....17,831	.....17,831	.....890	XXX	U.....
713448 10 8	PEPSICO INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....845.000	.....91,990	XXX	.....83,101	.....101,332	.....(18,232)	.....0	.....0	.....(18,232)	.....0	.....83,101	.....0	.....8,889	.....8,889	.....1,360	XXX	L.....
714046 10 9	PERKINELMER INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....170.000	.....12,479	XXX	.....12,184	.....12,430	.....(247)	.....0	.....0	.....(247)	.....0	.....12,184	.....0	.....296	.....296	.....12	XXX	L.....
716382 10 6	PETMED EXPRESS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....20,146	XXX	.....20,413	.....0	.....0	.....0	.....0	.....0	.....0	.....20,413	.....0	.....(267)	.....(267)	.....0	XXX	U.....
717081 10 3	PFIZER INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,730.000	.....133,641	XXX	.....113,285	.....135,101	.....(21,816)	.....0	.....0	.....(21,816)	.....0	.....113,285	.....0	.....20,356	.....20,356	.....1,268	XXX	L.....
69331C 10 8	PG&E CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....25,254	XXX	.....34,957	.....27,795	.....7,162	.....0	.....0	.....7,162	.....0	.....34,957	.....0	.....(9,703)	.....(9,703)	.....0	XXX	L.....
71742Q 10 6	PHIBRO ANIMAL HEALTH CORP CLASS A		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....17,817	XXX	.....9,290	.....15,410	.....(6,120)	.....0	.....0	.....(6,120)	.....0	.....9,290	.....0	.....8,527	.....8,527	.....0	XXX	U.....
719405 10 2	PHOTRONICS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,100.000	.....24,501	XXX	.....30,375	.....26,428	.....3,947	.....0	.....0	.....3,947	.....0	.....30,375	.....0	.....(5,874)	.....(5,874)	.....0	XXX	U.....
720190 20 6	PIEDMONT OFFICE REALTY TRUST REIT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....840.000	.....15,010	XXX	.....18,652	.....16,472	.....2,180	.....0	.....0	.....2,180	.....0	.....18,652	.....0	.....(3,643)	.....(3,643)	.....773	XXX	L.....
72348P 10 4	PINNACLE FOODS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC270.00015,278	XXX16,66316,05760600606016,6630(1,384)(1,384)88	XXX	L.....

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
723484 10 1	PINNACLE WEST CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....268.000	.....20,627	XXX	.....17,338	.....22,828	.....(5,490)	.....0	.....0	.....(5,490)	.....0	.....17,338	.....0	.....3,288	.....3,288	.....186	XXX	L.....
724479 10 0	PITNEY BOWES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....7,980.000	.....100,699	XXX	.....95,135	.....89,216	.....5,918	.....0	.....0	.....5,918	.....0	.....95,135	.....0	.....5,565	.....5,565	.....1,496	XXX	L.....
72766Q 10 5	PLATFORM SPECIALTY PRODUCTS CORP ..		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,900.000	.....20,751	XXX	.....19,227	.....18,848	.....379	.....0	.....0	.....379	.....0	.....19,227	.....0	.....1,524	.....1,524	.....0	XXX	L.....
729132 10 0	PLEXUS CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....19,692	XXX	.....18,958	.....19,430	.....(473)	.....0	.....0	.....(473)	.....0	.....18,958	.....0	.....734	.....734	.....0	XXX	U.....
BHM14Z EN 9	PM HOLDINGS I CORP.....		..	03/07/2018.	CAPITAL DISTRIBUTION.....	.....3,900.000	.....13,650,655	XXX	.....3,900,000	.....3,900,000	.....0	.....0	.....0	.....0	.....0	.....3,900,000	.....0	.....9,750,655	.....9,750,655	.....0	XXX	U.....
69349H 10 7	PNM RESOURCES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....300.000	.....10,787	XXX	.....12,378	.....12,135	.....243	.....0	.....0	.....243	.....0	.....12,378	.....0	.....(1,591)	.....(1,591)	.....80	XXX	L.....
736508 84 7	PORTLAND GENERAL ELECTRIC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....250.000	.....9,995	XXX	.....8,684	.....11,395	.....(2,711)	.....0	.....0	.....(2,711)	.....0	.....8,684	.....0	.....1,311	.....1,311	.....85	XXX	L.....
73754Y 10 0	POTBELLY CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,020.000	.....13,417	XXX	.....13,022	.....12,546	.....476	.....0	.....0	.....476	.....0	.....13,022	.....0	.....396	.....396	.....0	XXX	U.....
69351T 10 6	PPL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....270.000	.....7,587	XXX	.....9,065	.....8,357	.....708	.....0	.....0	.....708	.....0	.....9,065	.....0	.....(1,478)	.....(1,478)	.....107	XXX	L.....
69354M 10 8	PRA HEALTH SCIENCES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....259.000	.....21,476	XXX	.....14,009	.....23,587	.....(9,578)	.....0	.....0	.....(9,578)	.....0	.....14,009	.....0	.....7,467	.....7,467	.....0	XXX	U.....
74005P 10 4	PRAXAIR INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....615.000	.....91,733	XXX	.....68,121	.....95,128	.....(27,007)	.....0	.....0	.....(27,007)	.....0	.....68,121	.....0	.....23,612	.....23,612	.....0	XXX	L.....
74112D 10 1	PRESTIGE BRANDS HOLDINGS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....370.000	.....13,156	XXX	.....18,397	.....16,432	.....1,965	.....0	.....0	.....1,965	.....0	.....18,397	.....0	.....(5,241)	.....(5,241)	.....0	XXX	L.....
74267C 10 6	PROASSURANCE CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,168.000	.....103,894	XXX	.....108,350	.....123,901	.....(15,551)	.....0	.....0	.....(15,551)	.....0	.....108,350	.....0	.....(4,456)	.....(4,456)	.....10,840	XXX	L.....
742718 10 9	PROCTER & GAMBLE .....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,161.000	.....92,331	XXX	.....96,036	.....106,673	.....(10,637)	.....0	.....0	.....(10,637)	.....0	.....96,036	.....0	.....(3,705)	.....(3,705)	.....801	XXX	L.....
743187 10 6	PROGENICS PHARMACEUTICALS INC. ..		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,100.000	.....14,290	XXX	.....16,109	.....12,495	.....3,614	.....0	.....0	.....3,614	.....0	.....16,109	.....0	.....(1,819)	.....(1,819)	.....0	XXX	U.....
743315 10 3	PROGRESSIVE CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....13,736	XXX	.....10,364	.....13,517	.....(3,153)	.....0	.....0	.....(3,153)	.....0	.....10,364	.....0	.....3,372	.....3,372	.....270	XXX	L.....
74340W 10 3	PROLOGIS REIT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....230.000	.....13,939	XXX	.....14,797	.....14,837	.....(40)	.....0	.....0	.....(40)	.....0	.....14,797	.....0	.....(859)	.....(859)	.....0	XXX	L.....
743713 10 9	PROTO LABS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....217.000	.....24,262	XXX	.....14,586	.....22,351	.....(7,765)	.....0	.....0	.....(7,765)	.....0	.....14,586	.....0	.....9,675	.....9,675	.....0	XXX	L.....
69360J 10 7	PS BUSINESS PARKS REIT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....106.000	.....11,820	XXX	.....13,764	.....13,260	.....504	.....0	.....0	.....504	.....0	.....13,764	.....0	.....(1,944)	.....(1,944)	.....0	XXX	L.....
69370C 10 0	PTC INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....24,887	XXX	.....19,517	.....20,054	.....(537)	.....0	.....0	.....(537)	.....0	.....19,517	.....0	.....5,371	.....5,371	.....0	XXX	U.....
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP IN ..		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....310.000	.....14,685	XXX	.....12,632	.....15,965	.....(3,334)	.....0	.....0	.....(3,334)	.....0	.....12,632	.....0	.....2,054	.....2,054	.....0	XXX	L.....
745867 10 1	PULTEGROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....400.000	.....11,482	XXX	.....7,833	.....13,300	.....(5,467)	.....0	.....0	.....(5,467)	.....0	.....7,833	.....0	.....3,649	.....3,649	.....36	XXX	L.....
74731Q 10 3	PZENA INVESTMENT MANAGEMENT INC CL ..		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,500.000	.....16,492	XXX	.....12,118	.....16,005	.....(3,887)	.....0	.....0	.....(3,887)	.....0	.....12,118	.....0	.....4,374	.....4,374	.....630	XXX	L.....
74727A 10 4	QCR HOLDINGS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....15,994	XXX	.....16,088	.....0	.....0	.....0	.....0	.....0	.....0	.....16,088	.....0	.....(94)	.....(94)	.....0	XXX	U.....
BRT873 65 1	QIAGEN NV.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....582.000	.....19,067	XXX	.....15,797	.....18,001	.....(2,204)	.....0	.....0	.....(2,204)	.....0	.....15,797	.....0	.....3,270	.....3,270	.....0	XXX	U.....
747582 10 4	QUALITY SYSTEMS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....960.000	.....12,047	XXX	.....15,368	.....13,037	.....2,331	.....0	.....0	.....2,331	.....0	.....15,368	.....0	.....(3,322)	.....(3,322)	.....0	XXX	U.....
74758T 30 3	QUALYS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....250.000	.....19,340	XXX	.....7,776	.....14,838	.....(7,062)	.....0	.....0	.....(7,062)	.....0	.....7,776	.....0	.....11,564	.....11,564	.....0	XXX	U.....
74762E 10 2	QUANTA SERVICES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....420.000	.....14,319	XXX	.....13,229	.....16,426	.....(3,198)	.....0	.....0	.....(3,198)	.....0	.....13,229	.....0	.....1,091	.....1,091	.....0	XXX	L.....
74834L 10 0	QUEST DIAGNOSTICS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,059.000	.....106,752	XXX	.....89,238	.....104,301	.....(15,063)	.....0	.....0	.....(15,063)	.....0	.....89,238	.....0	.....17,514	.....17,514	.....477	XXX	L.....
750236 10 1	RADIAN GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,160.000	.....23,772	XXX	.....19,159	.....23,908	.....(4,748)	.....0	.....0	.....(4,748)	.....0	.....19,159	.....0	.....4,613	.....4,613	.....3	XXX	L.....
751212 10 1	RALPH LAUREN CORP CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....129.000	.....13,739	XXX	.....13,636	.....0	.....0	.....0	.....0	.....0	.....0	.....13,636	.....0	.....102	.....102	.....0	XXX	L.....
750917 10 6	RAMBUS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,630.000	.....20,687	XXX	.....21,249	.....23,179	.....(1,930)	.....0	.....0	.....(1,930)	.....0	.....21,249	.....0	.....(562)	.....(562)	.....0	XXX	U.....
75281A 10 9	RANGE RESOURCES CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....600.000	.....8,916	XXX	.....11,999	.....10,236	.....1,763	.....0	.....0	.....1,763	.....0	.....11,999	.....0	.....(3,083)	.....(3,083)	.....0	XXX	L.....
75508B 10 4	INC .....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,370.000	.....28,458	XXX	.....17,997	.....28,017	.....(10,019)	.....0	.....0	.....(10,019)	.....0	.....17,997	.....0	.....10,460	.....10,460	.....0	XXX	L.....
75606N 10 9	REALPAGE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....400.000	.....20,961	XXX	.....14,652	.....17,720	.....(3,068)	.....0	.....0	.....(3,068)	.....0	.....14,652	.....0	.....6,309	.....6,309	.....0	XXX	U.....
756577 10 2	RED HAT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....138.000	.....20,384	XXX	.....16,349	.....16,574	.....(225)	.....0	.....0	.....(225)	.....0	.....16,349	.....0	.....4,035	.....4,035	.....0	XXX	L.....
758849 10 3	REGENCY CENTERS REIT CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....203.000	.....12,004	XXX	.....13,619	.....14,044	.....(425)	.....0	.....0	.....(425)	.....0	.....13,619	.....0	.....(1,614)	.....(1,614)	.....113	XXX	L.....
7591EP 10 0	REGIONS FINANCIAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,080.000	.....20,729	XXX	.....10,759	.....18,662	.....(7,903)	.....0	.....0	.....(7,903)	.....0	.....10,759	.....0	.....9,970	.....9,970	.....97	XXX	L.....
759351 60 4	REINSURANCE GROUP OF AMERICA INC	03/05/2018.	WELLS FARGO SECURITIES LLC109.00016,500	XXX13,91816,996(3,078)00(3,078)013,91802,5822,58255	XXX	L.....

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

QE05.36

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76009N 10 0	RENT-A-CENTER INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,450.000	.....10,599	XXX	.....15,452	.....16,095	.....(643)	.....0	.....0	.....0	.....(643)	.....0	.....15,452	.....0	.....(4,853)	.....(4,853)	.....0	XXX	U.....
759916 10 9	REPLIGEN CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....410.000	.....13,946	XXX	.....16,168	.....14,875	.....1,293	.....0	.....0	.....0	.....1,293	.....0	.....16,168	.....0	.....(2,221)	.....(2,221)	.....0	XXX	U.....
760759 10 0	REPUBLIC SERVICES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,950.000	.....129,905	XXX	.....108,375	.....131,840	.....(23,464)	.....0	.....0	.....0	.....(23,464)	.....0	.....108,375	.....0	.....21,530	.....21,530	.....673	XXX	L.....
761152 10 7	RESMED INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....180.000	.....16,899	XXX	.....13,087	.....15,244	.....(2,157)	.....0	.....0	.....0	.....(2,157)	.....0	.....13,087	.....0	.....3,813	.....3,813	.....63	XXX	L.....
76131V 20 2	RETAIL PROPERTIES OF AMERICA REIT	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....980.000	.....11,964	XXX	.....15,215	.....13,171	.....2,044	.....0	.....0	.....0	.....2,044	.....0	.....15,215	.....0	.....(3,251)	.....(3,251)	.....162	XXX	L.....
761624 10 5	REX AMERICAN RESOURCES CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....173.000	.....14,356	XXX	.....13,085	.....14,323	.....(1,237)	.....0	.....0	.....0	.....(1,237)	.....0	.....13,085	.....0	.....1,271	.....1,271	.....0	XXX	L.....
76169B 10 2	REXNORD CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....15,031	XXX	.....12,750	.....14,051	.....(1,301)	.....0	.....0	.....0	.....(1,301)	.....0	.....12,750	.....0	.....2,282	.....2,282	.....0	XXX	L.....
74967X 10 3	RH.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....17,114	XXX	.....16,834	.....18,966	.....(2,132)	.....0	.....0	.....0	.....(2,132)	.....0	.....16,834	.....0	.....279	.....279	.....0	XXX	L.....
76680R 20 6	RINGCENTRAL INC CLASS A.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....20,312	XXX	.....7,606	.....15,488	.....(7,882)	.....0	.....0	.....0	.....(7,882)	.....0	.....7,606	.....0	.....12,706	.....12,706	.....0	XXX	L.....
769397 10 0	RIVERVIEW BANCORP INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,250.000	.....11,087	XXX	.....11,140	.....10,838	.....302	.....0	.....0	.....0	.....302	.....0	.....11,140	.....0	.....(53)	.....(53)	.....38	XXX	U.....
74965L 10 1	RLJ LODGING TRUST REIT TRUST.....	..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....860.000	.....19,058	XXX	.....19,340	.....18,894	.....446	.....0	.....0	.....0	.....446	.....0	.....19,340	.....0	.....(282)	.....(282)	.....284	XXX	L.....
74967R 10 6	RMR GROUP INC CLASS A.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....22,076	XXX	.....18,226	.....20,162	.....(1,936)	.....0	.....0	.....0	.....(1,936)	.....0	.....18,226	.....0	.....3,850	.....3,850	.....85	XXX	L.....
770323 10 3	ROBERT HALF INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....20,578	XXX	.....17,786	.....19,994	.....(2,209)	.....0	.....0	.....0	.....(2,209)	.....0	.....17,786	.....0	.....2,792	.....2,792	.....101	XXX	L.....
773903 10 9	ROCKWELL AUTOMATION INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....88.000	.....15,645	XXX	.....10,556	.....17,279	.....(6,722)	.....0	.....0	.....0	.....(6,722)	.....0	.....10,556	.....0	.....5,088	.....5,088	.....73	XXX	L.....
774341 10 1	ROCKWELL COLLINS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....80.000	.....10,854	XXX	.....7,666	.....10,850	.....(3,184)	.....0	.....0	.....0	.....(3,184)	.....0	.....7,666	.....0	.....3,188	.....3,188	.....26	XXX	L.....
775711 10 4	ROLLINS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....17,833	XXX	.....11,148	.....16,751	.....(5,603)	.....0	.....0	.....0	.....(5,603)	.....0	.....11,148	.....0	.....6,686	.....6,686	.....50	XXX	L.....
778296 10 3	ROSS STORES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....193.000	.....14,865	XXX	.....11,216	.....15,488	.....(4,272)	.....0	.....0	.....0	.....(4,272)	.....0	.....11,216	.....0	.....3,648	.....3,648	.....0	XXX	U.....
SB8402 61 8	ROWAN COMPANIES CLASS A PLC.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,180.000	.....13,841	XXX	.....16,666	.....18,479	.....(1,813)	.....0	.....0	.....0	.....(1,813)	.....0	.....16,666	.....0	.....(2,825)	.....(2,825)	.....0	XXX	L.....
V7780T 10 3	ROYAL CARIBBEAN CRUISES LTD.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....157.000	.....18,959	XXX	.....19,646	.....18,727	.....919	.....0	.....0	.....0	.....919	.....0	.....19,646	.....0	.....(688)	.....(688)	.....94	XXX	L.....
749685 10 3	RPM INTERNATIONAL INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....11,893	XXX	.....12,095	.....12,581	.....(486)	.....0	.....0	.....0	.....(486)	.....0	.....12,095	.....0	.....(202)	.....(202)	.....77	XXX	L.....
783549 10 8	RYDER SYSTEM INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....138.000	.....9,921	XXX	.....11,606	.....11,615	.....(10)	.....0	.....0	.....0	.....(10)	.....0	.....11,606	.....0	.....(1,684)	.....(1,684)	.....72	XXX	L.....
78573L 10 6	SABRA HEALTH CARE REIT INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....763.000	.....13,262	XXX	.....17,680	.....14,322	.....3,358	.....0	.....0	.....0	.....3,358	.....0	.....17,680	.....0	.....(4,418)	.....(4,418)	.....343	XXX	U.....
79546E 10 4	SALLY BEAUTY HOLDINGS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....960.000	.....16,426	XXX	.....22,675	.....18,010	.....4,666	.....0	.....0	.....0	.....4,666	.....0	.....22,675	.....0	.....(6,250)	.....(6,250)	.....0	XXX	L.....
801056 10 2	SANMINA CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....610.000	.....17,084	XXX	.....23,881	.....20,130	.....3,751	.....0	.....0	.....0	.....3,751	.....0	.....23,881	.....0	.....(6,798)	.....(6,798)	.....0	XXX	U.....
80283M 10 1	SANTANDER CONSUMER USA HOLDINGS IN	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,240.000	.....20,204	XXX	.....18,876	.....23,089	.....(4,213)	.....0	.....0	.....0	.....(4,213)	.....0	.....18,876	.....0	.....1,328	.....1,328	.....62	XXX	L.....
80589M 10 2	SCANA CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....830.000	.....33,212	XXX	.....36,563	.....33,017	.....3,546	.....0	.....0	.....0	.....3,546	.....0	.....36,563	.....0	.....(3,352)	.....(3,352)	.....508	XXX	L.....
808541 10 6	SCHWEITZER MAUDUIT INTERNATIONAL I	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....473.000	.....18,429	XXX	.....17,543	.....21,455	.....(3,912)	.....0	.....0	.....0	.....(3,912)	.....0	.....17,543	.....0	.....886	.....886	.....203	XXX	L.....
810186 10 6	SCOTTS MIRACLE GRO.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....865.000	.....78,634	XXX	.....84,627	.....92,546	.....(7,919)	.....0	.....0	.....0	.....(7,919)	.....0	.....84,627	.....0	.....(5,993)	.....(5,993)	.....458	XXX	L.....
784117 10 3	SEI INVESTMENTS.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....210.000	.....15,307	XXX	.....10,823	.....15,091	.....(4,267)	.....0	.....0	.....0	.....(4,267)	.....0	.....10,823	.....0	.....4,484	.....4,484	.....63	XXX	U.....
N7902X 10 6	SENSATA TECHNOLOGIES HOLDING NV	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....370.000	.....18,842	XXX	.....17,951	.....18,911	.....(960)	.....0	.....0	.....0	.....(960)	.....0	.....17,951	.....0	.....892	.....892	.....0	XXX	L.....
817565 10 4	SERVICE CORPORATION INTERNATIONAL	..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....380.000	.....14,693	XXX	.....13,023	.....14,182	.....(1,159)	.....0	.....0	.....0	.....(1,159)	.....0	.....13,023	.....0	.....1,670	.....1,670	.....0	XXX	L.....
824543 10 2	SHILOH INDUSTRIES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,350.000	.....9,738	XXX	.....14,246	.....11,070	.....3,176	.....0	.....0	.....0	.....3,176	.....0	.....14,246	.....0	.....(4,508)	.....(4,508)	.....0	XXX	U.....
G81276 10 0	SIGNET JEWELERS LTD.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....14,207	XXX	.....18,434	.....15,834	.....2,600	.....0	.....0	.....0	.....2,600	.....0	.....18,434	.....0	.....(4,227)	.....(4,227)	.....87	XXX	L.....
829226 10 9	SINCLAIR BROADCAST GROUP INC CLASS	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....15,762	XXX	.....15,295	.....17,411	.....(2,116)	.....0	.....0	.....0	.....(2,116)	.....0	.....15,295	.....0	.....467	.....467	.....0	XXX	U.....
83001A 10 2	SIX FLAGS ENTERTAINMENT CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC202.00012,964	XXX10,90713,447(2,540)000(2,540)010,90702,0572,057158	XXX	L.....

