

QUARTERLY STATEMENT

OF THE

**American Family Life Assurance
Company of Columbus (Aflac)**

Of

Omaha

in the state of NE

to the Insurance Department

of the State of

For the Period Ended

June 30, 2017

2017



QUARTERLY STATEMENT

As of June 30, 2017
of the Condition and Affairs of the

American Family Life Assurance Company of Columbus (Aflac)

NAIC Group Code 0370, 0370 (Current Period) (Prior Period) NAIC Company Code..... 60380 Employer's ID Number..... 58-0663085

Organized under the Laws of... Nebraska State of Domicile or Port of Entry... Nebraska Country of Domicile... USA

Incorporated/Organized..... November 17, 1955 Commenced Business..... April 1, 1956

Statutory Home Office	10306 Regency Parkway Drive, Omaha, NE 68114-3743	
Main Administrative Office	1932 Wynnton Road, Columbus, GA 31999-0001	706-323-3431
Mail Address	1932 Wynnton Road, Columbus, GA 31999-0001	
Primary Location of Books and Records	1932 Wynnton Road, Columbus, GA 31999-0001	706-323-3431
Internet Website Address	aflac.com	
Statutory Statement Contact	Robert Anthony Rinaldi BRinaldi@aflac.com	706-763-5218 Telephone 706-596-3280 Fax
Policy Owner Relations Contact	1932 Wynnton Road, Columbus, GA 31999-0001	1-800-992-3522

OFFICERS

Chairman, Chief Executive Officer..... Daniel Paul Amos	Executive Vice President, General Counsel.....Audrey Boone Tillman
President..... Paul Shelby Amos, II	Vice President, Corporate Secretary.....Joseph Matthew Loudermilk
President (Aflac US) Teresa Lynne White	Executive Vice President, Global Chief Investment Officer.....Eric Mark Kirsch
Executive Vice President Kriss Cloninger, III	Senior Vice President, Chief Accounting Officer.....June Posey Howard
Executive Vice President, Chief Financial Officer.....Frederick John Crawford	Vice President, Appointed Actuary.....Stephen Fulton Smith
Senior Vice President, Treasurer .....Max Kristian Broden #	

JAPAN BRANCH MANAGEMENT

Chairman.....Charles Ditmars Lake, II	Executive Vice President..... Koji Ariyoshi
President.....Hiroshi Yamauchi	First Senior Vice President.....Jun Isonaka
Deputy President..... Masatoshi Koide #	Executive Vice President.....John Adrian Moorefield #

DIRECTORS OR TRUSTEES

Daniel Paul Amos	Frederick John Crawford #	Charles Boynton Knapp
Paul Shelby Amos, II	Kriss Cloninger, III	Douglas Wayne Johnson
Francis Joseph Barrett	June Posey Howard	Thomas Joseph Kenny

State of..... Georgia
County of..... Muscogee

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.

Teresa Lynne White
President

Joseph Matthew Loudermilk
Vice President, Secretary

June Posey Howard
Senior Vice President, Chief Accounting Officer

Subscribed and sworn to before me this
31 Day of July 2017

My commission expires: 12-10-2020



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 _____

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.....	103,480,277,917	0	103,480,277,917	98,933,206,303
2. Stocks:				
2.1 Preferred stocks.....	4,907,677	0	4,907,677	4,907,677
2.2 Common stocks.....	5,007,513,081	13,623	5,007,499,458	4,509,405,015
3. Mortgage loans on real estate:				
3.1 First liens.....	149,912,031	0	149,912,031	109,778,867
3.2 Other than first liens.....	64,529	64,529	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	210,970,087	0	210,970,087	203,370,336
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 (\$.....656,554,647), cash equivalents (\$.....0) and short-term investments (\$.....812,498,698).....	1,469,053,345	0	1,469,053,345	1,939,077,173
6. Contract loans (including \$.....0 premium notes).....	197,351,191	0	197,351,191	180,909,739
7. Derivatives.....	260,310,990	0	260,310,990	713,173,505
8. Other invested assets.....	398,917,839	0	398,917,839	352,933,138
9. Receivables for securities.....	50,365,346	0	50,365,346	2,371,005
10. Securities lending reinvested collateral assets.....	662,688,706	0	662,688,706	525,947,211
11. Aggregate write-ins for invested assets.....	870,000	0	870,000	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	111,893,202,739	78,152	111,893,124,587	107,475,079,969
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	778,265,044	0	778,265,044	723,537,363
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	415,836,715	32,745,079	383,091,636	385,979,101
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	7,635,172	0	7,635,172	7,108,861
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	44,172,106	0	44,172,106	40,561,896
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	2,152,522	0	2,152,522	2,991,161
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	62,278,426	62,278,426	0	0
18.2 Net deferred tax asset.....	338,689,772	338,689,772	0	0
19. Guaranty funds receivable or on deposit.....	49,638,429	0	49,638,429	5,421,899
20. Electronic data processing equipment and software.....	19,954,151	12,747,418	7,206,733	6,636,989
21. Furniture and equipment, including health care delivery assets (\$.....0).....	33,773,079	33,773,079	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.....	88,801,976	928,847	87,873,129	109,059,197
24. Health care (\$.....0) and other amounts receivable.....	7,576,174	7,576,174	0	0
25. Aggregate write-ins for other than invested assets.....	270,130,151	147,516,476	122,613,675	114,978,383
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	114,012,106,456	636,333,423	113,375,773,033	108,871,354,819
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	114,012,106,456	636,333,423	113,375,773,033	108,871,354,819