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

QE05.37

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	NAIC Designation or Market Indicator (a)
83088M 10 2	SKYWORKS SOLUTIONS INC.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....112.000	.....11,359	XXX	.....11,717	.....10,634	.....1,083	.....0	.....0	.....1,083	.....0	.....11,717	.....0	.....(358)	.....(358)	.....0	XXX	U.....
83125X 10 3	SLEEP NUMBER CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....460.000	.....16,322	XXX	.....10,284	.....17,291	.....(7,007)	.....0	.....0	.....(7,007)	.....0	.....10,284	.....0	.....6,037	.....6,037	.....0	XXX	U.....
83190L 20 8	SMARTFINANCIAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....10,864	XXX	.....12,329	.....10,850	.....1,479	.....0	.....0	.....1,479	.....0	.....12,329	.....0	.....(1,465)	.....(1,465)	.....0	XXX	U.....
833034 10 1	SNAP ON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....79.000	.....12,065	XXX	.....12,709	.....13,770	.....(1,060)	.....0	.....0	.....(1,060)	.....0	.....12,709	.....0	.....(644)	.....(644)	.....65	XXX	L.....
835898 10 7	SOTHEBYS.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....11,174	XXX	.....11,006	.....11,352	.....(346)	.....0	.....0	.....(346)	.....0	.....11,006	.....0	.....168	.....168	.....0	XXX	L.....
842587 10 7	SOUTHERN.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,328.000	.....59,432	XXX	.....64,080	.....63,864	.....217	.....0	.....0	.....217	.....0	.....64,080	.....0	.....(4,648)	.....(4,648)	.....770	XXX	L.....
848574 10 9	SPIRIT AEROSYSTEMS INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....168.000	.....14,560	XXX	.....10,243	.....14,658	.....(4,415)	.....0	.....0	.....(4,415)	.....0	.....10,243	.....0	.....4,318	.....4,318	.....17	XXX	U.....
848637 10 4	SPLUNK INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....290.000	.....29,172	XXX	.....18,420	.....24,024	.....(5,604)	.....0	.....0	.....(5,604)	.....0	.....18,420	.....0	.....10,752	.....10,752	.....0	XXX	U.....
78469X 10 7	SPX FLOW INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....11,290	XXX	.....11,130	.....0	.....0	.....0	.....0	.....0	.....0	.....11,130	.....0	.....159	.....159	.....0	XXX	L.....
852234 10 3	SQUARE INC - A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....600.000	.....28,820	XXX	.....14,472	.....20,802	.....(6,330)	.....0	.....0	.....(6,330)	.....0	.....14,472	.....0	.....14,348	.....14,348	.....0	XXX	L.....
858119 10 0	STEEL DYNAMICS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....410.000	.....19,827	XXX	.....10,324	.....17,683	.....(7,359)	.....0	.....0	.....(7,359)	.....0	.....10,324	.....0	.....9,503	.....9,503	.....64	XXX	U.....
858155 20 3	STEELCASE INC CLASS A.....		..	01/12/2018.	WELLS FARGO SECURITIES LLC	.....880.000	.....13,504	XXX	.....13,040	.....13,376	.....(336)	.....0	.....0	.....(336)	.....0	.....13,040	.....0	.....464	.....464	.....112	XXX	L.....
G84720 10 4	STERIS.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....151.000	.....13,504	XXX	.....13,572	.....13,208	.....364	.....0	.....0	.....364	.....0	.....13,572	.....0	.....(68)	.....(68)	.....47	XXX	L.....
864159 10 8	STURM RUGER INC.....		..	03/01/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....10,852	XXX	.....12,137	.....13,404	.....(1,267)	.....0	.....0	.....(1,267)	.....0	.....12,137	.....0	.....(1,285)	.....(1,285)	.....0	XXX	L.....
864909 10 6	SUCAMPO PHARMACEUTICALS INC CLASS		..	02/14/2018.	HIMCO OPERATIONAL TRANSACTION	.....1,850.000	.....33,299	XXX	.....22,147	.....33,208	.....(11,060)	.....0	.....0	.....(11,060)	.....0	.....22,147	.....0	.....11,152	.....11,152	.....0	XXX	U.....
86606G 10 1	SUMMIT FINANCIAL GROUP INC.....		..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....560.000	.....13,917	XXX	.....13,662	.....14,739	.....(1,077)	.....0	.....0	.....(1,077)	.....0	.....13,662	.....0	.....255	.....255	.....0	XXX	U.....
86722A 10 3	SUNCOKE ENERGY INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,250.000	.....13,497	XXX	.....9,942	.....14,988	.....(5,046)	.....0	.....0	.....(5,046)	.....0	.....9,942	.....0	.....3,555	.....3,555	.....0	XXX	L.....
868459 10 8	SUPERNUS PHARMACEUTICALS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....250.000	.....9,957	XXX	.....10,388	.....9,963	.....425	.....0	.....0	.....425	.....0	.....10,388	.....0	.....(430)	.....(430)	.....0	XXX	U.....
868873 10 0	SURMODICS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....880.000	.....28,877	XXX	.....20,784	.....24,640	.....(3,856)	.....0	.....0	.....(3,856)	.....0	.....20,784	.....0	.....8,092	.....8,092	.....0	XXX	U.....
86933G 10 5	SUTHERLAND ASSET MANAGEMENT CORP		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,080.000	.....14,890	XXX	.....17,162	.....16,362	.....800	.....0	.....0	.....800	.....0	.....17,162	.....0	.....(2,271)	.....(2,271)	.....400	XXX	L.....
45329R 10 9	SYNEOS HEALTH INC.....		..	01/08/2018.	EXCHANGE	.....360.000	.....17,050	XXX	.....17,050	.....15,696	.....1,354	.....0	.....0	.....1,354	.....0	.....17,050	.....0	.....0	.....0	.....0	XXX	U.....
87166B 10 2	SYNEOS HEALTH INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....360.000	.....14,525	XXX	.....17,050	.....0	.....0	.....0	.....0	.....0	.....0	.....17,050	.....0	.....(2,525)	.....(2,525)	.....0	XXX	U.....
871607 10 7	SYNOPSIS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....211.000	.....17,874	XXX	.....12,049	.....17,986	.....(5,937)	.....0	.....0	.....(5,937)	.....0	.....12,049	.....0	.....5,825	.....5,825	.....0	XXX	U.....
87336U 10 5	TABLEAU SOFTWARE INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....190.000	.....15,600	XXX	.....12,003	.....13,148	.....(1,145)	.....0	.....0	.....(1,145)	.....0	.....12,003	.....0	.....3,597	.....3,597	.....0	XXX	L.....
873868 10 3	TAHOE RESOURCES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....20,300.000	.....100,226	XXX	.....92,213	.....97,237	.....(5,024)	.....0	.....0	.....(5,024)	.....0	.....92,213	.....0	.....8,013	.....8,013	.....0	XXX	L.....
87403A 10 7	TAILORED BRANDS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,000.000	.....23,272	XXX	.....13,770	.....21,830	.....(8,061)	.....0	.....0	.....(8,061)	.....0	.....13,770	.....0	.....9,502	.....9,502	.....0	XXX	L.....
880349 10 5	TENNECO INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....296.000	.....15,656	XXX	.....16,297	.....17,328	.....(1,030)	.....0	.....0	.....(1,030)	.....0	.....16,297	.....0	.....(642)	.....(642)	.....74	XXX	L.....
88076W 10 3	TERADATA CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....17,798	XXX	.....16,303	.....0	.....0	.....0	.....0	.....0	.....0	.....16,303	.....0	.....1,495	.....1,495	.....0	XXX	L.....
880770 10 2	TERADYNE INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....290.000	.....13,189	XXX	.....11,154	.....12,142	.....(988)	.....0	.....0	.....(988)	.....0	.....11,154	.....0	.....2,035	.....2,035	.....26	XXX	L.....
88162G 10 3	TETRA TECH INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....13,679	XXX	.....13,529	.....13,482	.....47	.....0	.....0	.....47	.....0	.....13,529	.....0	.....150	.....150	.....28	XXX	U.....
883203 10 1	TEXTRON INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....13,692	XXX	.....11,591	.....13,582	.....(1,990)	.....0	.....0	.....(1,990)	.....0	.....11,591	.....0	.....2,101	.....2,101	.....5	XXX	L.....
87240R 10 7	TFS FINANCIAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....6,020.000	.....89,135	XXX	.....92,530	.....89,939	.....2,592	.....0	.....0	.....2,592	.....0	.....92,530	.....0	.....(3,395)	.....(3,395)	.....1,023	XXX	U.....
885160 10 1	THOR INDUSTRIES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....185.000	.....21,885	XXX	.....19,837	.....27,883	.....(8,047)	.....0	.....0	.....(8,047)	.....0	.....19,837	.....0	.....2,048	.....2,048	.....68	XXX	L.....
886547 10 8	TIFFANY.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....120.000	.....12,053	XXX	.....11,141	.....12,474	.....(1,333)	.....0	.....0	.....(1,333)	.....0	.....11,141	.....0	.....912	.....912	.....60	XXX	L.....
891027 10 4	TORCHMARK CORP.....		..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....134.000	.....11,514	XXX	.....9,331	.....12,155	.....(2,824)	.....0	.....0	.....(2,824)	.....0	.....9,331	.....0	.....2,183	.....2,183	.....20	XXX	L.....
891092 10 8	TORO.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....266.000	.....16,280	XXX	.....11,956	.....17,351	.....(5,395)	.....0	.....0	.....(5,395)	.....0	.....11,956	.....0	.....4,323	.....4,323	.....53	XXX	L.....
891826 10 9	TOWER INTERNATIONAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....15,933	XXX	.....13,630	.....18,941	.....(5,311)	.....0	.....0	.....(5,311)	.....0	.....13,630	.....0	.....2,303	.....2,303	.....74	XXX	L.....
893641 10 0	TRANSDIGM GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....51.000	.....14,333	XXX	.....13,525	.....14,006	.....(480)	.....0	.....0	.....(480)	.....0	.....13,525	.....0	.....808	.....808	.....0	XXX	L.....
H8817H 10 0	TRANSOCEAN LTD.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,580.000	.....15,122	XXX	.....16,605	.....16,874	.....(269)	.....0	.....0	.....(269)	.....0	.....16,605	.....0	.....(1,483)	.....(1,483)	.....0	XXX	L.....
G9019D 10 4	TRAVELPORT WORLDWIDE LTD.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC1,000.00014,176	XXX13,13913,070690069013,13901,0371,03775	XXX	L.....