DETAILS OF WRITE-INS

1101. Receivable for cash collateral pledged.....	870,000	0	870,000	0
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).....	870,000	0	870,000	0
2501. Funds held by premium collection agencies.....	70,049,157	0	70,049,157	64,775,414
2502. Refundable deposits, primarily leased office space in Japan.....	44,529,335	1,721,405	42,807,930	40,391,426
2503. Prepaid premium tax recoverable.....	7,263,436	0	7,263,436	6,928,621
2598. Summary of remaining write-ins for Line 25 from overflow page.....	148,288,223	145,795,071	2,493,152	2,882,922
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	270,130,151	147,516,476	122,613,675	114,978,383

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....30,941,420,636 less \$.....0 included in Line 6.3 (including \$.....1,488,584 Modco Reserve).....	30,941,420,636	28,374,061,216
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	54,391,483,275	51,992,381,251
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	560,400,038	436,048,441
4. Contract claims:		
4.1 Life.....	157,569,267	176,578,099
4.2 Accident and health.....	3,525,367,519	3,374,295,898
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).....	0	0
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 \$.....223,713,937 discount; including \$.....423,821,102 accident and health premiums.....	6,624,427,078	7,045,446,522
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	34,602,697	31,074,592
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	0	0
9.3 Other amounts payable on reinsurance, including \$.....42,736,512 assumed and \$.....59,954,471 ceded.....	102,690,983	99,511,047
9.4 Interest Maintenance Reserve.....	1,186,587,791	1,254,767,429
10. Commissions to agents due or accrued - life and annuity contracts \$.....13,073,854, accident and health \$.....178,037,233 and deposit-type contract funds \$.....0.....	191,111,087	133,963,393
11. Commissions and expense allowances payable on reinsurance assumed.....	0	0
12. General expenses due or accrued.....	532,564,043	601,312,929
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	79,949,925	59,110,487
15.1 Current federal and foreign income taxes, including \$.....12,609,700 on realized capital gains (losses).....	108,559,854	22,053,170
15.2 Net deferred tax liability.....	702,191,348	633,286,441
16. Unearned investment income.....	0	0
17. Amounts withheld or retained by company as agent or trustee.....	12,667,590	12,482,981
18. Amounts held for agents' account, including \$.....4,119,195 agents' credit balances.....	1,748,775	5,605,422
19. Remittances and items not allocated.....	43,121,260	48,020,445
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 \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	876,226,009	758,262,178
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.....	25,326,309	39,853,687
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	885,701,867	1,780,894,298
24.09 Payable for securities.....	81,327,481	40,946,969
24.10 Payable for securities lending.....	662,688,706	525,947,211
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	122,192,130	204,395,449
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	101,849,925,668	97,650,299,555
27. From Separate Accounts statement.....	0	0
28. Total liabilities (Lines 26 and 27).....	101,849,925,668	97,650,299,555
29. Common capital stock.....	3,879,605	3,879,605
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.....	569,929,529	569,929,529
34. Aggregate write-ins for special surplus funds.....	1,891,386	0
35. Unassigned funds (surplus).....	10,950,146,845	10,647,246,130
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).....	11,521,967,760	11,217,175,659
38. Totals of Lines 29, 30 and 37.....	11,525,847,365	11,221,055,264
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	113,375,773,033	108,871,354,819

DETAILS OF WRITE-INS

2501. Other liabilities.....	52,083,344	59,328,782
2502. Pension Liability.....	43,807,001	42,024,424
2503. Funds held for escheat.....	17,821,785	22,207,667
2598. Summary of remaining write-ins for Line 25 from overflow page.....	8,480,000	80,834,576
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	122,192,130	204,395,449
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. Affordable Care Act fee special surplus.....	1,891,386	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).....	1,891,386	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.....	9,052,804,824	9,356,388,925	18,902,762,880
2. Considerations for supplementary contracts with life contingencies.....	0	0	0
3. Net investment income.....	1,609,956,327	1,597,884,362	3,193,412,708
4. Amortization of Interest Maintenance Reserve (IMR).....	38,276,233	38,592,183	(45,561,423)
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	0	0	0
6. Commissions and expense allowances on reinsurance ceded.....	196,268,274	211,083,341	420,206,363
7. Reserve adjustments on reinsurance ceded.....	(26,688)	(18,554)	(2,920)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	0	0	0
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	(15,968,669)	(74,298,692)	116,129,989
9. Totals (Lines 1 to 8.3).....	10,881,310,301	11,129,631,565	22,586,947,597
10. Death benefits.....	159,985,212	163,216,261	325,080,959
11. Matured endowments (excluding guaranteed annual pure endowments).....	6,757,365	5,062,609	10,891,780
12. Annuity benefits.....	4,097,579	2,335,442	6,920,099
13. Disability benefits and benefits under accident and health contracts.....	3,601,030,866	3,598,914,439	7,275,199,848
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	319,121,644	286,130,463	589,739,644
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	3,417,937	2,486,994	5,447,199
18. Payments on supplementary contracts with life contingencies.....	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts.....	2,246,414,483	2,677,284,738	5,375,729,502
20. Totals (Lines 10 to 19).....	6,340,825,086	6,735,430,946	13,589,009,031
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	1,114,769,633	1,124,844,512	2,296,343,919
22. Commissions and expense allowances on reinsurance assumed.....	47,698,910	46,290,959	93,173,506
23. General insurance expenses.....	1,432,063,752	1,329,977,241	2,807,503,235
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	100,199,145	85,676,964	195,457,171
25. Increase in loading on deferred and uncollected premiums.....	(170,218)	(88,713)	(318,858)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	0	0	0
27. Aggregate write-ins for deductions.....	8,323,712	6,744,671	10,121,956
28. Totals (Lines 20 to 27).....	9,043,710,020	9,328,876,580	18,991,289,960
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	1,837,600,281	1,800,754,985	3,595,657,637
30. Dividends to policyholders.....	1,082	1,050	3,240
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	1,837,599,199	1,800,753,935	3,595,654,397
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	375,045,378	414,925,753	840,064,970
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).....	1,462,553,821	1,385,828,182	2,755,589,427
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....12,609,700 (excluding taxes of \$.....(16,101,834) transferred to the IMR).....	(43,837,697)	21,025,956	(1,069,317)
35. Net income (Line 33 plus Line 34).....	1,418,716,124	1,406,854,138	2,754,520,110

CAPITAL AND SURPLUS ACCOUNT

36. Capital and surplus, December 31, prior year.....	11,221,055,264	11,297,854,650	11,297,854,650
37. Net income (Line 35).....	1,418,716,124	1,406,854,138	2,754,520,110
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(12,626,387).....	(42,940,416)	(124,859,891)	167,204,656
39. Change in net unrealized foreign exchange capital gain (loss).....	(15,754,272)	(402,281,799)	(493,583,870)
40. Change in net deferred income tax.....	(81,531,295)	(8,673,509)	(202,144,930)
41. Change in nonadmitted assets.....	(22,555,565)	(15,164,837)	59,938,500
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.....	(117,963,830)	(78,422,914)	(315,299,682)
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.....	0	0	0
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.....	(800,015,010)	(626,476,607)	(1,999,963,237)
53. Aggregate write-ins for gains and losses in surplus.....	(33,163,635)	(253,007)	(47,470,933)
54. Net change in capital and surplus (Lines 37 through 53).....	304,792,101	150,721,574	(76,799,386)
55. Capital and surplus as of statement date (Lines 36 + 54).....	11,525,847,365	11,448,576,224	11,221,055,264

DETAILS OF WRITE-INS

08.301. Other income.....	2,149,374	1,969,075	6,562,328
08.302. Other income from reinsurance assumed.....	1,608,566	1,384,807	2,836,265
08.303. Interest on agents' balances.....	525,965	590,063	1,150,848
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	(20,252,574)	(78,242,637)	105,580,548
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	(15,968,669)	(74,298,692)	116,129,989
2701. Reserve adjustment from reinsurance assumed.....	8,323,712	6,744,671	10,121,956
2702.	0	0	0
2703.	0	0	0
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).....	8,323,712	6,744,671	10,121,956
5301. Minimum pension liability.....	0	(5,232,813)	(18,328,492)
5302. Tax adjustment.....	(1,925,458)	38,006,817	38,006,817
5303. Gain (amortization of gain) on reinsurance ceded.....	(31,238,177)	(33,027,011)	(67,149,258)
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).....	(33,163,635)	(253,007)	(47,470,933)

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.....	8,356,555,242	8,739,656,547	17,338,892,717
2. Net investment income.....	1,613,655,414	1,615,686,872	3,335,472,926
3. Miscellaneous income.....	168,993,708	165,875,511	364,137,217
4. Total (Lines 1 through 3).....	10,139,204,364	10,521,218,930	21,038,502,860
5. Benefit and loss related payments.....	4,046,891,555	4,023,451,649	8,146,873,835
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	2,767,414,844	2,618,402,178	5,465,951,277
8. Dividends paid to policyholders.....	1,082	1,050	3,240
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	289,849,013	726,708,455	1,538,904,444
10. Total (Lines 5 through 9).....	7,104,156,494	7,368,563,332	15,151,732,796
11. Net cash from operations (Line 4 minus Line 10).....	3,035,047,870	3,152,655,598	5,886,770,064
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,992,872,894	2,023,812,149	7,212,013,963
12.2 Stocks.....	147,457,826	14,322,288	101,606,263
12.3 Mortgage loans.....	1,195,257	1,657,205	2,486,560
12.4 Real estate.....	20,461	0	0
12.5 Other invested assets.....	4,666,469	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	59,053,693	967,924,080	1,383,475,554
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	3,205,266,600	3,007,715,722	8,699,582,340
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	4,760,967,082	3,466,437,325	9,435,477,328
13.2 Stocks.....	609,279,561	1,387,956,206	2,205,897,506
13.3 Mortgage loans.....	41,314,437	23,000,000	110,425,000
13.4 Real estate.....	3,111,460	439,507	309,363
13.5 Other invested assets.....	51,418,372	137,504	198,215
13.6 Miscellaneous applications.....	433,295,848	186,483,314	157,003,010
13.7 Total investments acquired (Lines 13.1 to 13.6).....	5,899,386,760	5,064,453,856	11,909,310,422
14. Net increase or (decrease) in contract loans and premium notes.....	9,413,559	8,852,214	19,153,826
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(2,703,533,719)	(2,065,590,348)	(3,228,881,908)
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.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	103,360,510	48,317,638	129,190,932
16.5 Dividends to stockholders.....	800,015,010	450,000,000	1,999,963,237
16.6 Other cash provided (applied).....	(104,883,479)	(459,402,246)	(699,918,860)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(801,537,979)	(861,084,608)	(2,570,691,165)
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).....	(470,023,828)	225,980,642	87,196,991
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	1,939,077,173	1,851,880,182	1,851,880,182
19.2 End of period (Line 18 plus Line 19.1).....	1,469,053,345	2,077,860,824	1,939,077,173
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Pension and postretirement liability adjustment.....	0	0	28,364,627

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.....	1,940,401,090	2,345,022,959	4,513,303,958
3. Ordinary individual annuities.....	310,212,431	340,786,183	720,499,857
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	714,438	772,265	1,523,764
6. Group annuities.....	0	0	0
7. A&H - group.....	2,816,735	3,253,168	6,288,230
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	6,998,194,975	6,882,634,149	14,105,090,735
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	9,252,339,669	9,572,468,724	19,346,706,544
12. Deposit-type contracts.....	0	0	0
13. Total.....	9,252,339,669	9,572,468,724	19,346,706,544