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

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
896239 10 0	TRIMBLE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....21,923	XXX	.....17,593	.....23,571	.....(5,978)	.....0	.....0	.....0	.....(5,978)	.....0	.....17,593	.....0	.....4,330	.....4,330	.....0	XXX	U.....
896522 10 9	TRINITY INDUSTRIES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....10,629	XXX	.....11,067	.....11,987	.....(920)	.....0	.....0	.....0	.....(920)	.....0	.....11,067	.....0	.....(438)	.....(438)	.....42	XXX	L.....
896749 10 8	TRIPLE S MANAGEMENT CORP CLASS B	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....540.000	.....14,361	XXX	.....12,966	.....13,419	.....(453)	.....0	.....0	.....0	.....(453)	.....0	.....12,966	.....0	.....1,395	.....1,395	.....0	XXX	L.....
896818 10 1	TRIUMPH GROUP INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....8,914	XXX	.....9,460	.....9,248	.....212	.....0	.....0	.....0	.....212	.....0	.....9,460	.....0	.....(546)	.....(546)	.....14	XXX	L.....
Q9235V 10 1	TRONOX LTD CLASS A.....	D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....9,787	XXX	.....7,734	.....10,255	.....(2,521)	.....0	.....0	.....0	.....(2,521)	.....0	.....7,734	.....0	.....2,052	.....2,052	.....0	XXX	U.....
898349 10 5	TRUSTCO BANK CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,350.000	.....11,541	XXX	.....12,421	.....12,420	.....1	.....0	.....0	.....0	.....1	.....0	.....12,421	.....0	.....(880)	.....(880)	.....89	XXX	U.....
90184L 10 2	TWITTER INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....620.000	.....20,721	XXX	.....10,869	.....14,886	.....(4,017)	.....0	.....0	.....0	.....(4,017)	.....0	.....10,869	.....0	.....9,852	.....9,852	.....0	XXX	U.....
90207C 10 5	TWO RIVER BANCORP.....	..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....580.000	.....10,087	XXX	.....11,585	.....10,515	.....1,069	.....0	.....0	.....0	.....1,069	.....0	.....11,585	.....0	.....(1,498)	.....(1,498)	.....26	XXX	U.....
902681 10 5	UGI CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....14,673	XXX	.....14,269	.....15,963	.....(1,694)	.....0	.....0	.....0	.....(1,694)	.....0	.....14,269	.....0	.....404	.....404	.....85	XXX	L.....
909214 30 6	UNISYS CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,650.000	.....19,256	XXX	.....18,499	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....18,499	.....0	.....757	.....757	.....0	XXX	L.....
911163 10 3	UNITED NATURAL FOODS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....330.000	.....14,356	XXX	.....13,270	.....16,259	.....(2,989)	.....0	.....0	.....0	.....(2,989)	.....0	.....13,270	.....0	.....1,085	.....1,085	.....0	XXX	U.....
911312 10 6	UNITED PARCEL SERVICE INC CLASS B	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....924.000	.....97,081	XXX	.....99,524	.....110,095	.....(10,571)	.....0	.....0	.....0	.....(10,571)	.....0	.....99,524	.....0	.....(2,442)	.....(2,442)	.....841	XXX	L.....
911363 10 9	UNITED RENTALS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....130.000	.....22,718	XXX	.....10,678	.....22,348	.....(11,670)	.....0	.....0	.....0	.....(11,670)	.....0	.....10,678	.....0	.....12,040	.....12,040	.....0	XXX	L.....
91324P 10 2	UNITEDHEALTH GROUP INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....626.000	.....139,985	XXX	.....81,622	.....138,008	.....(56,386)	.....0	.....0	.....0	.....(56,386)	.....0	.....81,622	.....0	.....58,364	.....58,364	.....0	XXX	L.....
917286 20 5	URSTADT BIDDLE PROPERTIES REIT INC	..	01/23/2018.	BARCLAYS CAPITAL INC.....	.....500.000	.....10,058	XXX	.....11,107	.....10,870	.....237	.....0	.....0	.....0	.....237	.....0	.....11,107	.....0	.....(1,049)	.....(1,049)	.....135	XXX	L.....
902973 30 4	US BANCORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,530.000	.....80,968	XXX	.....83,929	.....81,977	.....1,952	.....0	.....0	.....0	.....1,952	.....0	.....83,929	.....0	.....(2,961)	.....(2,961)	.....459	XXX	L.....
90328M 10 7	USANA HEALTH SCIENCES INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....240.000	.....18,711	XXX	.....14,555	.....17,772	.....(3,217)	.....0	.....0	.....0	.....(3,217)	.....0	.....14,555	.....0	.....4,156	.....4,156	.....0	XXX	U.....
91879Q 10 9	VAIL RESORTS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....73.000	.....15,233	XXX	.....16,185	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....16,185	.....0	.....(952)	.....(952)	.....0	XXX	L.....
919794 10 7	VALLEY NATIONAL.....	..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....950.000	.....12,015	XXX	.....12,055	.....10,659	.....1,396	.....0	.....0	.....0	.....1,396	.....0	.....12,055	.....0	.....(40)	.....(40)	.....105	XXX	L.....
92047W 10 1	VALVOLINE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,160.000	.....26,337	XXX	.....28,077	.....29,070	.....(992)	.....0	.....0	.....0	.....(992)	.....0	.....28,077	.....0	.....(1,740)	.....(1,740)	.....86	XXX	L.....
921659 10 8	VANDA PHARMACEUTICALS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....720.000	.....13,347	XXX	.....11,986	.....10,944	.....1,042	.....0	.....0	.....0	.....1,042	.....0	.....11,986	.....0	.....1,362	.....1,362	.....0	XXX	U.....
922475 10 8	VEEVA SYSTEMS INC CLASS A.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....510.000	.....38,211	XXX	.....21,974	.....28,193	.....(6,219)	.....0	.....0	.....0	.....(6,219)	.....0	.....21,974	.....0	.....16,237	.....16,237	.....0	XXX	L.....
92335C 10 6	VERA BRADLEY INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,850.000	.....18,791	XXX	.....18,009	.....22,533	.....(4,524)	.....0	.....0	.....0	.....(4,524)	.....0	.....18,009	.....0	.....782	.....782	.....0	XXX	U.....
92342Y 10 9	VERIFONE SYSTEMS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....840.000	.....14,908	XXX	.....16,075	.....14,876	.....1,198	.....0	.....0	.....0	.....1,198	.....0	.....16,075	.....0	.....(1,166)	.....(1,166)	.....0	XXX	L.....
92343X 10 0	VERINT SYSTEMS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....280.000	.....10,832	XXX	.....11,868	.....11,718	.....150	.....0	.....0	.....0	.....150	.....0	.....11,868	.....0	.....(1,036)	.....(1,036)	.....0	XXX	U.....
92343E 10 2	VERISIGN INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....253.000	.....29,140	XXX	.....19,350	.....28,953	.....(9,603)	.....0	.....0	.....0	.....(9,603)	.....0	.....19,350	.....0	.....9,790	.....9,790	.....0	XXX	U.....
92343V 10 4	VERIZON COMMUNICATIONS INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,568.000	.....123,665	XXX	.....119,293	.....135,924	.....(16,632)	.....0	.....0	.....0	.....(16,632)	.....0	.....119,293	.....0	.....4,372	.....4,372	.....1,515	XXX	L.....
92553P 20 1	VIACOM INC CLASS B.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....480.000	.....16,242	XXX	.....12,216	.....14,789	.....(2,573)	.....0	.....0	.....0	.....(2,573)	.....0	.....12,216	.....0	.....4,026	.....4,026	.....96	XXX	L.....
927107 40 9	VILLAGE SUPER MARKET INC CLASS A	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....660.000	.....15,722	XXX	.....15,188	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,188	.....0	.....534	.....534	.....0	XXX	U.....
928298 10 8	VISHAY INTERTECHNOLOGY INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....520.000	.....9,497	XXX	.....8,692	.....10,790	.....(2,098)	.....0	.....0	.....0	.....(2,098)	.....0	.....8,692	.....0	.....805	.....805	.....0	XXX	L.....
928377 10 0	VISTA OUTDOOR INC.....	..	03/01/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....8,620	XXX	.....10,495	.....7,285	.....3,210	.....0	.....0	.....0	.....3,210	.....0	.....10,495	.....0	.....(1,874)	.....(1,874)	.....0	XXX	L.....
92839U 20 6	VISTEON CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....218.000	.....26,449	XXX	.....22,490	.....27,281	.....(4,791)	.....0	.....0	.....0	.....(4,791)	.....0	.....22,490	.....0	.....3,959	.....3,959	.....0	XXX	L.....
92840M 10 2	VISTRA ENERGY CORP.....	..	03/19/2018.	BARCLAYS CAPITAL INC.....	.....780.000	.....15,537	XXX	.....14,709	.....14,290	.....419	.....0	.....0	.....0	.....419	.....0	.....14,709	.....0	.....829	.....829	.....0	XXX	L.....
92886T 20 1	VONAGE HOLDINGS CORP.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,500.000	.....25,695	XXX	.....21,011	.....25,425	.....(4,415)	.....0	.....0	.....0	.....(4,415)	.....0	.....21,011	.....0	.....4,684	.....4,684	.....0	XXX	L.....
92922P 10 6	W AND T OFFSHORE INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....5,200.000	.....19,486	XXX	.....10,169	.....17,212	.....(7,043)	.....0	.....0	.....0	.....(7,043)	.....0	.....10,169	.....0	.....9,316	.....9,316	.....0	XXX	L.....
92936U 10 9	W. P. CAREY REIT INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....190.000	.....11,556	XXX	.....11,545	.....13,091	.....(1,546)	.....0	.....0	.....0	.....(1,546)	.....0	.....11,545	.....0	.....11	.....11	.....192	XXX	L.....
931142 10 3	WALMART INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....2,801.000	.....249,395	XXX	.....225,823	.....276,599	.....(50,776)	.....0	.....0	.....0	.....(50,776)	.....0	.....225,823	.....0	.....23,572	.....23,572	.....1,429	XXX	L.....
938824 10 9	WASHINGTON FEDERAL INC.....	..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....320.000	.....10,995	XXX	.....11,003	.....10,960	.....43	.....0	.....0	.....0	.....43	.....0	.....11,003	.....0	.....(9)	.....(9)	.....54	XXX	U.....
939653 10 1	WASHINGTON REAL ESTATE INVESTMENT	..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....380.000	.....10,094	XXX	.....12,689	.....11,826	.....864	.....0	.....0	.....0	.....864	.....0	.....12,689	.....0	.....(2,595)	.....(2,595)	.....114	XXX	L.....

SCHEDULE D - PART 4

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

QE05.39

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
94106L 10 9	WASTE MANAGEMENT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,040.000	.....88,455	XXX	.....77,809	.....89,752	.....(11,943)	.....0	.....0	.....(11,943)	.....0	.....77,809	.....0	.....10,646	.....10,646	.....0	XXX	L.....
941848 10 3	WATER CORP CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....56.000	.....11,156	XXX	.....10,371	.....10,819	.....(448)	.....0	.....0	.....(448)	.....0	.....10,371	.....0	.....785	.....785	.....0	XXX	L.....
942749 10 2	WATTS WATER TECHNOLOGIES INC CLASS		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....168.000	.....12,489	XXX	.....11,251	.....12,760	.....(1,508)	.....0	.....0	.....(1,508)	.....0	.....11,251	.....0	.....1,237	.....1,237	.....32	XXX	L.....
948741 10 3	WEINGARTEN REALTY INVESTORS REIT		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....480.000	.....13,325	XXX	.....15,983	.....15,778	.....205	.....0	.....0	.....205	.....0	.....15,983	.....0	.....(2,658)	.....(2,658)	.....0	XXX	L.....
949090 10 4	WELBILT INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....560.000	.....10,727	XXX	.....10,779	.....13,166	.....(2,387)	.....0	.....0	.....(2,387)	.....0	.....10,779	.....0	.....(52)	.....(52)	.....0	XXX	L.....
94946T 10 6	WELLCARE HEALTHCARE PLANS INC.		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....160.000	.....30,792	XXX	.....16,270	.....32,178	.....(15,908)	.....0	.....0	.....(15,908)	.....0	.....16,270	.....0	.....14,522	.....14,522	.....0	XXX	L.....
949746 10 1	WELLS FARGO.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....1,929.000	.....109,506	XXX	.....98,544	.....117,032	.....(18,489)	.....0	.....0	.....(18,489)	.....0	.....98,544	.....0	.....10,963	.....10,963	.....752	XXX	L.....
950755 10 8	WERNER ENTERPRISES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....12,661	XXX	.....12,094	.....13,141	.....(1,047)	.....0	.....0	.....(1,047)	.....0	.....12,094	.....0	.....567	.....567	.....24	XXX	U.....
95082P 10 5	WESCO INTERNATIONAL INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....233.000	.....14,082	XXX	.....12,715	.....15,879	.....(3,164)	.....0	.....0	.....(3,164)	.....0	.....12,715	.....0	.....1,367	.....1,367	.....0	XXX	L.....
958102 10 5	WESTERN DIGITAL CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....158.000	.....14,032	XXX	.....12,623	.....12,566	.....57	.....0	.....0	.....57	.....0	.....12,623	.....0	.....1,409	.....1,409	.....79	XXX	L.....
962149 10 0	WEYCO GROUP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....640.000	.....19,761	XXX	.....18,518	.....19,021	.....(503)	.....0	.....0	.....(503)	.....0	.....18,518	.....0	.....1,243	.....1,243	.....141	XXX	U.....
969457 10 0	WILLIAMS INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....500.000	.....13,539	XXX	.....14,640	.....15,245	.....(605)	.....0	.....0	.....(605)	.....0	.....14,640	.....0	.....(1,102)	.....(1,102)	.....0	XXX	L.....
974155 10 3	WINGSTOP INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....340.000	.....14,924	XXX	.....11,041	.....13,253	.....(2,212)	.....0	.....0	.....(2,212)	.....0	.....11,041	.....0	.....3,883	.....3,883	.....1,078	XXX	U.....
974637 10 0	WINNEBAGO INDUSTRIES INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....220.000	.....9,211	XXX	.....12,344	.....0	.....0	.....0	.....0	.....0	.....0	.....12,344	.....0	.....(3,134)	.....(3,134)	.....0	XXX	L.....
981475 10 6	WORLD FUEL SERVICES CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....498.000	.....11,447	XXX	.....21,195	.....14,014	.....7,182	.....0	.....0	.....7,182	.....0	.....21,195	.....0	.....(9,749)	.....(9,749)	.....30	XXX	L.....
981811 10 2	WORTHINGTON INDUSTRIES INC.....		..	01/23/2018.	BARCLAYS CAPITAL INC.....	.....270.000	.....12,911	XXX	.....13,728	.....11,896	.....1,832	.....0	.....0	.....1,832	.....0	.....13,728	.....0	.....(817)	.....(817)	.....0	XXX	L.....
N96617 11 8	WRIGHT MEDICAL GROUP NV.....		D	03/05/2018.	WELLS FARGO SECURITIES LLC	.....680.000	.....13,926	XXX	.....18,909	.....15,096	.....3,813	.....0	.....0	.....3,813	.....0	.....18,909	.....0	.....(4,983)	.....(4,983)	.....0	XXX	U.....
984121 60 8	XEROX CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....3,245.000	.....97,456	XXX	.....90,940	.....94,592	.....(3,652)	.....0	.....0	.....(3,652)	.....0	.....90,940	.....0	.....6,516	.....6,516	.....811	XXX	L.....
98421B 10 0	XPERI CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....440.000	.....10,028	XXX	.....10,007	.....10,736	.....(729)	.....0	.....0	.....(729)	.....0	.....10,007	.....0	.....21	.....21	.....88	XXX	U.....
98419M 10 0	XYLEM INC.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....200.000	.....14,544	XXX	.....10,884	.....13,640	.....(2,756)	.....0	.....0	.....(2,756)	.....0	.....10,884	.....0	.....3,660	.....3,660	.....42	XXX	L.....
98956P 10 2	ZIMMER BIOMET HOLDINGS INC.....		..	02/16/2018.	WELLS FARGO SECURITIES LLC	.....131.000	.....15,639	XXX	.....14,139	.....15,808	.....(1,669)	.....0	.....0	.....(1,669)	.....0	.....14,139	.....0	.....1,499	.....1,499	.....31	XXX	L.....
989701 10 7	ZIONS BANCORPORATION.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....490.000	.....26,550	XXX	.....15,121	.....24,907	.....(9,786)	.....0	.....0	.....(9,786)	.....0	.....15,121	.....0	.....11,429	.....11,429	.....98	XXX	U.....
98974P 10 0	ZIX CORP.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....4,000.000	.....16,628	XXX	.....16,416	.....17,520	.....(1,104)	.....0	.....0	.....(1,104)	.....0	.....16,416	.....0	.....212	.....212	.....0	XXX	U.....
98978V 10 3	ZOETIS INC CLASS A.....		..	03/05/2018.	WELLS FARGO SECURITIES LLC	.....230.000	.....18,649	XXX	.....11,003	.....16,569	.....(5,567)	.....0	.....0	.....(5,567)	.....0	.....11,003	.....0	.....7,646	.....7,646	.....29	XXX	L.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						.....30,423,801	XXX	.....19,047,658	.....18,492,187	.....(1,689,412)	.....0	.....0	.....(1,689,412)	.....0	.....19,047,658	.....0	11,376,143	...11,376,143	.....96,854	XXX	XXX
Common Stocks - Mutual Funds																						
922908 36 3	VANGUARD S&P ETF.....		..	02/06/2018.	BARCLAYS CAPITAL INC.....	.....710.000	.....171,446	XXX	.....182,649	.....0	.....0	.....0	.....0	.....0	.....0	.....182,649	.....0	.....(11,203)	.....(11,203)	.....0	XXX	U.....
9299999.	Total - Common Stocks - Mutual Funds.....						.....171,446	XXX	.....182,649	.....0	.....0	.....0	.....0	.....0	.....0	.....182,649	.....0	.....(11,203)	.....(11,203)	.....0	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....						.....30,595,247	XXX	.....19,230,307	.....18,492,187	.....(1,689,412)	.....0	.....0	.....(1,689,412)	.....0	.....19,230,307	.....0	11,364,940	...11,364,940	.....96,854	XXX	XXX
9799999.	Total - Common Stocks.....						.....30,595,247	XXX	.....19,230,307	.....18,492,187	.....(1,689,412)	.....0	.....0	.....(1,689,412)	.....0	.....19,230,307	.....0	11,364,940	...11,364,940	.....96,854	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....						.....30,595,247	XXX	.....19,230,307	.....18,492,187	.....(1,689,412)	.....0	.....0	.....(1,689,412)	.....0	.....19,230,307	.....0	11,364,940	...11,364,940	.....96,854	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....						.....4,447,681,732	XXX	.....4,437,881,063	.....4,250,789,919	.....(1,689,412)	.....385,021	.....0	.....(1,304,391)	.....59,255	....4,431,578,449	.....(10,919)	15,870,638	...15,859,719	82,862,383	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 207.