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**(1) Summary of Significant Accounting Policies and Going Concern****A. Accounting Practices**

The financial statements of American Family Life Assurance Company of Columbus ("Aflac" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Nebraska Department of Insurance (NEDOI). The NEDOI recognizes statutory accounting principles and practices prescribed or permitted by the state of Nebraska for determining and reporting the financial condition and results of operations of an insurance company, and for determining a company's solvency under Nebraska insurance law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual*, (SAP) has been adopted by the state of Nebraska as a component of those prescribed or permitted practices. Additionally, the Director of the NEDOI has the right to permit other specific practices which deviate from prescribed practices. The Company has been given explicit permission by the Director of the NEDOI for two permitted practices. The permitted practice does not impact the calculation of net income or prevent the triggering of a regulatory event in the Company's risk-based capital calculation.

- The Company has reported as admitted assets the refundable lease deposits on the leases of commercial office space which house Aflac Japan's sales operations. These lease deposits are unique and part of the ordinary course of doing business in the country of Japan; these assets would be non-admitted under SAP.
- Aflac entered into a reinsurance agreement effective March 31, 2015 with a then unauthorized reinsurer. The effective date of this agreement predated the effective date of Nebraska's Amended Credit for Reinsurance statute (44-416) allowing certified reinsurers and also predated the subsequent approval of the agreement's assuming reinsurer as a Certified Reinsurer, which occurred on August 30, 2015 and December 24, 2015, respectively. Aflac has obtained a permitted practice to recognize this treaty and counterparty as Certified Reinsurer for the purpose of determining the collateral required to receive reinsurance reserve credit.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the state of Nebraska is shown below:

	SSAP #	F/S Page	F/S Line #	June 2017	December 2016
NET INCOME					
(1) Company state basis (Page 4, Line 35, Columns 1 & 3)	xxx	xxx	xxx	\$ 1,418,716,124	\$ 2,754,520,110
(2) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(3) State Permitted Practices that increase/(decrease) NAIC SAP				—	—
(4) Net Income, NAIC basis (1-2-3=4)	xxx	xxx	xxx	<u>\$ 1,418,716,124</u>	<u>\$ 2,754,520,110</u>
SURPLUS					
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	xxx	xxx	xxx	\$ 11,525,847,365	\$ 11,221,055,264
(6) State Prescribed Practices that increase/(decrease) NAIC SAP				—	—
(7) State Permitted Practices that increase/(decrease) NAIC SAP:					
Refundable lease deposits - Japan	19	2	25	(42,807,930)	(40,391,426)
Reinsurance - Japan	61R	2,3	15.1,16.1(Pg 2) 2, 9.3 (Pg 3)	(828,906,566)	(763,912,592)
(8) Capital and surplus, NAIC basis (5-6-7=8)	xxx	xxx	xxx	<u>\$ 10,654,132,869</u>	<u>\$ 10,416,751,246</u>

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

No significant change

C. Accounting Policy

(1) - (5) No significant change

- (6) Loan-backed and structured securities are valued at amortized cost. The Company recognizes income using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. When estimates of prepayments change, the effective yield is recalculated to reflect actual payments to date and anticipated future payments. The amortized cost of the securities is adjusted to the amount that would have existed had the new effective yield been applied at the time of acquisition (retrospective method). This adjustment is reflected in net investment income. Prepayment assumptions for loan-backed and structured securities are obtained from an independent financial information service.

(7) - (13) No significant change

D. Going Concern

After evaluating the entity's ability to continue as a going concern under SSAP No. 1, *Disclosure of Accounting Policies, Risks & Uncertainties, and Other Disclosures*, the management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

(2) Accounting Changes and Corrections of Errors

Not applicable

NOTES TO FINANCIAL STATEMENTS**(3) Business Combinations and Goodwill**

Not applicable

(4) Discontinued Operations

Not applicable

(5) Investments

A. No significant change

B - C. Not applicable

D. Loan-Backed Securities

1. Prepayment Assumptions

The Company's prepayment assumptions for loan-backed and structured securities are determined using constant prepayment rates provided by brokers.

2. Classification of the basis for other-than-temporary impairments

No significant change

3. Securities with recognized other-than-temporary impairments

No significant change

4. As of June 30, 2017, all impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains) were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	\$	—
2. 12 months or longer	\$	36,993,936

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months	\$	—
2. 12 months or longer	\$	387,009,921

5. Information considered in reaching the conclusion that impairments are not other than temporary

The determination of whether an impairment in value is other than temporary is based largely on the Company's evaluation of the issuer's creditworthiness. The Company's team of experienced credit professionals must apply considerable judgment in determining the likelihood of the security recovering in value which is owned by the Company. Factors that may influence this include the overall level of interest rates, credit spreads, the credit quality of the underlying issuer, and other factors. This process requires consideration of risks which can be controlled to a certain extent, such as credit risk, and risks which cannot be controlled, such as interest rate risk.

The Company believes that fluctuations in the fair values of our investment securities related to general changes in the level of credit spreads or interest rates have little bearing on underlying credit quality of the issuer, and whether its investment is ultimately recoverable. Generally, the Company considers such declines in fair values to be temporary even in situations where an investment remains in an unrealized loss position for a year or more.

E. Repurchase Agreements and/or Securities Lending Transactions

No significant change except for 3(b) below:

3. Collateral Received

b. The fair value of that collateral and of the portion of that collateral that it has sold or pledged	\$	<u>662,847,061</u>
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F - G. Not applicable

H. No significant change

I - J. Not applicable

K - L. No significant change

NOTES TO FINANCIAL STATEMENTS**(6) Joint Ventures, Partnerships and Limited Liability Companies**

No significant change

(7) Investment Income

No significant change

(8) Derivative Instruments

No significant change

(9) Income Taxes

No significant change

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A., B. & C. American Family Life Assurance Company of New York, a subsidiary of the Company, declared ordinary dividends of \$51 million on June 20, 2017 which will be paid on or after September 1, 2017, but before December 31, 2017. This dividend was recorded as net investment income and resulted in a corresponding decrease in the investment in this subsidiary.

D. No significant change

E. Not applicable

F. - G. No significant change

H. Not applicable

I. No significant change

J. - L. Not applicable

M. No significant change

N. Not applicable

(11) Debt

Not applicable

(12) Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences, and Other Postretirement Benefit Plans**A. Defined Benefit Plan and Other Postretirement Benefits**

No significant change except for (4) below:

(4) Components of net periodic benefit cost

	Japan Pension Benefits		U.S. Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	June	December	June	December	June	December	June	December
	2017	2016	2017	2016	2017	2016	2017	2016
a. Service cost	\$ 9,438,315	\$ 16,301,499	\$ 775,462	\$ 789,926	\$ 128,679	\$ 434,779	\$ —	\$ —
b. Interest cost	2,616,788	8,826,461	820,524	1,515,925	502,909	1,170,906	—	—
c. Expected return on plan assets	(2,415,611)	(4,487,961)	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—	—	—
e. Gains and losses	1,110,327	1,187,142	559,666	607,577	(808,118)	(1,263,725)	—	—
f. Prior service cost or credit	(171,805)	(355,459)	—	—	388,492	776,983	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—	—	—
h. Total net periodic benefit cost	<u>\$ 10,578,014</u>	<u>\$ 21,471,682</u>	<u>\$ 2,155,652</u>	<u>\$ 2,913,428</u>	<u>\$ 211,962</u>	<u>\$ 1,118,943</u>	<u>\$ —</u>	<u>\$ —</u>

B - E. No significant change

F. Not applicable

G - H. No significant change

I. Not applicable

NOTES TO FINANCIAL STATEMENTS**(13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations**

(1) - (8) No significant change

(9) Changes in balances of special surplus funds from the prior year are due to the fees associated with the Affordable Care Act.

(10) - (13) No significant change

(14) Liabilities, Contingencies and Assessments

A. No significant change

B. Penn Treaty Network Company and its subsidiary American Network Insurance Company (collectively referred to as Penn Treaty) is a financially distressed long-term care insurance company, with no affiliation to the Company. Penn Treaty was placed in rehabilitation on January 6, 2009. A final court order of liquidation was granted for Penn Treaty by a recognized judicial authority on March 1, 2017, and as a result, Penn Treaty is in the process of liquidation. Guaranty Fund Associations (GFAs) in all states will issue assessments for the amount that claims are expected to exceed Penn Treaty assets. Based on the most current cost estimate provided by National Organization of Life and Health Guaranty Associations (NOLHGA), the Company has estimated and recognized the impact of its share of guaranty fund assessments resulting from the liquidation using a discounted rate of 4.25%. The Company has recognized a discounted liability for the assessments of \$57.2 million (undiscounted \$87.6 million), offset by discounted premium tax credits of \$44.8 million (undiscounted \$68.6 million), for a net \$12.4 million impact to net income in the quarter ended March 31, 2017. There have been no change to the Company's estimate during the second quarter of 2017. The Company expects majority of these assessments to be paid over the next year and majority of the tax credits to be realized over the next five years. To the extent Medicare part D related premiums are included in the industry premiums within the latest NOLHGA annual report, the Company's assessments estimate will increase. Since this information is not available at this time, the Company cannot estimate the extent of the increase. The Company will update our accrual as new information is obtained. They were no significant liquidations in the industry during second quarter of 2017.

Reconciliation of assets recognized within the previous year's Annual Statement to the assets recognized in the current year's quarterly Statement

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year –end	\$	—
b. Decreases current year:		—
c. Increases current year:		
Premium tax offset applied		68,601,819
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	68,601,819

C. Not applicable

D. No significant change

E. Not applicable

F. No significant change

(15) Leases

No significant change

(16) Information About Financial Instruments with Off-Balance-Sheet Risk And Financial Instruments with Concentrations of Credit Risk

(1) The table below summarizes the face (notional) amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	June 2017	December 2016	June 2017	December 2016
Swaps	\$ —	\$ —	\$ —	\$ —
Futures/Forwards	6,605,841,917	11,975,203,483	13,624,897,857	20,039,397,308
Options	6,510,468,221	5,108,119,324	6,510,468,221	5,108,119,324
Total	\$ 13,116,310,138	\$ 17,083,322,807	\$ 20,135,366,078	\$ 25,147,516,632

See Schedule DB for additional detail.

(2) No significant change

(3) The Company attempts to limit its credit exposure by transacting with counterparties with investment-grade credit ratings. The credit exposure on derivatives is limited to the fair value of those derivatives in a net gain position. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. The credit exposure on derivatives is limited to the fair value of those derivatives in a net gain position. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance for the period ended June 30, 2017. See Schedule DB Part D for further detail of the Company's counterparty exposures.

NOTES TO FINANCIAL STATEMENTS

- (4) The Company engages in derivative transactions directly with unaffiliated third parties under International Swaps and Derivatives Association, Inc. (ISDA) agreements and other documentation. Most of the ISDA agreements also include Credit Support Annex (CSA) provisions, which generally provide for two-way collateral postings, at the first dollar of exposure. The Company mitigates the risk that counterparties to transactions might be unable to fulfill their contractual obligations by monitoring counterparty credit exposure and collateral value while generally requiring that collateral be posted at the outset of the transaction or that additional collateral be posted upon the occurrence of certain events or circumstances. As of June 30, 2017, the counterparties and the Company have posted cash or securities to satisfy collateral requirements.