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Other - Call Options and Warrants																							
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....0	...10,000,000	.....3.0900	......0	.....725,000	......0	.....767,480	...	.....767,480	.....42,480	......0	......0	......0	......0	.....	0004.....
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....0	...5,000,000	.....3.0500	......0	.....439,000	......0	.....539,600	...	.....539,600	.....100,600	......0	......0	......0	......0	.....	0004.....
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.2100	......0	.....285,000	......0	.....339,930	...	.....339,930	.....54,930	......0	......0	......0	......0	.....	0004.....
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...20,000,000	.....3.1900	......0	.....1,499,000	......0	.....1,707,920	...	.....1,707,920	.....208,920	......0	......0	......0	......0	.....	0004.....
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.0800	......0	.....428,000	......0	.....488,685	...	.....488,685	.....60,685	......0	......0	......0	......0	.....	0004.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....											.....0	...3,376,000	......0	.....3,843,615	XX	.....3,843,615	.....467,615	......0	......0	......0	......0	XXX	XXX
Purchased Options - Hedging Other - Put Options																							
S&P IDX PUT @ 2400 12/21/18.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27.	11/02/2017	12/21/2018	.....0	...396,130,500	...2,400.0000	......0	......0	......0	.....(1,317,336)	...	.....(1,317,336)	...2,050,608	......0	......0	......0	......0	.....	0003.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....											.....0	......0	......0	.....(1,317,336)	XX	.....(1,317,336)	...2,050,608	......0	......0	......0	......0	XXX	XXX
0149999. Total-Purchased Options-Hedging Other.....											.....0	...3,376,000	......0	.....2,526,279	XX	.....2,526,279	...2,518,223	......0	......0	......0	......0	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants.....											.....0	...3,376,000	......0	.....3,843,615	XX	.....3,843,615	.....467,615	......0	......0	......0	......0	XXX	XXX
0379999. Total-Purchased Options-Put Options.....											.....0	......0	......0	.....(1,317,336)	XX	.....(1,317,336)	...2,050,608	......0	......0	......0	......0	XXX	XXX
0429999. Total-Purchased Options.....											.....0	...3,376,000	......0	.....2,526,279	XX	.....2,526,279	...2,518,223	......0	......0	......0	......0	XXX	XXX
Written Options - Hedging Other - Put Options																							
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....0	...10,000,000	.....3.0900	......0	.....(711,000)	......0	.....(812,940)	...	.....(812,940)	.....(101,940)	......0	......0	......0	......0	.....	0004.....
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/28/2028	.....0	...5,000,000	.....3.0500	......0	.....(426,000)	......0	.....(421,120)	...	.....(421,120)	.....4,880	......0	......0	......0	......0	.....	0004.....
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.2100	......0	.....(248,000)	......0	.....(232,790)	...	.....(232,790)	.....15,210	......0	......0	......0	......0	.....	0004.....
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...20,000,000	.....3.1900	......0	.....(1,308,100)	......0	.....(1,317,720)	...	.....(1,317,720)	.....(9,620)	......0	......0	......0	......0	.....	0004.....
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	A.....	JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97.	02/27/2018	02/27/2025	.....0	...5,000,000	.....3.0800	......0	.....(417,000)	......0	.....(435,095)	...	.....(435,095)	.....(18,095)	......0	......0	......0	......0	.....	0004.....
0519999. Total-Written Options-Hedging Other-Put Options.....											.....0	... (3,110,100)	......0	.....(3,219,665)	XX	.....(3,219,665)	.....(109,565)	......0	......0	......0	......0	XXX	XXX
0569999. Total-Written Options-Hedging Other.....											.....0	... (3,110,100)	......0	.....(3,219,665)	XX	.....(3,219,665)	.....(109,565)	......0	......0	......0	......0	XXX	XXX
0799999. Total-Written Options-Put Options.....											.....0	... (3,110,100)	......0	.....(3,219,665)	XX	.....(3,219,665)	.....(109,565)	......0	......0	......0	......0	XXX	XXX
0849999. Total-Written Options.....											.....0	... (3,110,100)	......0	.....(3,219,665)	XX	.....(3,219,665)	.....(109,565)	......0	......0	......0	......0	XXX	XXX
Swaps - Hedging Effective - Interest Rate																							
SWP: 2.78%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	12/12/2008	12/16/2018	.....0	...30,000,000	2.78%(3ML)...	......0	......0	.....81,507	......0	...	.....96,973	......0	......0	......0	......0	.....126,599	.....	99/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86....	11/18/2011	12/16/2018	.....0	...40,000,000	1.69%(1ML)...	......0	......0	.....9,272	......0	...	.....(111,766)	......0	......0	......0	......0	.....168,799	.....	100/100.....
SWP: 1.69%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86....	11/18/2011	12/16/2018	.....0	...100,000,000	1.69%(1ML)...	......0	......0	.....23,181	......0	...	.....(279,416)	......0	......0	......0	......0	.....421,998	.....	100/100.....
SWP: 1.71%(1ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CITIBANK, N.A....	E570DZWZ7FF32TWEFA76....	11/18/2011	12/16/2018	.....0	...50,000,000	1.71%(1ML)...	......0	......0	.....14,403	......0	...	.....(131,805)	......0	......0	......0	......0	.....210,999	.....	100/100.....
SWP: 2.06%(3ML) 03/07/22.....	Bond Portfolio.....	D PART 1	A.....	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573....	03/05/2012	03/07/2022	.....0	...150,000,000	2.06%(3ML)...	......0	......0	.....176,603	......0	...	.....(3,392,505)	......0	......0	......0	......0	.....1,488,138	.....	100/100.....

QE06

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.12%(3ML) 03/13/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	03/09/2012	03/13/2022	.....0	..150,000,000	2.12%(3ML)...	.....0	.....0	.....167,864	.....0	...	.....(3,181,707)	.....0	.....0	.....0	.....0	.....1,491,242	.....	100/100.....
SWP: 1.24%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	08/28/2015	12/16/2018	.....0	..50,000,000	1.24%(3ML)...	.....0	.....0	.....(56,904)	.....0	...	.....(379,252)	.....0	.....0	.....0	.....0	.....210,999	.....	99/100.....
SWP: 1.99%(1ML) 03/20/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	12/20/2016	03/20/2022	.....0	..380,000,000	1.99%(1ML)...	.....0	.....0	.....378,018	.....0	...	.....(8,239,308)	.....0	.....0	.....0	.....0	.....3,786,964	.....	99/100.....
SWP: 2.11%(3ML) 03/16/22.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	12/20/2016	03/16/2022	.....0	..200,000,000	2.11%(3ML)...	.....0	.....0	.....210,383	.....0	...	.....(4,292,270)	.....0	.....0	.....0	.....0	.....1,990,388	.....	99/100.....
SWP: 1.49%(3ML) 12/16/18.....	Bond Portfolio.....	D PART 1	A.....	CME..... LCZ7XYGSLJUHFXNXD88...	12/20/2016	12/16/2018	.....0	..230,000,000	1.49%(3ML)...	.....0	.....0	.....(119,160)	.....0	...	.....(1,343,839)	.....0	.....0	.....0	.....0	.....970,595	.....	89/100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										.....0	.....0	.....885,166	.....0	XX	.....(21,254,895)	.....0	.....0	.....0	.....0	.....10,866,721	XXX	XXX

Swaps - Hedging Effective - Foreign Exchange

CSWP: USD 5.97%(EUR 5.38%) 04/29/24.....	W98011CS7 - VATTENFALL TREASURY AB.....	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	08/25/2004	04/29/2024	.....0	..12,223,235	USD 5.97%(EUR 5.38%)	.....0	.....0	.....8,929	.....(202,000)	...	.....(1,826,636)	.....0	.....(290,500)	.....0	.....0	.....150,759	.....	100/100.....
CSWP: USD 5.75%(EUR 5.38%) 04/29/24.....	W98011CS7 - VATTENFALL TREASURY AB.....	D PART 1	D.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	10/18/2004	04/29/2024	.....0	..15,511,267	USD 5.75%(EUR 5.38%)	.....0	.....0	.....15,782	.....264,000	...	.....(1,383,811)	.....0	.....(348,600)	.....0	.....0	.....191,313	.....	100/100.....
CSWP: USD 5.79%(GBP 5.50%) 06/05/26.....	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/20/2004	06/05/2026	.....0	..21,920,860	USD 5.79%(GBP 5.50%)	.....0	.....0	.....63,551	.....5,048,535	...	.....4,199,494	.....0	.....(615,615)	.....0	.....0	.....313,597	.....	100/100.....
CSWP: EUR 10YLIBR(USD 5.84%) 08/01/21....	Liability.....	N/A.....	D.....	BARCLAYS BANK PLC G5GSEF7VPJ51OUK5573.....	07/18/2006	08/01/2021	.....0	..93,693,784	EUR 10YLIBR(USD 5.84%)	.....0	.....0	.....	.....(1,455,033)	@	.....(6,830,801)	.....34	.....2,178,750	.....0	.....0	.....856,123	.....	100/100.....
CSWP: USD 3.00%(EUR 0.98%) 10/27/24.....	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/05/2016	10/27/2024	.....0	..3,364,500	USD 3.00%(EUR 0.98%)	.....0	.....0	.....16,064	.....(329,550)	...	.....(457,849)	.....0	.....(87,150)	.....0	.....0	.....43,155	.....	100/100.....
CSWP: USD 3.20%(EUR 1.34%) 10/31/26.....	031100G*5 - AMETEK INC.....	D PART 1	D.....	CITIBANK, N.A..... E57ODZWZ7FF32WEFA76...	10/14/2016	10/31/2026	.....0	..3,303,000	USD 3.20%(EUR 1.34%)	.....0	.....0	.....13,866	.....(388,500)	...	.....(554,142)	.....0	.....(87,150)	.....0	.....0	.....48,408	.....	100/100.....
CSWP: USD 4.00%(EUR 1.84%) 12/07/27.....	B9550@AA9 - UMICORE SA.....	D PART 1	D.....	CITIBANK, N.A..... E57ODZWZ7FF32WEFA76...	04/05/2017	12/07/2027	.....0	..5,331,571	USD 4.00%(EUR 1.84%)	.....0	.....0	.....24,851	.....(817,679)	...	.....(1,018,156)	.....0	.....(145,250)	.....0	.....0	.....82,996	.....	100/100.....
0879999. Total-Swaps-Hedging Effective-Foreign Exchange.....										.....0	.....0	.....143,043	.....2,119,773	XX	.....(7,871,901)	.....34	.....604,485	.....0	.....0	.....1,686,352	XXX	XXX

Swaps - Hedging Effective - Total Return

SWP: CPI INDEX (3ML) 05/08/18.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV GDWTX036O1TB7DW3U69.	04/30/2008	05/08/2018	.....0	..14,300,000	CPI INDEX (3ML)	.....0	.....0	.....0	.....0	@	.....27,701	.....0	.....0	.....0	.....0	.....23,070	.....	100/100.....
SWP: CPI INDEX (3ML) 05/08/18.....	Liability.....	N/A.....	F.....	MERRILL LYNCH CAP SV GDWTX036O1TB7DW3U69.	05/01/2008	05/08/2018	.....0	..2,100,000	CPI INDEX (3ML)	.....0	.....0	.....0	.....0	@	.....4,068	.....0	.....0	.....0	.....0	.....3,388	.....	100/100.....
0889999. Total-Swaps-Hedging Effective-Total Return.....										.....0	.....0	.....0	.....0	XX	.....31,769	.....0	.....0	.....0	.....0	.....26,458	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....										.....0	.....0	.....1,028,210	.....2,119,773	XX	.....(29,095,028)	.....34	.....604,485	.....0	.....0	.....12,579,531	XXX	XXX

Swaps - Hedging Other - Interest Rate

SWP: 3ML(5.68%) 05/23/26.....	OFFSET.....	OFFSET.	C.....	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86....	05/19/2006	05/23/2026	.....0	..115,000,000	3ML(5.68%)...	.....0	.....0	.....(1,157,941)	.....(24,908,647)	...	.....(24,908,647)	...4,593,860	.....0	.....0	.....0	.....1,641,591	.....	0001.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88...	06/02/2006	06/06/2021	.....0	..64,750,000	3ML(5.64%)...	.....0	.....0	.....(643,978)	.....(5,894,876)	...	.....(5,894,876)	...1,499,686	.....0	.....0	.....0	.....577,901	.....	0001.....
SWP: 3ML(5.64%) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88...	06/02/2006	06/06/2021	.....0	..27,750,000	3ML(5.64%)...	.....0	.....0	.....(275,990)	.....(2,526,376)	...	.....(2,526,376)	...642,723	.....0	.....0	.....0	.....247,672	.....	0001.....
SWP: 3ML(5.66%) 06/08/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH INTL GGDZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	.....0	..28,000,000	3ML(5.66%)...	.....0	.....0	.....(279,822)	.....(2,587,151)	...	.....(2,587,151)	...645,098	.....0	.....0	.....0	.....250,118	.....	0001.....

QE06.1

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH CAP SV GDWTTX03601TB7DW3U69.	06/14/2006	06/16/2021	.....0	...93,000,000	3ML(5.63%)...	.....0	.....0	.....(914,368)	.....(8,550,702)	...	.....(8,550,702)	...2,145,527	.....0	.....0	.....0	.....833,596	.....	0001.....
SWP: 3ML(5.63%) 06/16/21.....	OFFSET.....	OFFSET.	C.....	MERRILL LYNCH CAP SV GDWTTX03601TB7DW3U69.	06/14/2006	06/16/2021	.....0	...46,500,000	3ML(5.63%)...	.....0	.....0	.....(457,184)	.....(4,275,351)	...	.....(4,275,351)	...1,072,763	.....0	.....0	.....0	.....416,798	.....	0001.....
SWP: ZERO 3ML(5.19%) 01/25/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	12/18/2007	01/25/2046	.....0	...26,100,000	3ML(5.19%)...	.....0	.....0	.....(448,242)	.....(45,827,192)	...	.....(45,827,192)	...6,560,232	.....0	.....0	.....0	.....688,579	.....	0001.....
SWP: ZERO 1ML(5.19%) 08/11/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/18/2007	08/11/2045	.....0	...55,300,000	1ML(5.19%)...	.....0	.....0	.....(959,643)	.....(95,059,212)	...	.....(95,059,212)	...16,895,801	.....0	.....0	.....0	.....1,446,905	.....	0001.....
SWP: ZERO 1ML(5.20%) 09/13/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/18/2007	09/13/2045	.....0	...25,188,000	1ML(5.20%)...	.....0	.....0	.....(435,486)	.....(43,734,463)	...	.....(43,734,463)	...7,657,032	.....0	.....0	.....0	.....660,122	.....	0001.....
SWP: ZERO 3ML(5.24%) 08/10/34.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/18/2007	08/10/2034	.....0	...36,657,000	3ML(5.24%)...	.....0	.....0	.....(641,030)	.....(32,762,269)	...	.....(32,762,269)	...4,863,227	.....0	.....0	.....0	.....741,627	.....	0001.....
SWP: ZERO 3ML(5.13%) 10/12/24.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	12/19/2007	10/12/2024	.....0	...37,441,000	3ML(5.13%)...	.....0	.....0	.....(618,595)	.....(11,047,368)	...	.....(11,047,368)	...2,334,682	.....0	.....0	.....0	.....478,737	.....	0001.....
SWP: ZERO 1ML(5.21%) 07/28/35.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	12/19/2007	07/28/2035	.....0	...54,600,000	1ML(5.21%)...	.....0	.....0	.....(951,919)	.....(52,219,111)	...	.....(52,219,111)	...7,639,254	.....0	.....0	.....0	.....1,136,709	.....	0001.....
SWP: ZERO 1ML(5.17%) 07/21/45.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	12/19/2007	07/21/2045	.....0	...53,170,000	1ML(5.17%)...	.....0	.....0	.....(917,883)	.....(89,690,975)	...	.....(89,690,975)	...16,190,485	.....0	.....0	.....0	.....1,389,712	.....	0001.....
SWP: 3ML(5.02%) 11/15/41.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	12/20/2007	11/15/2041	.....0	...100,000,000	3ML(5.02%)...	.....0	.....0	.....(847,549)	.....(38,992,896)	...	.....(38,992,896)	...7,256,708	.....0	.....0	.....0	.....2,431,246	.....	0001.....
SWP: 1ML(5.00%) 09/13/46.....	OFFSET.....	OFFSET.	A.....	DEUTSCHE BANK, AG 7LTWIFYICNSX8D621K86.....	12/20/2007	09/13/2046	.....0	...50,000,000	1ML(5.00%)...	.....0	.....0	.....(426,190)	.....(23,207,860)	...	.....(23,207,860)	...4,000,553	.....0	.....0	.....0	.....1,334,025	.....	0001.....
SWP: 3ML(5.00%) 08/10/56.....	OFFSET.....	OFFSET.	A.....	DEUTSCHE BANK, AG 7LTWIFYICNSX8D621K86.....	12/20/2007	08/10/2056	.....0	...50,000,000	3ML(5.00%)...	.....0	.....0	.....(422,061)	.....(27,506,006)	...	.....(27,506,006)	...4,750,494	.....0	.....0	.....0	.....1,548,972	.....	0001.....
SWP: 3ML(5.02%) 06/07/41.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/20/2007	06/07/2041	.....0	...50,000,000	3ML(5.02%)...	.....0	.....0	.....(420,044)	.....(19,235,867)	...	.....(19,235,867)	...3,591,270	.....0	.....0	.....0	.....1,204,231	.....	0001.....
SWP: ZERO 4.47%(1ML) 08/11/45.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	05/04/2010	08/11/2045	.....0	...86,798,210	4.47%(1ML)...	.....0	.....0	.....998,594	.....78,677,177	...	.....78,677,177	...(18,820,186)	.....0	.....0	.....0	.....2,271,045	.....	0001.....
SWP: ZERO 4.29%(3ML) 08/10/34.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	05/06/2010	08/10/2034	.....0	...60,400,000	4.29%(3ML)...	.....0	.....0	.....638,271	.....24,174,027	...	.....24,174,027	...(6,134,583)	.....0	.....0	.....0	.....1,221,985	.....	0001.....
SWP: ZERO 4.27%(1ML) 07/28/35.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/06/2010	07/28/2035	.....0	...90,000,000	4.27%(1ML)...	.....0	.....0	.....950,265	.....40,388,036	...	.....40,388,036	...(9,040,870)	.....0	.....0	.....0	.....1,873,697	.....	0001.....
SWP: ZERO 4.18%(3ML) 10/12/24.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	05/04/2010	10/12/2024	.....0	...61,500,000	4.18%(3ML)...	.....0	.....0	.....607,906	.....8,804,472	...	.....8,804,472	...(2,893,910)	.....0	.....0	.....0	.....786,366	.....	0001.....
SWP: ZERO 4.33%(1ML) 09/13/45.....	OFFSET.....	OFFSET.	A.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	05/06/2010	09/13/2045	.....0	...42,250,000	4.33%(1ML)...	.....0	.....0	.....455,370	...34,223,650	...	...34,223,650	...(8,696,390)	.....0	.....0	.....0	.....1,107,280	.....	0001.....
SWP: 3ML(4.12%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	07/01/2011	09/01/2040	.....0	...5,100,000	3ML(4.12%)...	.....0	.....0	.....(31,395)	.....(1,081,366)	...	.....(1,081,366)	...336,586	.....0	.....0	.....0	.....120,791	.....	0001.....
SWP: 3ML(3.58%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88....	08/03/2011	09/01/2040	.....0	...15,600,000	3ML(3.58%)...	.....0	.....0	.....(74,961)	.....(1,861,155)	...	.....(1,861,155)	...970,637	.....0	.....0	.....0	.....369,479	.....	0001.....
SWP: 3ML(2.19%) 02/01/21.....	OFFSET.....	OFFSET.	A.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/23/2011	02/01/2021	.....0	...6,000,000	3ML(2.19%)...	.....0	.....0	.....(8,298)	.....71,867	...	.....71,867	...77,467	.....0	.....0	.....0	.....50,591	.....	0001.....
SWP: 2.06%(3ML) 02/01/21.....	OFFSET.....	OFFSET.	A.....	CITIBANK, N.A....E57ODZWZ7FF32TWEFA76....	11/02/2011	02/01/2021	.....0	...6,000,000	2.06%(3ML)...	.....0	.....0	.....6,386	.....(92,770)	...	.....(92,770)	...(75,549)	.....0	.....0	.....0	.....50,591	.....	0001.....
SWP: 3ML(2.88%) 09/01/40.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/10/2011	09/01/2040	.....0	...6,400,000	3ML(2.88%)...	.....0	.....0	.....(19,453)	.....(36,828)	...	.....(36,828)	...356,472	.....0	.....0	.....0	.....151,581	.....	0001.....
SWP: 2.51%(3ML) 05/23/26.....	OFFSET.....	OFFSET.	C.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/17/2011	05/23/2026	.....0	...115,000,000	2.51%(3ML)...	.....0	.....0	.....245,703	.....(2,031,487)	...	.....(2,031,487)	...(3,426,072)	.....0	.....0	.....0	.....1,641,591	.....	0001.....
SWP: 2.78%(3ML) 08/10/56.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	08/10/2056	.....0	...50,000,000	2.78%(3ML)...	.....0	.....0	.....144,061	.....(300,773)	...	.....(300,773)	...(3,482,202)	.....0	.....0	.....0	.....1,548,972	.....	0001.....
SWP: 2.84%(3ML) 06/07/41.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	11/10/2011	06/07/2041	.....0	...50,000,000	2.84%(3ML)...	.....0	.....0	.....147,857	.....1,748	...	.....1,748	...(2,817,300)	.....0	.....0	.....0	.....1,204,231	.....	0001.....