(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishments of Liabilities

B(2). No significant change

B(4)a. No significant change

B(4)b. No significant change

C. Wash Sales

The Company had no wash sales involving securities that are either unrated or have an NAIC designation of 3 or below.

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

Not applicable

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

No significant change

(20) Fair Value Measurement

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair value measurements at June 30, 2017

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value:				
Common Stock:				
Industrial and Misc	\$ 259,988,070	\$ —	\$ 153,080	\$ 260,141,150
Parent, Subsidiaries and Affiliates	—	—	—	—
Total Common Stocks	259,988,070	—	153,080	260,141,150
Derivative assets:				
Interest rate contracts	—	—	—	—
Foreign exchange contracts ⁽¹⁾	—	234,209,078	—	234,209,078
Credit contracts	—	—	—	—
Commodity futures contracts	—	—	—	—
Commodity forward contracts	—	—	—	—
Total Derivatives	—	234,209,078	—	234,209,078
Total assets at fair value	\$ 259,988,070	\$ 234,209,078	\$ 153,080	\$ 494,350,228
b. Liabilities at fair value:				
Derivative liabilities:				
Interest rate contracts	\$ —	\$ —	\$ —	\$ —
Foreign exchange contracts	—	424,669,755	—	424,669,755
Total liabilities at fair value	\$ —	\$ 424,669,755	\$ —	\$ 424,669,755

⁽¹⁾ Foreign exchange forwards and options

(2) Fair value measurements in (Level 3) of the Fair Value Hierarchy

Description	Beginning Balance at 4/1/2017	Transfers into (Level 3)	Transfers out of (Level 3)	Total gains (losses) included in Net income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2017
a. Assets:										
Common Stock										
Industrial and misc	\$ 152,821	\$ —	\$ —	\$ —	\$ 259	\$ —	\$ —	\$ —	\$ —	\$ 153,080
Total Assets	\$ 152,821	\$ —	\$ —	\$ —	\$ 259	\$ —	\$ —	\$ —	\$ —	\$ 153,080

- (3) The Company reviews the pricing sources and methodologies to determine if a transfer between levels is necessary. If securities are transferred between levels, the Company uses the fair value of the security at the end of the period to report the transfer.

NOTES TO FINANCIAL STATEMENTS

- (4) The Company determines the fair values of fixed-maturity securities, perpetual securities, and privately issued equity securities using the following approaches or techniques: price quotes and valuations from third party pricing vendors (including quoted market prices readily available from public exchange markets) and non-binding price quotes obtained from outside brokers.

A third party pricing vendor has developed valuation models to determine fair values of privately issued securities to reflect the impact of the persistent economic environment and the changing regulatory framework. These models are discounted cash flow (DCF) valuation models that include information from related markets, specifically the credit default swap (CDS) market to estimate expected cash flows. These models take into consideration any unique characteristics of the securities and make various adjustments to arrive at an appropriate issuer-specific loss adjusted credit curve. This credit curve is then used with the relevant recovery rates to estimate expected cash flows and modeling of additional features, including illiquidity adjustments, if necessary, to price the bond by discounting those loss adjusted cash flows. In cases where a credit curve cannot be developed from the specific security features, the valuation methodology takes into consideration other market observable inputs, including: 1) the most appropriate comparable bond(s) of the issuer; 2) issuer-specific CDS spreads; 3) bonds or CDS spreads of comparable issuers with similar characteristics such as rating, geography, or sector; or 4) bond indices that are comparative in rating, industry, maturity and region.

The pricing data and market quotes we obtain from outside sources, including third party pricing services, are reviewed internally for reasonableness. If a fair value appears unreasonable, we will re-examine the inputs and assess the reasonableness of the pricing data with the vendor. Additionally, the Company may compare the inputs to relevant market indices and other performance measurements. The output of this analysis is presented to the Company's Valuation and Classification Subcommittee, or VCS. Based on the analysis provided to the VCS, the valuation is confirmed or may be revised if there is evidence of a more appropriate estimate of fair value based on available market data. The Company has performed verification of the inputs and calculations in any valuation models to confirm that the valuations represent reasonable estimates of fair value.

The fixed maturities classified as Level 3 consist of securities for which there are limited or no observable valuation inputs. For Level 3 securities, the Company estimates the fair value of these securities by obtaining nonbinding broker quotes from a limited number of brokers. These brokers base their quotes on a combination of their knowledge of the current pricing environment and market conditions. The Company considers these inputs to be unobservable. The Company also considers a variety of significant valuation inputs in the valuation process, including forward exchange rates, yen swap rates, dollar swap rate, interest rate volatilities, credit spread data on specific issuers, assumed default and default recovery rates, and certain probability assumptions. In obtaining these valuation inputs, the Company has determined that certain pricing assumptions and data used by the Company's pricing sources are difficult to validate or corroborate by the market and/or appear to be internally developed rather than observed in or corroborated by the market. The use of these unobservable valuation inputs causes more subjectivity in the valuation process for these securities.

For the periods presented, the Company has not adjusted the quotes or prices it obtains from the pricing services and brokers it uses.

- (5) All derivatives positions disclosed above are reported on a gross basis.