QE06.2

SCHEDULE DB - PART A - SECTION 1

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

QE06.3

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWP: 2.10%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	C.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	11/21/2011	06/16/2021	.....0	...93,000,000	2.10%(3ML)...	.....0	.....0	.....92,481	.....(1,576,497)	...	.....(1,576,497)	...(1,312,995)	.....0	.....0	.....0	.....833,596	.....	0001.....
SWP: 2.16%(3ML) 06/06/21.....	OFFSET.....	OFFSET.	C.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	11/17/2011	06/06/2021	.....0	...64,750,000	2.16%(3ML)...	.....0	.....0	.....81,624	.....(946,456)	...	.....(946,456)	.....(918,040)	.....0	.....0	.....0	.....577,901	.....	0001.....
SWP: 2.77%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	12/05/2011	09/01/2040	.....0	...15,600,000	2.77%(3ML)...	.....0	.....0	.....43,225	.....(199,204)	...	.....(199,204)	.....(857,361)	.....0	.....0	.....0	.....369,479	.....	0001.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/02/2012	09/01/2040	.....0	...5,100,000	2.44%(3ML)...	.....0	.....0	.....9,940	.....(354,032)	...	.....(354,032)	.....(268,754)	.....0	.....0	.....0	.....120,791	.....	0001.....
SWP: 2.44%(3ML) 09/01/40.....	OFFSET.....	OFFSET.	A.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	07/02/2012	09/01/2040	.....0	...6,400,000	2.44%(3ML)...	.....0	.....0	.....12,473	.....(444,276)	...	.....(444,276)	.....(337,260)	.....0	.....0	.....0	.....151,581	.....	0001.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....0	...15,000,000	3ML(2.81%)...	.....0	.....0	.....(42,942)	.....(57,758)	...	.....(57,758)	.....393,741	.....0	.....0	.....0	.....184,256	.....	0001.....
SWP: 3ML(2.81%) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	04/09/2014	04/11/2024	.....0	...30,000,000	3ML(2.81%)...	.....0	.....0	.....(85,884)	.....(115,515)	...	.....(115,515)	.....787,483	.....0	.....0	.....0	.....368,512	.....	0001.....
SWP: 2.57%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	05/15/2014	04/11/2024	.....0	...9,000,000	2.57%(3ML)...	.....0	.....0	.....20,433	.....(83,389)	...	.....(83,389)	.....(230,177)	.....0	.....0	.....0	.....110,554	.....	0001.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....0	...15,000,000	2.60%(3ML)...	.....0	.....0	.....35,123	.....(115,041)	...	.....(115,041)	.....(384,845)	.....0	.....0	.....0	.....184,256	.....	0001.....
SWP: 2.60%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/02/2014	04/11/2024	.....0	...14,000,000	2.60%(3ML)...	.....0	.....0	.....32,782	.....(107,372)	...	.....(107,372)	.....(359,188)	.....0	.....0	.....0	.....171,972	.....	0001.....
SWP: 2.66%(3ML) 04/11/24.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	06/03/2014	04/11/2024	.....0	...7,000,000	2.66%(3ML)...	.....0	.....0	.....17,318	.....(33,942)	...	.....(33,942)	.....(180,649)	.....0	.....0	.....0	.....85,986	.....	0001.....
SWP: ZERO 2.70%(3ML) 01/25/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/18/2015	01/25/2046	.....0	...82,105,270	2.70%(3ML)...	.....0	.....0	.....239,962	.....(4,357,970)	...	.....(4,357,970)	.....(7,552,178)	.....0	.....0	.....0	...2,166,128	.....	0001.....
SWP: ZERO 2.51%(1ML) 07/21/45.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/22/2015	07/21/2045	.....0	...173,208,000	2.51%(1ML)...	.....0	.....0	.....439,581	.....(13,653,401)	...	.....(13,653,401)	.....(14,477,492)	.....0	.....0	.....0	...4,527,164	.....	0001.....
SWP: 2.01%(3ML) 06/06/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/06/2021	.....0	...27,750,000	2.01%(3ML)...	.....0	.....0	.....24,610	.....(547,472)	...	.....(547,472)	.....(388,273)	.....0	.....0	.....0	.....247,672	.....	0001.....
SWP: 2.75%(3ML) 11/15/41.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	11/15/2041	.....0	...100,000,000	2.75%(3ML)...	.....0	.....0	.....280,674	.....(2,432,822)	...	.....(2,432,822)	.....(5,773,534)	.....0	.....0	.....0	...2,431,246	.....	0001.....
SWP: 2.00%(3ML) 06/08/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/08/2021	.....0	...28,000,000	2.00%(3ML)...	.....0	.....0	.....23,797	.....(562,106)	...	.....(562,106)	.....(391,537)	.....0	.....0	.....0	.....250,118	.....	0001.....
SWP: 2.01%(3ML) 06/16/21.....	OFFSET.....	OFFSET.	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	06/16/2021	.....0	...46,500,000	2.01%(3ML)...	.....0	.....0	.....36,359	.....(934,134)	...	.....(934,134)	.....(654,530)	.....0	.....0	.....0	.....416,798	.....	0001.....
SWP: 2.65%(1ML) 09/13/46.....	OFFSET.....	OFFSET.	A.....	CME..... LCZ7XYGSLJUHFXNXD88.....	12/20/2016	09/13/2046	.....0	...50,000,000	2.65%(1ML)...	.....0	.....0	.....133,065	.....(1,230,939)	...	.....(1,230,939)	.....(3,030,345)	.....0	.....0	.....0	...1,334,025	.....	0001.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	...75,000,000	2.56%(3ML)...	.....0	.....0	.....165,418	.....(4,715,795)	...	.....(4,715,795)	.....(4,651,238)	.....0	.....0	.....0	...2,037,764	.....	0002.....
SWP: 2.50%(3ML) 10/05/67.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/05/2067	.....0	...250,000,000	2.50%(3ML)...	.....0	.....0	.....0	.....(5,635,368)	...	.....(5,635,368)	.....(6,886,563)	.....0	.....0	.....0	...8,798,788	.....	0002.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	...75,000,000	2.56%(3ML)...	.....0	.....0	.....164,574	.....(4,786,355)	...	.....(4,786,355)	.....(4,648,160)	.....0	.....0	.....0	...2,037,764	.....	0002.....
SWP: 2.56%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	...70,000,000	2.56%(3ML)...	.....0	.....0	.....153,340	.....(4,489,217)	...	.....(4,489,217)	.....(4,337,325)	.....0	.....0	.....0	...1,901,913	.....	0002.....
SWP: 2.55%(3ML) 10/03/47.....	Bond Portfolio.....	D PART 1	C.....	CME..... LCZ7XYGSLJUHFXNXD88.....	09/29/2017	10/03/2047	.....0	...70,000,000	2.55%(3ML)...	.....0	.....0	.....152,640	.....(4,547,756)	...	.....(4,547,756)	.....(4,334,772)	.....0	.....0	.....0	...1,901,913	.....	0002.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										.....0	.....0	...(4,727,027)	...(399,016,537)	XX	...(399,016,537)	(22,100,498)	.....0	.....0	.....0	...60,636,922	XXX	XXX
Swaps - Hedging Other - Credit Default																						
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	07/26/2016	02/17/2051	.....0	.....545	CREDIT EVENT(0.96%)	.....0	.....0	.....(1)	.....94	...	.....94	.....6	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	11/27/2015	02/17/2051	.....0	.....248	CREDIT EVENT(0.96%)	.....0	.....0	.....(1)	.....43	...	.....43	.....3	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	08/31/2015	02/17/2051	.....0	.....342	CREDIT EVENT(0.96%)	.....0	.....0	.....(1)	.....59	...	.....59	.....4	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	05/30/2014	02/17/2051	.....0	.....3,176	CREDIT EVENT(0.96%)	.....0	.....0	.....(8)	.....547	...	.....547	.....35	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	02/25/2014	02/17/2051	.....0	.....2,480	CREDIT EVENT(0.96%)	.....0	.....0	.....(6)	.....427	...	.....427	.....28	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP I7331LVCZKQKX5T7XV54.....	12/27/2016	02/17/2051	.....0	.....206	CREDIT EVENT(0.96%)	.....0	.....0	.....(0)	.....35	...	.....35	.....2	.....0	.....0	.....0	.....0	5.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	06/28/2016	02/17/2051	.....0	.....586	CREDIT EVENT(0.96% )	......0	......0	.....(1)	.....101	...	.....101	......7	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/29/2016	02/17/2051	.....0	.....47	CREDIT EVENT(0.96% )	......0	......0	.....(0)	......8	...	......8	......1	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	02/29/2016	02/17/2051	.....0	.....1,209	CREDIT EVENT(0.96% )	......0	......0	.....(3)	.....208	...	.....208	.....13	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	10/27/2015	02/17/2051	.....0	.....1,188	CREDIT EVENT(0.96% )	......0	......0	.....(3)	.....205	...	.....205	.....13	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/29/2015	02/17/2051	.....0	.....2,087	CREDIT EVENT(0.96% )	......0	......0	.....(5)	.....360	...	.....360	.....23	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	04/28/2015	02/17/2051	.....0	.....128	CREDIT EVENT(0.96% )	......0	......0	.....(0)	.....22	...	.....22	......1	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/26/2015	02/17/2051	.....0	.....18	CREDIT EVENT(0.96% )	......0	......0	.....(0)	......3	...	......3	......0	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/25/2014	02/17/2051	.....0	......0	CREDIT EVENT(0.96% )	......0	......0	......0	......0	...	......0	......0	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	04/25/2014	02/17/2051	.....0	.....461	CREDIT EVENT(0.96% )	......0	......0	.....(1)	.....79	...	.....79	......5	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/25/2014	02/17/2051	.....0	.....7,896	CREDIT EVENT(0.96% )	......0	......0	.....(19)	.....1,361	...	.....1,361	.....88	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	01/29/2014	02/17/2051	.....0	.....231	CREDIT EVENT(0.96% )	......0	......0	.....(1)	.....40	...	.....40	......3	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	02/20/2008	02/17/2051	.....0	...11,421,138	CREDIT EVENT(0.96% )	.....3,002,099	......0	......515	.....1,968,471	...	.....1,968,471	.....127,384	......0	......0	......0	......0	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	12/27/2016	02/17/2051	.....0	.....206	0.96%(CREDIT EVENT)	......0	......0	......0	.....(35)	...	.....(35)	.....(2)	......0	......0	......0	.....206	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	03/29/2016	02/17/2051	.....0	.....47	0.96%(CREDIT EVENT)	......0	......0	......0	.....(8)	...	.....(8)	.....(1)	......0	......0	......0	.....47	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	09/29/2015	02/17/2051	.....0	.....2,087	0.96%(CREDIT EVENT)	......0	......0	......5	.....(360)	...	.....(360)	.....(23)	......0	......0	......0	.....2,087	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	03/26/2015	02/17/2051	.....0	.....18	0.96%(CREDIT EVENT)	......0	......0	......0	.....(3)	...	.....(3)	.....(0)	......0	......0	......0	.....18	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	03/25/2014	02/17/2051	.....0	.....7,896	0.96%(CREDIT EVENT)	......0	......0	.....19	.....(1,361)	...	.....(1,361)	.....(88)	......0	......0	......0	.....7,896	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	03/18/2008	02/17/2051	.....0	...11,421,138	0.96%(CREDIT EVENT)	.....(3,841,553)	......0	.....(520)	.....(1,968,471)	...	.....(1,968,471)	.....(127,384)	......0	......0	......0	...11,421,138	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	07/26/2016	02/17/2051	.....0	.....545	0.96%(CREDIT EVENT)	......0	......0	......1	.....(94)	...	.....(94)	.....(6)	......0	......0	......0	.....545	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	06/28/2016	02/17/2051	.....0	.....586	0.96%(CREDIT EVENT)	......0	......0	......1	.....(101)	...	.....(101)	.....(7)	......0	......0	......0	.....586	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	02/29/2016	02/17/2051	.....0	.....1,209	0.96%(CREDIT EVENT)	......0	......0	......3	.....(208)	...	.....(208)	.....(13)	......0	......0	......0	.....1,209	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	11/27/2015	02/17/2051	.....0	.....248	0.96%(CREDIT EVENT)	......0	......0	......1	.....(43)	...	.....(43)	.....(3)	......0	......0	......0	.....248	5.....	0001.....

QE06.4

SCHEDULE DB - PART A - SECTION 1

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

QE06.5

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	10/27/2015	02/17/2051	.....0	.....1,188	0.96%(CREDIT EVENT)	.....0	.....0	.....3	.....(205)	...	.....(205)	.....(13)	.....0	.....0	.....0	.....1,188	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	08/31/2015	02/17/2051	.....0	.....342	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(59)	...	.....(59)	.....(4)	.....0	.....0	.....0	.....342	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	04/28/2015	02/17/2051	.....0	.....128	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(22)	...	.....(22)	.....(1)	.....0	.....0	.....0	.....128	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	08/26/2014	02/17/2051	.....0	.....0	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	05/30/2014	02/17/2051	.....0	.....3,176	0.96%(CREDIT EVENT)	.....0	.....0	.....8	.....(547)	...	.....(547)	.....(35)	.....0	.....0	.....0	.....3,176	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	04/25/2014	02/17/2051	.....0	.....461	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(79)	...	.....(79)	.....(5)	.....0	.....0	.....0	.....461	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	02/25/2014	02/17/2051	.....0	.....2,480	0.96%(CREDIT EVENT)	.....0	.....0	.....6	.....(427)	...	.....(427)	.....(28)	.....0	.....0	.....0	.....2,480	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528...	01/30/2014	02/17/2051	.....0	.....231	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(40)	...	.....(40)	.....(3)	.....0	.....0	.....0	.....231	5.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	08/10/2016	02/15/2051	.....0	.....36	CREDIT EVENT(0.35%)	.....0	.....0	.....(0)	.....0	...	.....0	.....(0)	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	.....0	.....6,718	CREDIT EVENT(0.35%)	.....819	.....0	.....(18)	.....10	...	.....10	.....840	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	08/09/2016	02/15/2051	.....0	.....36	CREDIT EVENT(0.35%)	.....0	.....0	.....(0)	.....0	...	.....0	.....(0)	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	.....0	.....6,718	CREDIT EVENT(0.35%)	.....819	.....0	.....(6)	.....10	...	.....10	.....(13)	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	08/10/2016	02/15/2051	.....0	.....11	CREDIT EVENT(0.35%)	.....0	.....0	.....0	.....0	...	.....0	.....(0)	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 PAY 0.35%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U	KD3XUN7C6T14HNAYLU02...	09/15/2008	02/15/2051	.....0	.....2,067	CREDIT EVENT(0.35%)	.....252	.....0	.....(2)	.....3	...	.....3	.....(4)	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/10/2016	02/15/2051	.....0	.....36	0.35%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	.....36	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/19/2008	02/15/2051	.....0	.....6,718	0.35%(CREDIT EVENT)	.....(601)	.....0	.....18	.....(10)	...	.....(10)	.....(840)	.....0	.....0	.....0	.....6,718	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/10/2016	02/15/2051	.....0	.....36	0.35%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	.....36	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/19/2008	02/15/2051	.....0	.....6,718	0.35%(CREDIT EVENT)	.....(601)	.....0	.....6	.....(10)	...	.....(10)	.....13	.....0	.....0	.....0	.....6,718	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/10/2016	02/15/2051	.....0	.....11	0.35%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	.....11	1.....	0001.....
CDS: CMBX.NA.AAA.5 REC 0.35%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/19/2008	02/15/2051	.....0	.....2,067	0.35%(CREDIT EVENT)	.....(185)	.....0	.....2	.....(3)	...	.....(3)	.....4	.....0	.....(0)	.....0	.....2,067	1.....	0001.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	05/13/2009	10/12/2052	.....0	.....1,599,428	CREDIT EVENT(0.84%)	.....775,722	.....0	.....(2,992)	.....148,182	...	.....148,182	.....2,634	.....0	.....0	.....0	.....0	1.....	0001.....
CDS: CMBX.NA.AJ.1 PAY 0.84%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA	RR3QWICWWIPCS8A4S074...	05/13/2009	10/12/2052	.....0	.....1,599,428	CREDIT EVENT(0.84%)	.....809,710	.....0	.....(2,992)	.....148,182	...	.....148,182	.....2,634	.....0	.....0	.....0	.....0	1.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	07/28/2017	03/15/2049	.....0	.....0	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0	...	.....0	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	11/27/2015	03/15/2049	.....0	.....21	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....5	...	.....5	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	07/28/2015	03/15/2049	.....0	.....6	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....1	...	.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	10/29/2014	03/15/2049	.....0	.....813	CREDIT EVENT(1.09% )	.....0	.....0	.....(2)	.....197	...	.....197	.....14	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	05/14/2009	03/15/2049	.....0	.....2,336,422	CREDIT EVENT(1.09% )	.....1,378,489	.....0	.....(9,070)	.....565,088	...	.....565,088	.....38,926	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	06/20/2016	03/15/2049	.....0	.....9,031	CREDIT EVENT(1.09% )	.....0	.....0	.....(25)	.....2,184	...	.....2,184	.....150	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	03/29/2016	03/15/2049	.....0	.....1	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0	...	.....0	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	10/27/2015	03/15/2049	.....0	.....1,761	CREDIT EVENT(1.09% )	.....0	.....0	.....(5)	.....426	...	.....426	.....29	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	08/31/2015	03/15/2049	.....0	.....498	CREDIT EVENT(1.09% )	.....0	.....0	.....(1)	.....120	...	.....120	.....8	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	01/30/2015	03/15/2049	.....0	.....385	CREDIT EVENT(1.09% )	.....0	.....0	.....(1)	.....93	...	.....93	.....6	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	12/01/2014	03/15/2049	.....0	.....829	CREDIT EVENT(1.09% )	.....0	.....0	.....(2)	.....200	...	.....200	.....14	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	08/26/2014	03/15/2049	.....0	.....4	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1	...	.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	DEUTSCHE BANK, AG	7LTFWZYICNSX8D621K86.....	07/29/2014	03/15/2049	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1	...	.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	07/28/2017	03/15/2049	.....0	.....1	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....0	...	.....0	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/29/2016	03/15/2049	.....0	.....2	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1	...	.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/31/2015	03/15/2049	.....0	.....996	CREDIT EVENT(1.09% )	.....0	.....0	.....(3)	.....241	...	.....241	.....17	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	01/30/2015	03/15/2049	.....0	.....771	CREDIT EVENT(1.09% )	.....0	.....0	.....(2)	.....186	...	.....186	.....13	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	10/29/2014	03/15/2049	.....0	.....1,626	CREDIT EVENT(1.09% )	.....0	.....0	.....(4)	.....393	...	.....393	.....27	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	05/14/2009	03/15/2049	.....0	.....4,672,843	CREDIT EVENT(1.09% )	.....2,756,977	.....0	.....(18,185)	.....1,130,176	...	.....1,130,176	.....77,852	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	06/20/2016	03/15/2049	.....0	.....18,061	CREDIT EVENT(1.09% )	.....0	.....0	.....(49)	.....4,368	...	.....4,368	.....301	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	11/27/2015	03/15/2049	.....0	.....42	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....10	...	.....10	.....1	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	10/27/2015	03/15/2049	.....0	.....3,523	CREDIT EVENT(1.09% )	.....0	.....0	.....(10)	.....852	...	.....852	.....59	.....0	.....0	.....0	.....0	4.....	0001.....

QE06.6

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	07/28/2015	03/15/2049	.....0	.....11	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....3	...	.....3	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	12/01/2014	03/15/2049	.....0	.....1,658	CREDIT EVENT(1.09% )	.....0	.....0	.....(5)	.....401	...	.....401	.....28	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/26/2014	03/15/2049	.....0	.....7	CREDIT EVENT(1.09% )	.....0	.....0	.....(0)	.....2	...	.....2	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.2 PAY 1.09%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	07/29/2014	03/15/2049	.....0	.....5	CREDIT EVENT(1.09% )	.....0	.....0	.....0	.....1	...	.....1	.....0	.....0	.....0	.....0	.....0	4.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	07/26/2016	02/17/2051	.....0	.....436	CREDIT EVENT(0.96% )	.....0	.....0	.....(1)	.....75	...	.....75	.....5	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	06/28/2016	02/17/2051	.....0	.....469	CREDIT EVENT(0.96% )	.....0	.....0	.....(1)	.....81	...	.....81	.....5	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	02/29/2016	02/17/2051	.....0	.....967	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....167	...	.....167	.....11	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	09/29/2015	02/17/2051	.....0	.....1,670	CREDIT EVENT(0.96% )	.....0	.....0	.....(4)	.....288	...	.....288	.....19	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/26/2015	02/17/2051	.....0	.....15	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....3	...	.....3	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/25/2014	02/17/2051	.....0	.....6,317	CREDIT EVENT(0.96% )	.....0	.....0	.....(15)	.....1,089	...	.....1,089	.....70	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	05/14/2009	02/17/2051	.....0	.....9,136,911	CREDIT EVENT(0.96% )	.....6,030,361	.....0	.....412	.....1,574,777	...	.....1,574,777	.....101,907	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	12/27/2016	02/17/2051	.....0	.....164	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....28	...	.....28	.....2	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	03/29/2016	02/17/2051	.....0	.....37	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....6	...	.....6	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	11/27/2015	02/17/2051	.....0	.....199	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....34	...	.....34	.....2	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	10/27/2015	02/17/2051	.....0	.....951	CREDIT EVENT(0.96% )	.....0	.....0	.....(2)	.....164	...	.....164	.....11	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/31/2015	02/17/2051	.....0	.....274	CREDIT EVENT(0.96% )	.....0	.....0	.....(1)	.....47	...	.....47	.....3	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	04/28/2015	02/17/2051	.....0	.....102	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....18	...	.....18	.....1	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	08/26/2014	02/17/2051	.....0	.....0	CREDIT EVENT(0.96% )	.....0	.....0	.....0	.....0	...	.....0	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	05/30/2014	02/17/2051	.....0	.....2,540	CREDIT EVENT(0.96% )	.....0	.....0	.....(6)	.....438	...	.....438	.....28	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	04/25/2014	02/17/2051	.....0	.....369	CREDIT EVENT(0.96% )	.....0	.....0	.....(1)	.....64	...	.....64	.....4	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	02/25/2014	02/17/2051	.....0	.....1,984	CREDIT EVENT(0.96% )	.....0	.....0	.....(5)	.....342	...	.....342	.....22	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 PAY 0.96%.....	OFFSET.....	OFFSET.	B.....	MORGAN STANLEY CAP	I7331LVCZKQKX5T7XV54.....	01/29/2014	02/17/2051	.....0	.....185	CREDIT EVENT(0.96% )	.....0	.....0	.....(0)	.....32	...	.....32	.....2	.....0	.....0	.....0	.....0	5.....	0001.....

QE06.7

SCHEDULE DB - PART A - SECTION 1

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

QE06.8

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET.	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	05/19/2009	10/12/2052	.....0	.....1,599,428	0.84%(CREDIT EVENT).....(563,798)	.....	.....0	.....2,992	.....(148,182)	...	.....(148,182)	.....(2,634)	.....0	.....0	.....0	.....1,599,428	1.....	0001.....
CDS: CMBX.NA.AJ.1 REC 0.84%.....	OFFSET.....	OFFSET.	B.....	CITIBANK, N.A..... E57ODZWZ7F32TWEFA76...	05/19/2009	10/12/2052	.....0	.....1,599,428	0.84%(CREDIT EVENT).....(575,794)	.....	.....0	.....2,992	.....(148,182)	...	.....(148,182)	.....(2,634)	.....0	.....0	.....0	.....1,599,428	1.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	07/29/2014	03/15/2049	.....0	......5	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(1)	...	.....(1)	.....(0)	.....0	.....0	.....0	......5	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	05/19/2009	03/15/2049	.....0	.....4,672,843	1.09%(CREDIT EVENT).....(2,289,693)	.....	.....0	.....18,185	.....(1,130,176)	...	.....(1,130,176)	.....(77,852)	.....0	.....0	.....0	.....4,672,843	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	07/28/2017	03/15/2049	.....0	......1	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(0)	...	.....(0)	.....(0)	.....0	.....0	.....0	......1	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	06/20/2016	03/15/2049	.....0	.....18,061	1.09%(CREDIT EVENT).....0	.....	.....0	.....49	.....(4,368)	...	.....(4,368)	.....(301)	.....0	.....0	.....0	.....18,061	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	03/29/2016	03/15/2049	.....0	......2	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(1)	...	.....(1)	.....(0)	.....0	.....0	.....0	......2	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	11/27/2015	03/15/2049	.....0	.....42	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(10)	...	.....(10)	.....(1)	.....0	.....0	.....0	.....42	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	10/27/2015	03/15/2049	.....0	.....3,523	1.09%(CREDIT EVENT).....0	.....	.....0	.....10	.....(852)	...	.....(852)	.....(59)	.....0	.....0	.....0	.....3,523	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	08/31/2015	03/15/2049	.....0	.....996	1.09%(CREDIT EVENT).....0	.....	.....0	.....3	.....(241)	...	.....(241)	.....(17)	.....0	.....0	.....0	.....996	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	07/28/2015	03/15/2049	.....0	.....11	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(3)	...	.....(3)	.....(0)	.....0	.....0	.....0	.....11	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	01/30/2015	03/15/2049	.....0	.....771	1.09%(CREDIT EVENT).....0	.....	.....0	.....2	.....(186)	...	.....(186)	.....(13)	.....0	.....0	.....0	.....771	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	12/01/2014	03/15/2049	.....0	.....1,658	1.09%(CREDIT EVENT).....0	.....	.....0	.....5	.....(401)	...	.....(401)	.....(28)	.....0	.....0	.....0	.....1,658	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	10/29/2014	03/15/2049	.....0	.....1,626	1.09%(CREDIT EVENT).....0	.....	.....0	.....4	.....(393)	...	.....(393)	.....(27)	.....0	.....0	.....0	.....1,626	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97..	08/26/2014	03/15/2049	.....0	......7	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(2)	...	.....(2)	.....(0)	.....0	.....0	.....0	......7	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	07/28/2017	03/15/2049	.....0	......0	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	......0	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	11/27/2015	03/15/2049	.....0	.....21	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(5)	...	.....(5)	.....(0)	.....0	.....0	.....0	.....21	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	07/28/2015	03/15/2049	.....0	......6	1.09%(CREDIT EVENT).....0	.....	.....0	.....0	.....(1)	...	.....(1)	.....(0)	.....0	.....0	.....0	......6	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	10/29/2014	03/15/2049	.....0	......813	1.09%(CREDIT EVENT).....0	.....	.....0	.....2	.....(197)	...	.....(197)	.....(14)	.....0	.....0	.....0	......813	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	05/19/2009	03/15/2049	.....0	.....2,336,422	1.09%(CREDIT EVENT).....(1,115,641)	.....	.....0	.....9,070	.....(565,088)	...	.....(565,088)	.....(38,926)	.....0	.....0	.....0	.....2,336,422	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	06/20/2016	03/15/204909,031	1.09%(CREDIT EVENT).....0025(2,184)(2,184)(150)0009,031	4.....	0001.....

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QE06.9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	03/29/2016	03/15/2049	.....0	.....1	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....(0)	.....0	.....0	.....0	.....1	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	10/27/2015	03/15/2049	.....0	.....1,761	1.09%(CREDIT EVENT)	.....0	.....0	.....5	.....(426)	...	.....(426)	.....(29)	.....0	.....0	.....0	.....1,761	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	08/31/2015	03/15/2049	.....0	.....498	1.09%(CREDIT EVENT)	.....0	.....0	.....1	.....(120)	...	.....(120)	.....(8)	.....0	.....0	.....0	.....498	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	01/30/2015	03/15/2049	.....0	.....385	1.09%(CREDIT EVENT)	.....0	.....0	.....1	.....(93)	...	.....(93)	.....(6)	.....0	.....0	.....0	.....385	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	12/01/2014	03/15/2049	.....0	.....829	1.09%(CREDIT EVENT)	.....0	.....0	.....2	.....(200)	...	.....(200)	.....(14)	.....0	.....0	.....0	.....829	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	08/26/2014	03/15/2049	.....0	.....4	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)	...	.....(1)	.....(0)	.....0	.....0	.....0	.....4	4.....	0001.....
CDS: CMBX.NA.AJ.2 REC 1.09%.....	OFFSET.....	OFFSET.	B.....	ROYAL BANK OF SCOTLA RR3QWICWWIPCS8A4S074..	07/29/2014	03/15/2049	.....0	.....2	1.09%(CREDIT EVENT)	.....0	.....0	.....0	.....(1)	...	.....(1)	.....(0)	.....0	.....0	.....0	.....2	4.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	06/28/2016	02/17/2051	.....0	.....469	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(81)	...	.....(81)	.....(5)	.....0	.....0	.....0	.....469	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	11/27/2015	02/17/2051	.....0	.....199	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(34)	...	.....(34)	.....(2)	.....0	.....0	.....0	.....199	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	08/31/2015	02/17/2051	.....0	.....274	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(47)	...	.....(47)	.....(3)	.....0	.....0	.....0	.....274	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/30/2014	02/17/2051	.....0	.....2,540	0.96%(CREDIT EVENT)	.....0	.....0	.....6	.....(438)	...	.....(438)	.....(28)	.....0	.....0	.....0	.....2,540	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	02/25/2014	02/17/2051	.....0	.....1,984	0.96%(CREDIT EVENT)	.....0	.....0	.....5	.....(342)	...	.....(342)	.....(22)	.....0	.....0	.....0	.....1,984	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	12/27/2016	02/17/2051	.....0	.....164	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(28)	...	.....(28)	.....(2)	.....0	.....0	.....0	.....164	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	07/26/2016	02/17/2051	.....0	.....436	0.96%(CREDIT EVENT)	.....0	.....0	.....1	.....(75)	...	.....(75)	.....(5)	.....0	.....0	.....0	.....436	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/29/2016	02/17/2051	.....0	.....37	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(6)	...	.....(6)	.....(0)	.....0	.....0	.....0	.....37	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	02/29/2016	02/17/2051	.....0	.....967	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(167)	...	.....(167)	.....(11)	.....0	.....0	.....0	.....967	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	10/27/2015	02/17/2051	.....0	.....951	0.96%(CREDIT EVENT)	.....0	.....0	.....2	.....(164)	...	.....(164)	.....(11)	.....0	.....0	.....0	.....951	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	09/29/2015	02/17/2051	.....0	.....1,670	0.96%(CREDIT EVENT)	.....0	.....0	.....4	.....(288)	...	.....(288)	.....(19)	.....0	.....0	.....0	.....1,670	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	04/28/2015	02/17/2051	.....0	.....102	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(18)	...	.....(18)	.....(1)	.....0	.....0	.....0	.....102	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/26/2015	02/17/2051	.....0	.....15	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(3)	...	.....(3)	.....(0)	.....0	.....0	.....0	.....15	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	08/26/2014	02/17/2051	.....0	.....0	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(0)	...	.....(0)	.....0	.....0	.....0	.....0	.....0	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	04/25/2014	02/17/20510369	0.96%(CREDIT EVENT)001(64)(64)(4)000369	5.....	0001.....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	03/25/2014	02/17/2051	.....0	.....6,317	0.96%(CREDIT EVENT)	.....0	.....0	.....15	.....(1,089)	...	.....(1,089)	.....(70)	.....0	.....0	.....0	.....6,317	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	01/30/2014	02/17/2051	.....0	.....185	0.96%(CREDIT EVENT)	.....0	.....0	.....0	.....(32)	...	.....(32)	.....(2)	.....0	.....0	.....0	.....185	5.....	0001.....
CDS: CMBX.NA.AJ.4 REC 0.96%.....	OFFSET.....	OFFSET.	B.....	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27..	05/20/2009	02/17/2051	.....0	.....9,136,911	0.96%(CREDIT EVENT) CREDIT EVENT(5.00%)	.....(5,162,355)	.....0	.....(657)	.....(1,574,777)	...	.....(1,574,777)	.....(101,907)	.....0	.....0	.....0	.....9,136,911	5.....	0001.....
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%.	134429AG4 - CAMPBELL SOUP CO.....	D PART 1	B.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528...	03/02/2016	06/20/2021	.....0	.....12,350,000	CREDIT EVENT(1.00%)	.....(2,889,487)	.....0	.....(154,375)	.....(1,759,413)	...	.....(1,759,413)	.....67,370	.....0	.....136,368	.....0	.....0	.....2	100/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	09/21/2016	12/20/2021	.....0	.....17,000,000	CREDIT EVENT(1.00%)	.....75,221	.....0	.....(42,500)	.....(336,350)	...	.....(336,350)	.....19,839	.....0	.....(3,586)	.....0	.....0	.....2	95/100.....
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS.....	D PART 1	B.....	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868....	09/21/2016	12/20/2021	.....0	.....17,000,000	CREDIT EVENT(1.00%)	.....75,221	.....0	.....(42,500)	.....(336,350)	...	.....(336,350)	.....19,839	.....0	.....(3,586)	.....0	.....0	.....2	95/100.....
0929999. Total-Swaps-Hedging Other-Credit Default.....										.....(1,534,018)	.....0	.....(239,625)	.....(2,432,113)	XX	.....(2,432,113)	.....107,049	.....0	.....129,197	.....0	.....30,859,336	XXX	XXX

Swaps - Hedging Other - Foreign Exchange

CSWP: USD 5.21%(EUR 3.38%) 07/30/25.....	Y20722AM9 - INDONESIA (REPUBLIC OF).....	D PART 1	D.....	DEUTSCHE BANK, AG 7LTFWFZYICNSX8D621K86....	06/09/2016	07/30/2025	.....0	.....679,680	USD 5.21%(EUR 3.38%)	.....(10,500)	.....0	.....2,438	.....(115,009)	...	.....(115,009)	.....0	.....(34,891)	.....0	.....0	.....9,205	.....	100/88.....
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....										.....(10,500)	.....0	.....2,438	.....(115,009)	XX	.....(115,009)	.....0	.....(34,891)	.....0	.....0	.....9,205	XXX	XXX