B. Not applicable

C. Fair Value of All Financial Instruments at June 30, 2017

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets or Carrying Value	(Level 1)	(Level 2)	(Level 3)	Not practicable (Carrying value)
Assets:						
Bonds	\$117,078,110,707	\$103,480,277,917	\$55,280,156,636	\$57,981,001,403	\$3,816,952,668	\$ —
Preferred Stock	5,693,882	4,907,677	—	5,693,882	—	—
Common Stock ⁽¹⁾	4,721,182,995	4,721,182,995	259,988,070	1,880,139,459	2,581,055,466	—
Mortgage Loans	148,348,316	149,912,031	—	—	148,348,316	182,029
Cash and Short-Term						
Investments	1,469,053,345	1,469,053,345	1,469,053,345	—	—	—
Contract Loans	—	197,351,191	—	—	—	197,351,191
Derivative Assets	234,209,078	260,310,990	—	234,209,078	—	—
Other Invested Assets ⁽¹⁾	365,951,092	352,670,270	—	365,951,092	—	50,000,000
Securities Lending						
Reinvested Collateral Assets	662,847,061	662,688,706	66,507,144	596,339,917	—	—
Liabilities:						
Deposit-Type Contracts	560,400,038	560,400,038	—	—	560,400,038	—
Derivative Liabilities	921,451,024	885,701,867	—	921,451,024	—	—

⁽¹⁾ Excluding equity method investments

D. Not Practicable to Estimate Fair Value

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Mortgage Loans	\$ 182,029	Various	Various	No readily available market data to estimate
Contract Loans	197,351,191	Various	Various	No readily available market data to estimate
Other Invested Assets	50,000,000	3.25%	9/1/2017	No readily available market data to estimate

NOTES TO FINANCIAL STATEMENTS**(21) Other Items**

No significant change

(22) Events Subsequent

No significant change

(23) Reinsurance

No significant change

(24) Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - D. No significant change

E. The Company is not subject to the risk sharing provision of the ACA.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Changes in the liability for unpaid policy claims are presented using a constant yen/dollar exchange rate and summarized on a Schedule H basis as follows:

	June 2017	December 2016
Unpaid supplemental health claims – beginning of year	\$ 3,607,424,869	\$ 3,461,467,383
Add claims incurred during the year related to:		
Current year	3,946,182,577	7,809,291,046
Prior years	<u>(346,043,041)</u>	<u>(527,092,441)</u>
Total incurred	<u>3,600,139,536</u>	<u>7,282,198,605</u>
Less claims paid during the year:		
On claims incurred during current year	2,190,179,623	5,534,552,247
On claims incurred during prior years	<u>1,335,291,209</u>	<u>1,670,490,356</u>
Total paid	<u>3,525,470,832</u>	<u>7,205,042,603</u>
Effect of foreign exchange rate changes on unpaid claims	<u>86,240,354</u>	<u>68,801,484</u>
Unpaid supplemental health claims – end of year	3,768,333,927	3,607,424,869
Unpaid claims for life and other business	<u>157,569,267</u>	<u>176,578,099</u>
Total liability for unpaid policy claims	<u>\$ 3,925,903,194</u>	<u>\$ 3,784,002,968</u>

Amounts shown for prior-year claims incurred during the year primarily result from actual claim settlements at less than the original estimates, which included a provision for adverse deviation.

(26) Intercompany Pooling Arrangements

Not applicable

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

No significant change

(30) Premium Deficiency Reserves

Not applicable

(31) Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

NOTES TO FINANCIAL STATEMENTS

(33) Premium and Annuity Consideration Deferred and Uncollected

No significant change

(34) Separate Accounts

Not applicable

(35) Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? 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.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [] No [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015
- 6.2 State 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. 12/31/2015
- 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). 01/05/2017
- 6.4 By what department or departments?
Nebraska
- 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 [] No [X]
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 4,366,008

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
As part of the Company's collateral requirements with counterparties, it has pledged \$631 million as collateral for derivative related activity and \$49 million for non-derivative related activity as of June 30, 2017.

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes 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	4,252,406,041	4,747,367,241
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	50,000,000	50,000,000
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,302,406,041	\$ 4,797,367,241
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 No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes 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: \$ 662,847,061

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 662,688,706

16.3 Total payable for securities lending reported on the liability page: \$ 662,688,706

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 No

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

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon	One Wall Street, New York, NY 10286

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

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

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

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
Investment Division of American Family Life Assurance Company of Columbus	I
Apollo Credit Management (Senior Loans) II, LLC	U
Ariel Investments LLC	U
Goldman Sachs Asset Management, L.P.	U
Barings LLC	U
Octagon Credit Investors, LLC	U
Principal Real Estate Investors, LLC	U
Voya Investment Management Co. LLC	U
Macquarie Private Debt Asset Management, LLC	U
NXT Capital Investment Advisers, LLC	U
Acore Capital, LP	U
Kohlberg Kravis Roberts & Co. L.P.	U

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

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

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES**

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	American Family Life Assurance Company of Columbus	4XYQ05CMERZRQDWZ2836	NE DOI	NO
143161	Apollo Credit Management (Senior Loans) II, LLC	5493006XQW0V5K38YM64	SEC	NO
108211	Ariel Investments LLC	5493007TOVD6LN5SJS12	SEC	NO
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
106006	Barings LLC	ANDKRHQKPRRG4Q2KLR05	SEC	NO
155336	Octagon Credit Investors, LLC		SEC	NO
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	NO
106494	Voya Investment Management Co. LLC	L1XJE5NM4QE6WXSJ2J24	SEC	NO
284788	Macquarie Private Debt Asset Management, LLC		SEC	NO
160569	NXT Capital Investment Advisers, LLC		SEC	NO
175054	Acore Capital, LP		SEC	NO
144533	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46	SEC	NO

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
1.1 Long-term mortgages in good standing		Amount
1.11 Farm mortgages.....	\$.....	0
1.12 Residential mortgages.....	\$.....	182,030
1.13 Commercial mortgages.....	\$.....	149,730,001
1.14 Total mortgages in good standing.....	\$.....	149,912,031
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)	\$.....	149,912,031
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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
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NONE

American Family Life Assurance Company of Columbus (Aflac)