Swaps - Hedging Other - Total Return

SWP: CPI INDEX (1ML) 05/15/18.....	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/13/2008	05/15/2018	.....0	.....2,400,000	CPI INDEX (1ML)	.....0	.....0	.....12,489	.....4,573	...	.....4,573	.....(9,912)	.....0	.....0	.....0	.....4,213	.....	100/88.....
SWP: CPI INDEX (1ML) 05/15/38.....	Liability.....	N/A.....	F.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	05/13/2008	05/15/2038	.....0	.....2,000,000	CPI INDEX (1ML)	.....0	.....0	.....12,307	.....457,080	...	.....457,080	.....(93,013)	.....0	.....0	.....0	.....44,874	.....	100/88.....
SWP: CPI INDEX (3ML) 07/25/18.....	Liability.....	N/A.....	F.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02....	07/23/2008	07/25/2018	.....0	.....9,200,000	CPI INDEX (3ML)	.....0	.....0	.....47,912	.....44,899	...	.....44,899	.....(40,962)	.....0	.....0	.....0	.....25,932	.....	100/100.....
TRSWP: 3ML(EAFE IDX) 06/15/18.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	GOLDMAN SACHS INTL W22LROWP2IHZNB6K528...	03/14/2018	06/15/2018	.....0	.....48,004,781	3ML(EAFE IDX)	.....0	.....0	.....0	.....1,729,082	...	.....1,729,082	.....1,729,082	.....0	.....0	.....0	.....109,525	.....	0003.....
0949999. Total-Swaps-Hedging Other-Total Return.....										.....0	.....0	.....72,708	.....2,235,633	XX	.....2,235,633	.....1,585,195	.....0	.....0	.....0	.....184,545	XXX	XXX

Swaps - Hedging Other - Other

SWP: GMWB (0.25%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	07/02/2007	06/30/2057	.....0	1,184,759,016	GMWB (0.25%)	.....0	.....0	.....(782,471)	.....16,910,836	...	.....16,910,836	.....(730,063)	.....0	.....0	.....0	.....37,125,096	.....	0004.....
SWP: GMWB (0.52%) 06/30/57.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	04/17/2008	06/30/2057	.....0	1,184,759,016	GMWB (0.52%)	.....0	.....0	.....(1,611,333)	.....4,082,620	...	.....4,082,620	.....123,163	.....0	.....0	.....0	.....37,125,096	.....	0004.....
SWP: DIVIDEND SWAP 01/04/19.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/20/2012	01/04/2019	.....0	.....1,930,000	0.00%(0.00%)	.....0	.....0	.....0	.....(722,716)	...	.....(722,716)	.....(70,920)	.....0	.....0	.....0	.....8,437	.....	0004.....
SWP: SPX VARIANCE SWP 12/20/19.....	VAGLB Hedge - GMWB Derivatives.....	N/A.....	E.....	HSBC BANK USA 1IE8VN30JCEQV1H4R804.....	04/16/2012	12/20/2019	.....0	.....500,000	SPX(0.00%)...	.....0	.....0	.....0	.....(5,971,018)	...	.....(5,971,018)	.....150,948	.....0	.....0	.....0	.....3,282	.....	0004.....
TRSWP: 3ML(BOXX) 06/20/18.....	VAGLB Hedge - Macro Hedge.....	N/A.....	E.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/19/2018	06/20/2018	.....0	.....27,000,000	3ML(BOXX)...	.....0	.....0	.....0	.....19,132	...	.....19,132	.....19,132	.....0	.....0	.....0	.....63,596	.....	0003.....
0959999. Total-Swaps-Hedging Other-Other.....										.....0	.....0	.....(2,393,804)	.....14,318,854	XX	.....14,318,854	.....(507,741)	.....0	.....0	.....0	.....74,325,508	XXX	XXX
0969999. Total-Swaps-Hedging Other.....										.....(1,544,518)	.....0	.....(7,285,310)	.....(385,009,172)	XX	.....(385,009,172)	(20,915,996)	.....(34,891)	.....129,197	.....0	.....166,015,516	XXX	XXX

Swaps - Replications - Credit Default

CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN@7 - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573.....	09/21/2016	12/20/2021	.....0	.....1,800,000	1.00%(CREDIT EVENT)	.....(26,310)	.....0	.....4,500	.....(18,659)	...	.....31,086	.....0	.....0	.....1,254	.....0	.....1,800,000	1.....	.....
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	70687WN#5 - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	09/21/2016	12/20/2021	.....0	.....4,400,000	1.00%(CREDIT EVENT)	.....(60,077)	.....0	.....11,000	.....(42,607)	...	.....75,987	.....0	.....0	.....2,864	.....0	.....4,400,000	1.....	.....
CDS: TARGET CORPORATION (TGT) REC 1.00%	87612ED#0 - BOND WITH CREDIT DEFAULT SWAP	B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	07/11/2017	12/20/2022010,000,000	1.00%(CREDIT EVENT)111,313025,00096,589252,81100(5,117)010,000,000	1.....

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
CDS: MALAYSIA FEDERATION (MALAYS) REC 1.00%	930815A@4 - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97.	10/16/2017	12/20/2022	.....0	.....1,000,000	1.00%(CREDIT EVENT)	.....17,492	.....0	.....2,500	.....15,952	...	.....14,945	.....0	.....0	.....(845)	.....0	.....1,000,000	1.....	.....
CDS: BANK OF AMERICA CORP (BAC) REC 1.00%	PENDING - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	03/20/2018	06/20/2023	.....0	.....7,500,000	1.00%(CREDIT EVENT)	.....0	.....187,993	.....2,292	.....186,998	...	.....161,311	.....0	.....0	.....(995)	.....0	.....7,500,000	1.....	.....
CDS: MORGAN STANLEY (MS) REC 1.00%.....	PENDING - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02...	03/20/2018	06/20/2023	.....0	.....4,000,000	1.00%(CREDIT EVENT)	.....0	.....77,186	.....1,222	.....76,777	...	.....68,203	.....0	.....0	.....(409)	.....0	.....4,000,000	1.....	.....
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	PENDING - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/20/2018	06/20/2023	.....0	.....2,370,000	1.00%(CREDIT EVENT)	.....0	.....60,346	.....724	.....60,026	...	.....55,776	.....0	.....0	.....(319)	.....0	.....2,370,000	1.....	.....
CDS: JP MORGAN CHASE (JPM) REC 1.00%...	PENDING - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	CITIBANK, N.A..... E57ODZWZ7FF32TWEFA76...	03/20/2018	06/20/2023	.....0	.....6,130,000	1.00%(CREDIT EVENT)	.....0	.....156,084	.....1,873	.....155,258	...	.....144,265	.....0	.....0	.....(826)	.....0	.....6,130,000	1.....	.....
ICE: CDX.NA.IG.30 V1 REC 1.00%.....	PENDING - BOND WITH CREDIT DEFAULT SWAP	.....	B.....	ICE..... 549300R4IG1TWPZT5U32.....	03/20/2018	06/20/2023	.....0	.....137,000,000	1.00%(CREDIT EVENT)	.....0	.....2,442,209	.....41,861	.....2,429,281	...	.....2,253,573	.....0	.....0	.....(12,929)	.....0	.....137,000,000	2.....	.....
0989999. Total-Swaps-Replications-Credit Default.....										.....42,418	.....2,923,819	.....90,972	.....2,959,614	XX	.....3,057,956	.....0	.....0	.....(17,322)	.....0	.....174,200,000	XXX	XXX
1029999. Total-Swaps-Replications.....										.....42,418	.....2,923,819	.....90,972	.....2,959,614	XX	.....3,057,956	.....0	.....0	.....(17,322)	.....0	.....174,200,000	XXX	XXX
1159999. Total-Swaps-Interest Rate.....										.....0	.....0	.....(3,841,861)	.....(399,016,537)	XX	.....(420,271,432)	(22,100,498)	.....0	.....0	.....0	.....71,503,642	XXX	XXX
1169999. Total-Swaps-Credit Default.....										.....(1,491,600)	.....2,923,819	.....(148,653)	.....527,502	XX	.....625,843	.....107,049	.....0	.....111,875	.....0	.....205,059,336	XXX	XXX
1179999. Total-Swaps-Foreign Exchange.....										.....(10,500)	.....0	.....145,481	.....2,004,765	XX	.....(7,986,910)	.....34	.....569,594	.....0	.....0	.....1,695,557	XXX	XXX
1189999. Total-Swaps-Total Return.....										.....0	.....0	.....72,708	.....2,235,633	XX	.....2,267,402	.....1,585,195	.....0	.....0	.....0	.....211,004	XXX	XXX
1199999. Total-Swaps-Other.....										.....0	.....0	.....(2,393,804)	.....14,318,854	XX	.....14,318,854	.....(507,741)	.....0	.....0	.....0	.....74,325,508	XXX	XXX
1209999. Total-Swaps.....										.....(1,502,100)	.....2,923,819	.....(6,166,128)	.....(379,929,784)	XX	.....(411,046,243)	(20,915,962)	.....569,594	.....111,875	.....0	.....352,795,046	XXX	XXX
1399999. Total-Hedging Effective.....										.....0	.....0	.....1,028,210	.....2,119,773	XX	.....(29,095,028)	.....34	.....604,485	.....0	.....0	.....12,579,531	XXX	XXX
1409999. Total-Hedging Other.....										.....(1,544,518)	.....265,900	.....(7,285,310)	.....(385,702,558)	XX	.....(385,702,558)	(18,507,338)	.....(34,891)	.....129,197	.....0	.....166,015,516	XXX	XXX
1419999. Total-Replication.....										.....42,418	.....2,923,819	.....90,972	.....2,959,614	XX	.....3,057,956	.....0	.....0	.....(17,322)	.....0	.....174,200,000	XXX	XXX
1449999. TOTAL.....										.....(1,502,100)	.....3,189,719	.....(6,166,128)	.....(380,623,170)	XX	.....(411,739,629)	(18,507,304)	.....569,594	.....111,875	.....0	.....352,795,046	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX
F	CPI

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the three months ended March 31, 2018, the hedge has been effective at achieving its objective.

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
	0003	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory surplus. For the three months ended March 31, 2018, the hedge has been effective at achieving the enterprise economic objective.																				
	0003 (cont)																					
	0004	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified																				
	0004 (cont)	ranges. For the three months ended March 31, 2018, the hedge has been effective at achieving its objective.																				

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

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

Short Futures

Hedging Other

ESM8.....	.....136	.....6,800	S&P500 EMINI JUN 18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	06/15/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	03/12/2018	..2,788.8500	..2,643.0000	.....(240,720)	.....0	.....0	.....0	.....0	.....991,780	.....991,780	.....788,800	.....2	.....50
ESM8.....	.....1,350	.....67,500	S&P500 EMINI JUN 18.....	VAGLB Hedge - Macro Hedge	N/A.....	E.....	06/15/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	03/15/2018	..2,753.9000	..2,643.0000	.....0	.....0	.....0	.....0	.....0	.....7,485,750	.....7,485,750	.....7,830,000	.....1	.....50
MFSM8.....	.....108	.....5,400	EMINI MSCI EAFE INDEX JUN 18	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	06/15/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	03/29/2018	..2,033.8282	..2,000.6000	.....(101,576)	.....0	.....0	.....0	.....0	.....179,432	.....179,432	.....486,000	.....2	.....50
NQM8....	.....24	.....480	NASDAQ 100 E-MINI JUN 18.	VAGLB Hedge - GMWB Derivatives	N/A.....	E.....	06/15/2018	CME GROUP INC. LCZ7XYGSLJUHFXNXND88	03/29/2018	..6,975.1604	..6,594.0000	.....(58,740)	.....0	.....0	.....0	.....0	.....182,957	.....182,957	.....139,200	.....2	.....20
TYM8.....	.....65	.....65,000	US 10YR NOTE JUN 18.....	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/20/2018	CBT..... 549300EX04Q2QBFQTQ27	02/27/2018	....119.8281	....121.1406	.....(15,234)	.....0	.....0	.....0	.....0	.....(85,313)	.....(85,313)	.....61,750	.....2	.....1,000
UXYM8.....	.....10	.....10,000	US ULTRA 10YR NOTE JUN 18	VAGLB Hedge - GMWB Derivatives	N/A.....	A.....	06/20/2018	CBT..... 549300EX04Q2QBFQTQ27	02/27/2018	....127.7344	....129.8594	.....(3,906)	.....0	.....0	.....0	.....0	.....(21,250)	.....(21,250)	.....12,000	.....2	.....1,000
13429999.	Total-Short Futures-Hedging Other.....											.....(420,177)	.....0	.....0	.....0	.....0	.....8,733,357	.....8,733,357	.....9,317,750	XXX	XXX
1389999.	Total-Short Futures.....											.....(420,177)	.....0	.....0	.....0	.....0	.....8,733,357	.....8,733,357	.....9,317,750	XXX	XXX
1409999.	Total-Hedging Other.....											.....(420,177)	.....0	.....0	.....0	.....0	.....8,733,357	.....8,733,357	.....9,317,750	XXX	XXX
1449999.	TOTAL.....											.....(420,177)	.....0	.....0	.....0	.....0	.....8,733,357	.....8,733,357	.....9,317,750	XXX	XXX

QE07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	.....8,907,600	.....955,205	.....9,862,805
Total Net Cash Deposits.....	.....8,907,600	.....955,205	.....9,862,805

(a)	Code	Description of Hedged Risk(s)
	A	INTEREST
	E	EQUITY INDEX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	This derivative is part of the Company's macro program, which hedges against the statutory tail scenario risk arising from guaranteed minimum death benefit ("GMDB") and guaranteed minimum withdrawal benefit ("GMWB") liabilities on the Company's statutory
	1 (cont)	surplus. For the three months ended March 31, 2018, the hedge has been effective at achieving the enterprise economic objective.
	2	This derivative is part of the Company's variable annuity guaranteed minimum withdrawal benefit ("GMWB") rider hedge program. The objective of the hedge is to ensure that certain risk exposures related to the GMWB rider liability are contained within specified
	2 (cont)	ranges. For the three months ended March 31, 2018, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....9,862,805	.....0	.....9,862,805	.....0	.....(420,177)	.....0	.....9,317,750	.....9,317,750
NAIC 1 Designation											
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573...	Y.....	Y.....	.....0	.....40,851,436	.....(185,206,434)	.....0	.....40,948,409	.....(193,924,996)	.....0	.....14,269,507
BANK OF AMERICA, NA.....	B4TYDEB6GKMZO031MB27	Y.....	Y.....	.....706,533	.....0	.....(2,894,987)	.....0	.....0	.....(2,894,987)	.....0	.....9,153,589
BNP PARIBAS SA.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	.....0	.....0	.....(722,716)	.....0	.....0	.....(722,716)	.....0	.....8,437
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	.....0	.....331,005	.....(1,447,130)	.....0	.....340,179	.....(1,813,250)	.....0	.....20,556,018
CREDIT SUISSE FB INT.....	E58DKGMJYYYJLN8C3868.	Y.....	Y.....	.....0	.....0	.....(336,350)	.....0	.....0	.....(336,350)	.....0	.....0
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86..	Y.....	Y.....	.....0	.....716,499	.....(75,737,521)	.....0	.....325,317	.....(75,737,521)	.....0	.....5,124,590
GOLDMAN SACHS BANK U.....	KD3XUN7C6T14HNAYLU02.	Y.....	Y.....	.....0	.....308,696	.....(484,531)	.....0	.....274,434	.....(484,531)	.....0	.....13,125,360
GOLDMAN SACHS INTL.....	W22LROWP2IHZNBB6K528	Y.....	Y.....	.....2,230,000	.....1,729,082	.....(3,731,478)	.....0	.....1,729,082	.....(3,731,478)	.....0	.....11,551,512
HSBC BANK USA.....	1IE8VN30JCEQV1H4R804...	Y.....	Y.....	.....43,190,000	.....34,487,612	.....(5,971,018)	.....0	.....32,839,838	.....(5,971,018)	.....0	.....1,301,875
JP MORGAN CHASE BANK.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	.....0	.....108,578,735	.....(197,205,529)	.....0	.....107,728,686	.....(198,839,869)	.....0	.....93,829,114
MERRILL LYNCH CAP SV.....	GDWTXX036O1TB7DW3U69	Y.....	Y.....	.....0	.....0	.....(12,826,053)	.....0	.....0	.....(12,794,284)	.....0	.....1,276,852
MERRILL LYNCH INTL.....	GGDZP1UYGU9STUHRDP48	Y.....	Y.....	.....0	.....0	.....(2,587,151)	.....0	.....0	.....(2,587,151)	.....0	.....250,118
MORGAN STANLEY CAP.....	I7331LVCZKQKX5T7XV54...	Y.....	Y.....	.....5,169,547	.....4,758,218	.....(22)	.....0	.....4,758,218	.....(22)	.....0	.....66,177
ROYAL BANK OF SCOTLA.....	RR3QWICWWIPCS8A4S074	Y.....	Y.....	.....0	.....148,182	.....(2,144,814)	.....0	.....148,182	.....(2,144,816)	.....0	.....3,183,369
0299999. Total NAIC 1 Designation.....				.....51,296,080	.....191,909,465	.....(491,295,734)	.....0	.....189,092,345	.....(501,982,989)	.....0	.....173,696,518
0899999. Aggregate Sum of Central Clearinghouse.....	XXX	XXX	XXX	.....2,299,024	.....35,151,425	.....(116,388,326)	.....0	.....25,013,318	.....(123,862,303)	.....0	.....179,098,528
0999999. Gross Totals.....				.....53,595,104	.....236,923,695	.....(607,684,060)	.....9,862,805	.....214,105,663	.....(626,265,469)	.....0	.....362,112,796
1. Offset per SSAP No. 64.....					.....0	.....0					
2. Net after right of offset per SSAP No. 64.....					.....236,923,695	.....(607,684,060)					

Q08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
BANK OF AMERICA, N.A.....	B4TYDEB6GKMZO031MB27..	Cash.....	Cash.....	1,580,000	1,580,000	1,580,000		
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Treasury.....	TREASURY BOND.....	92,077,160	79,637,000	77,759,195	11/15/2043.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Treasury.....	TREASURY BOND.....	47,410,795	48,111,000	48,291,769	08/15/2045.	
BARCLAYS BANK PLC.....	G5GSEF7VJP5I7OUK5573.....	Treasury.....	TREASURY BOND.....	66,597,508	68,925,000	68,428,283	11/15/2047.	
BARCLAYS CAPITAL INC.....	AC28XWWI3WIBK2824319.....	Cash.....	Cash.....	9,862,805	9,862,805	9,862,805		
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	Treasury.....	TREASURY BOND.....	439,360	380,000	371,400	11/15/2043.	
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	Treasury.....	TREASURY BOND.....	256,254	254,000	246,940	02/15/2047.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76.....	Treasury.....	TREASURY BOND.....	1,158,523	1,002,000	978,557	11/15/2043.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76.....	Treasury.....	TREASURY BOND.....	31,647	33,000	31,582	08/15/2047.	
CITIBANK, N.A.....	E57ODZWZ7FF32TWEFA76.....	Treasury.....	TREASURY BOND.....	501,474	519,000	516,712	11/15/2047.	
CME.....	LCZ7XYGSLJUHFXNXND88.....	Cash.....	Cash.....	83,218,101	83,218,101	83,218,101		V.....
CME.....	LCZ7XYGSLJUHFXNXND88.....	Treasury.....	TREASURY BOND.....	95,849,876	82,900,000	80,936,091	11/15/2043.	I.....
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Loan-backed and Structured.....	FNMA 30YR.....	58	93	58	12/01/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Treasury.....	TREASURY BOND.....	73,300,297	63,397,000	61,895,739	11/15/2043.	
DEUTSCHE BANK, AG.....	7LTFWZYICNSX8D621K86.....	Treasury.....	TREASURY BOND.....	724,674	750,000	745,220	11/15/2047.	
GOLDMAN SACHS & CO INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	Treasury.....	TREASURY NOTE.....	439,495	456,000	451,696	02/15/2027.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	FNMA 30YR.....	2,455,027	5,133,000	2,456,535	09/01/2041.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	FNMA 30YR.....	6,785,911	11,555,000	6,817,148	11/01/2043.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	FNMA 30YR.....	2,217,669	3,578,000	2,221,748	12/01/2043.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	FNMA 30YR.....	503,120	852,000	505,170	12/01/2043.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Loan-backed and Structured.....	FNMA 30YR.....	4,787,987	4,963,000	4,918,568	01/01/2047.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	TREASURY STRIP (PRIN).....	10,490,398	14,973,000	9,164,969	02/15/2031.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	TREASURY BOND.....	21,340,183	18,457,000	18,024,438	11/15/2043.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	TREASURY BOND.....	32,251,733	31,968,000	31,376,175	02/15/2047.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	TREASURY BOND.....	12,878,685	12,675,000	12,925,776	05/15/2047.	
JP MORGAN CHASE BANK NA.....	7H6GLXDRUGQFU57RNE97.....	Treasury.....	TREASURY BOND.....	2,145,034	2,220,000	2,205,852	11/15/2047.	
MERRILL LYNCH CAPITAL SERVICES, INC.....	GDWTXX036O1TB7DW3U69.....	Treasury.....	TREASURY BOND.....	15,398,416	13,318,000	13,007,208	11/15/2043.	
MERRILL LYNCH CAPITAL SERVICES, INC.....	GDWTXX036O1TB7DW3U69.....	Treasury.....	TREASURY BOND.....	288,736	293,000	294,241	08/15/2045.	
MERRILL LYNCH INTERNATIONAL.....	GGDZP1UYGU9STUHRDP48.....	Treasury.....	TREASURY BOND.....	3,156,456	2,730,000	2,663,902	11/15/2043.	
ROYAL BANK OF SCOTLAND, PLC.....	RR3QWICWWIPCS8A4S074.....	Cash.....	Cash.....	5,578,000	5,578,000	5,578,000		
0199999. Totals.....				593,725,382	569,317,999	547,473,878	XXX	XXX
Collateral Pledged to Reporting Entity								
BANK OF AMERICA, N.A.....	B4TYDEB6GKMZO031MB27..	Treasury.....	TREASURY NOTE.....	706,533	726,000	XXX	03/31/2021.	
BARCLAYS CAPITAL INC.....	549300R4IG1TWPZT5U32.....	Cash.....	Cash.....	2,299,024	2,299,024	XXX		V.....
GOLDMAN SACHS BANK USA.....	KD3XUN7C6T14HNAYLU02.....	Cash.....	Cash.....	370,000	370,000	XXX		
GOLDMAN SACHS & CO INTERNATIONAL.....	W22LROWP2IHZNBB6K528.....	Cash.....	Cash.....	2,230,000	2,230,000	XXX		
HSBC BANK (USA), NATIONAL ASSOCIATION.....	11E8VN30JCEQV1H4R804.....	Cash.....	Cash.....	43,190,000	43,190,000	XXX		
MORGAN STANLEY CAPITAL SERVICES LLC.....	I7331LVCZKQKX5T7XV54.....	Cash.....	Cash.....	5,169,547	5,169,547	XXX		
BNP PARIBAS.....	R0MUWSFPU8MPRO8K5P83.....	Treasury.....	TREASURY BOND.....	256,254	254,000	XXX	02/15/2047.	
0299999. Totals.....				54,221,358	54,238,571	XXX	XXX	XXX

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HARTFORD LIFE INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1			2		3	4	5	6	7
CUSIP Identification			Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations									
06427K	PV	3	BANK OF MONTREAL (CHICAGO).....				2,580,879	2,581,827	07/16/2018.....
17325F	AC	2	CITIBANK NA.....				974,999	975,393	11/09/2018.....
21684B	2P	8	COOPERATIEVE RABOBANK UA (NEW YORK).....				935,093	935,626	08/09/2018.....
21684B	3J	1	COOPERATIEVE RABOBANK UA (NEW YORK).....				1,877,129	1,879,277	10/04/2018.....
21684B	3W	2	COOPERATIEVE RABOBANK UA (NEW YORK).....				2,432,125	2,435,378	11/02/2018.....
40433F	LD	9	HSBC BANK PLC.....				2,007,902	2,006,550	02/22/2019.....
65590A	SH	0	NORDEA BANK AB (NEW YORK).....				3,096,076	3,101,553	02/08/2019.....
78009N	T8	9	ROYAL BANK OF CANADA (NEW YORK).....				1,278,749	1,278,459	05/25/2018.....
78009N	X5	0	ROYAL BANK OF CANADA (NEW YORK).....				114,635	114,660	07/24/2018.....
89236T	DT	9	TOYOTA MOTOR CREDIT CORP.....				344,133	344,249	08/15/2018.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						15,641,721	15,652,972	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						15,641,721	15,652,972	XXX
6199999	Total - Issuer Obligations.....						15,641,721	15,652,972	XXX
6699999	Subtotal - Bonds.....						15,641,721	15,652,972	XXX
Short-Term Invested Assets (Schedule DA Type)									
06427K	ZD	2	BANK OF MONTREAL (CHICAGO).....				951,364	951,105	05/23/2018.....
06417G	C9	7	BANK OF NOVA SCOTIA (HOUSTON).....				1,261,333	1,261,260	06/08/2018.....
06417G	L6	3	BANK OF NOVA SCOTIA (HOUSTON).....				2,066,184	2,063,880	02/21/2019.....
06417G	UK	2	BANK OF NOVA SCOTIA (HOUSTON).....				859,992	859,977	04/18/2018.....
06417G	XV	5	BANK OF NOVA SCOTIA (HOUSTON).....				255,071	255,134	02/28/2019.....
166764	BE	9	CHEVRON CORP.....				4,637,060	4,638,150	05/16/2018.....
17325F	AC	2	CITIBANK NA.....				3,727,939	3,728,797	11/09/2018.....
20272A	ZC	3	COMMONWEALTH BANK AUST.....				2,343,213	2,345,944	11/09/2018.....
20272A	ZJ	8	COMMONWEALTH BANK AUST.....				2,805,892	2,809,176	12/07/2018.....
21684B	2J	2	COOPERATIEVE RABOBANK UA (NEW YORK).....				884,949	885,175	07/20/2018.....
36164L	FH	7	GE CAPITAL TREASURY SERVICES LLC.....				1,795,110	1,795,002	06/04/2018.....
44328M	BU	7	HSBC BANK PLC.....				3,599,032	3,600,940	05/15/2018.....
78009N	S9	8	ROYAL BANK OF CANADA (NEW YORK).....				2,789,548	2,789,105	04/19/2018.....
78009N	X7	6	ROYAL BANK OF CANADA (NEW YORK).....				85,939	85,995	07/27/2018.....
86563Y	6Y	4	SUMITOMO MITSUI BANKING CORP (NEWYORK).....				2,872,878	2,873,953	08/06/2018.....
86563Y	6Z	1	SUMITOMO MITSUI BANKING CORP (NEWYORK).....				3,037,354	3,038,490	08/06/2018.....
86958J	HS	1	SVENSKA HANDELSBANKEN AB (NEW YORK).....				331,547	331,675	07/30/2018.....
86958J	UB	3	SVENSKA HANDELSBANKEN AB (NEW YORK).....				383,617	384,111	09/25/2018.....
86958J	WD	7	SVENSKA HANDELSBANKEN AB (NEW YORK).....				2,480,339	2,480,096	06/01/2018.....
87019U	6L	8	SWEDBANK AB (NEW YORK).....				4,455,626	4,455,114	05/22/2018.....
89113W	3S	3	TORONTO-DOMINION BANK (NEW YORK).....				516,019	515,938	06/15/2018.....
89113W	X5	0	TORONTO-DOMINION BANK (NEW YORK).....				1,410,037	1,409,745	05/23/2018.....
89233A	XP	9	TOYOTA MOTOR CREDIT CORP.....				2,006,958	2,006,550	05/03/2018.....
89236T	DX	0	TOYOTA MOTOR CREDIT CORP.....				573	573	05/17/2018.....
90275D	GN	4	UBS AG (STAMFORD).....				172,036	171,995	05/02/2018.....
90275D	GP	9	UBS AG (STAMFORD).....				4,248,531	4,247,718	06/01/2018.....
94989R	JK	5	WELLS FARGO BANK NA.....				1,827,176	1,827,129	04/04/2018.....
94989R	WX	2	WELLS FARGO BANK NA.....				1,089,081	1,089,270	07/10/2018.....
9612C4	VZ	1	WESTPAC BANKING CORP.....				2,906,674	2,906,058	05/24/2018.....
9612C4	WZ	0	WESTPAC BANKING CORP.....				609,558	610,049	09/14/2018.....
96121T	6X	1	WESTPAC BANKING CORP (NEW YORK).....				1,778,735	1,777,230	02/19/2019.....
037833	AG	5	APPLE INC.....				3,744,120	3,744,574	05/03/2018.....
06366R	E8	4	BANK OF MONTREAL.....				229,325	229,338	04/10/2018.....
06371E	UF	2	BANK OF MONTREAL (CHICAGO).....				246,801	247,092	11/09/2018.....
22549L	HU	2	CREDIT SUISSE AG (NEW YORK).....				855,083	855,364	08/21/2018.....
22549L	KG	9	CREDIT SUISSE AG (NEW YORK).....				1,891,512	1,891,890	09/07/2018.....
30215H	F4	7	EXPORT DEVELOPMNT CANADA.....				6,340,524	6,340,650	06/04/2018.....
48125L	RH	7	JP MORGAN CHASE BANK NA.....				2,723,827	2,724,914	09/21/2018.....
71708F	EX	6	PFIZER INC.....				2,856,774	2,858,000	05/31/2018.....
68323K	F7	2	PROVINCE OF ONTARIO.....				4,397,587	4,397,733	06/07/2018.....
86565B	AP	6	SUMITOMO MITSUI BANKING CORP (NEWYORK).....				525,038	525,143	08/28/2018.....
89119B	F1	9	TORONTO-DOMINION BANK.....				2,570,862	2,571,030	06/01/2018.....
2546R3	EX	8	WALT DISNEY COMPANY/THE.....				3,313,742	3,315,224	05/31/2018.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....						87,884,560	87,896,286	XXX
Cash Equivalents (Schedule E Part 2 Type)									
02665K	F6	9	AMERICAN HONDA FINANCE.....				1,998,947	1,999,193	06/06/2018.....
06538C	E7	2	BANK OF TOKYO-MITSUBISHI UFJ NY CP (CP ONLY).....				3,338,120	3,338,845	05/07/2018.....
147291	46	9	CITIGROUP GLOBAL MARKETS INC REPO.....				29,750,208	29,750,208	04/02/2018.....
19121B	DR	7	COCA-COLA CO/THE.....				845,572	845,735	04/25/2018.....
19121B	DS	5	COCA-COLA CO/THE.....				2,189,658	2,190,101	04/26/2018.....
19121B	E7	0	COCA-COLA CO/THE.....				915,377	915,677	05/07/2018.....
19121B	EM	7	COCA-COLA CO/THE.....				1,807,031	1,807,580	05/21/2018.....
30229B	E1	1	EXXON MOBIL CORPORATION.....				2,127,981	2,128,207	05/01/2018.....
45826F	EJ	8	INTEL CORP.....				2,172,751	2,173,079	05/18/2018.....
147291	45	5	JP MORGAN SECURITIES LLC.....				26,723,869	26,723,869	04/02/2018.....
59157U	FD	7	METLIFE SHORT TERM FUNDING LLC.....				1,778,257	1,778,214	06/13/2018.....
59515N	DA	8	MICROSOFT CORP.....				1,317,818	1,317,934	04/10/2018.....
6698M5	D3	0	NOVARTIS FINANCE CORP.....				687,795	687,863	04/03/2018.....
6698M5	E1	3	NOVARTIS FINANCE CORP.....				1,671,143	1,671,297	05/01/2018.....
71708F	E1	6	PFIZER INC.....				2,643,497	2,643,911	05/01/2018.....
11070K	DK	0	PROVINCE OF BRITISH COLUMBIA [CP NON-ERISA ONLY].....				1,058,338	1,058,452	04/19/2018.....
11070K	DL	8	PROVINCE OF BRITISH COLUMBIA [CP NON-ERISA ONLY].....				984,979	985,084	04/20/2018.....

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

1	2			3	4	5	6	7
CUSIP Identification	Description			Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
74800K E2 4	PROVINCE OF QUEBEC.....			.....	.....	.....1,373,468	.....1,373,694	05/02/2018.....
77119M DG 9	ROCHE HLDGS INC.....			.....	.....	.....2,702,406	.....2,702,810	04/16/2018.....
8225X3 D2 5	SHELL INTERNATIONAL FIN.....			.....	.....	.....2,649,860	.....2,650,130	04/02/2018.....
90477E DW 1	UNILEVER CAPITAL CORP.....			.....	.....	.....2,945,782	.....2,946,472	04/30/2018.....
93114F DW 1	WAL-MART STORES INC.....			.....	.....	.....1,316,326	.....1,316,502	04/30/2018.....
93114F EV 2	WAL-MART STORES INC.....			.....	.....	.....3,485,446	.....3,486,011	05/29/2018.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....			.....	.....	.....96,484,629	.....96,490,869	XXX
9999999.	Totals.....			.....	.....	.....200,010,910	.....200,040,127	XXX

General Interrogatories:

1. The activity for the year: Fair Value \$.....(107,843,527) Book/Adjusted Carrying Value \$.....(107,826,508)
2. Average balance for the year: Fair Value \$.....283,254,130 Book/Adjusted Carrying Value \$.....283,250,338
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....200,040,127 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

HARTFORD LIFE INSURANCE COMPANY

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

General Interrogatories:

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

NONE

HARTFORD LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories								
Bank of America N.A. (Hartford).....	Springfield, MA.....	.....0.000	.....0	.....0	.....814,884	.....31,186	.....79,745	XXX
Bank of America N.A. (Hartford).....	Springfield, MA.....	.....0.000	.....0	.....0	.....303,923	.....1,395,813	.....200,000	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....236	.....956	.....4,950,137	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....189,663	.....322,519	.....792	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....30,625	.....260,974	.....450,156	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....13	.....318,050	.....835	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....2,707,509	.....178,740	.....500,441	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....413,807	.....774	.....569	XXX
JPMorgan Chase Bank, National Association.....	New York City, NY.....	.....0.000	.....0	.....0	.....1,055,670	.....1,207,239	.....1,450,175	XXX
RBC Investor Services Limited.....	Toronto, Canada.....	.....0.000	.....0	.....0	.....61,501	.....60,080	.....753,444	XXX
0199998. Deposits in.....97 depositories that do not exceed the allowable limit								
in any one depository (see Instructions) - Open Depositories.....								
	XXX	XXX	.....(57,475)	.....0	.....306,083	.....326,780	.....211,481	XXX
0199999. Total Open Depositories.....								
	XXX	XXX	.....(57,475)	.....0	.....5,883,914	.....4,103,111	.....8,597,775	XXX
0399999. Total Cash on Deposit.....								
	XXX	XXX	.....(57,475)	.....0	.....5,883,914	.....4,103,111	.....8,597,775	XXX
0599999. Total Cash.....								
	XXX	XXX	.....(57,475)	.....0	.....5,883,914	.....4,103,111	.....8,597,775	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL.....		02/28/2018.....	.....0.000	05/10/2018.....	.....66,887	.....0	.....93
0199999.	U.S. Government Bonds - Issuer Obligations.....					.....66,887	.....0	.....93
U.S. Government Bonds - Other Loan-Backed and Structured Securities								
	STATOIL ASA.....		03/19/2018.....	.....2.130	05/15/2018.....	.....6,131,079	.....16,312	.....(270)
0499999.	U.S. Government Bonds - Other Loan-Backed and Structured Securities.....					.....6,131,079	.....16,312	.....(270)
0599999.	Total - U.S. Government Bonds.....					.....6,197,966	.....16,312	.....(177)
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	CHEVRON CORP.....		03/19/2018.....	.....2.350	05/16/2018.....	.....3,276,621	.....9,407	.....(468)
	NISSAN MOTOR ACCEPTANCE CORP.....		01/30/2018.....	.....2.500	04/06/2018.....	.....3,600,388	.....20,782	.....(4,575)
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....6,877,008	.....30,188	.....(5,044)
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					.....6,877,008	.....30,188	.....(5,044)
Total Bonds								
7799999.	Subtotals - Issuer Obligations.....					.....6,943,896	.....30,188	.....(4,951)
8099999.	Other Loan-Backed and Structured Securities.....					.....6,131,079	.....16,312	.....(270)
8399999.	Subtotals - Bonds.....					.....13,074,974	.....46,500	.....(5,221)
8899999.	Total - Cash Equivalents.....					.....13,074,974	.....46,500	.....(5,221)