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

1	States, Etc.	Active Status	Direct Business Only						
			Life Contracts		4	5	6	7	
			2	3					
			Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts	
1.	Alabama.....	AL	L	5,069,262	0	60,542,386	0	65,611,648	0
2.	Alaska.....	AK	L	269,604	0	5,813,017	0	6,082,621	0
3.	Arizona.....	AZ	L	1,746,009	0	35,621,413	0	37,367,422	0
4.	Arkansas.....	AR	L	2,175,637	0	32,876,458	0	35,052,095	0
5.	California.....	CA	L	13,252,713	0	189,938,998	0	203,191,711	0
6.	Colorado.....	CO	L	1,380,691	0	31,644,975	0	33,025,666	0
7.	Connecticut.....	CT	L	1,589,861	0	23,208,784	0	24,798,645	0
8.	Delaware.....	DE	L	587,158	0	7,354,215	0	7,941,373	0
9.	District of Columbia.....	DC	L	111,063	0	5,021,336	0	5,132,399	0
10.	Florida.....	FL	L	7,535,008	0	163,508,761	0	171,043,769	0
11.	Georgia.....	GA	L	6,867,361	0	96,455,030	0	103,322,391	0
12.	Hawaii.....	HI	L	564,663	0	18,008,318	0	18,572,981	0
13.	Idaho.....	ID	L	380,980	0	16,326,167	0	16,707,147	0
14.	Illinois.....	IL	L	2,933,429	0	66,360,798	0	69,294,227	0
15.	Indiana.....	IN	L	2,495,082	0	49,299,261	0	51,794,343	0
16.	Iowa.....	IA	L	1,005,419	0	32,595,615	0	33,601,034	0
17.	Kansas.....	KS	L	1,369,262	0	28,909,991	0	30,279,253	0
18.	Kentucky.....	KY	L	1,967,220	0	34,035,885	0	36,003,105	0
19.	Louisiana.....	LA	L	4,330,916	0	54,577,448	0	58,908,364	0
20.	Maine.....	ME	L	253,111	0	8,358,636	0	8,611,747	0
21.	Maryland.....	MD	L	1,873,950	0	52,164,828	0	54,038,778	0
22.	Massachusetts.....	MA	L	3,425,213	0	28,509,432	0	31,934,645	0
23.	Michigan.....	MI	L	3,078,455	0	74,923,737	0	78,002,192	0
24.	Minnesota.....	MN	L	1,915,122	0	32,235,202	0	34,150,324	0
25.	Mississippi.....	MS	L	3,679,979	0	44,019,423	0	47,699,402	0
26.	Missouri.....	MO	L	1,843,695	0	49,241,813	0	51,085,508	0
27.	Montana.....	MT	L	479,168	0	12,815,868	0	13,295,036	0
28.	Nebraska.....	NE	L	549,835	0	22,850,413	0	23,400,248	0
29.	Nevada.....	NV	L	869,731	0	22,776,745	0	23,646,476	0
30.	New Hampshire.....	NH	L	550,134	0	9,933,086	0	10,483,220	0
31.	New Jersey.....	NJ	L	2,566,337	0	56,681,234	0	59,247,571	0
32.	New Mexico.....	NM	L	1,123,991	0	13,677,731	0	14,801,722	0
33.	New York.....	NY	N	167,815	0	2,970,061	0	3,137,876	0
34.	North Carolina.....	NC	L	5,938,160	0	80,967,697	0	86,905,857	0
35.	North Dakota.....	ND	L	645,509	0	23,829,745	0	24,475,254	0
36.	Ohio.....	OH	L	3,907,019	0	57,455,056	0	61,362,075	0
37.	Oklahoma.....	OK	L	1,544,496	0	31,880,169	0	33,424,665	0
38.	Oregon.....	OR	L	885,362	0	32,152,666	0	33,038,028	0
39.	Pennsylvania.....	PA	L	4,843,750	0	96,163,860	0	101,007,610	0
40.	Rhode Island.....	RI	L	507,332	0	8,332,583	0	8,839,915	0
41.	South Carolina.....	SC	L	2,739,013	0	32,987,792	0	35,726,805	0
42.	South Dakota.....	SD	L	749,363	0	28,529,192	0	29,278,555	0
43.	Tennessee.....	TN	L	3,451,700	0	60,044,068	0	63,495,768	0
44.	Texas.....	TX	L	12,778,136	0	178,122,681	0	190,900,817	0
45.	Utah.....	UT	L	323,946	0	11,503,999	0	11,827,945	0
46.	Vermont.....	VT	L	248,110	0	5,191,409	0	5,439,519	0
47.	Virginia.....	VA	L	3,172,490	0	70,787,158	0	73,959,648	0
48.	Washington.....	WA	L	1,399,106	0	43,991,847	0	45,390,953	0
49.	West Virginia.....	WV	L	849,173	0	11,940,949	0	12,790,122	0
50.	Wisconsin.....	WI	L	2,237,814	0	31,238,495	0	33,476,309	0
51.	Wyoming.....	WY	L	224,034	0	7,714,238	0	7,938,272	0
52.	American Samoa.....	AS	N	3,280	0	14,100	0	17,380	0
53.	Guam.....	GU	L	494,796	0	8,221,781	0	8,716,577	0
54.	Puerto Rico.....	PR	L	334,944	0	29,207,586	0	29,542,530	0
55.	US Virgin Islands.....	VI	L	404,649	0	5,194,796	0	5,599,445	0
56.	Northern Mariana Islands.....	MP	N	3,026	0	36,803	0	39,829	0
57.	Canada.....	CAN	N	0	0	0	0	0	0
58.	Aggregate Other Alien.....	OT	XXX	1,222,313,555	125,338,359	4,832,286,406	0	6,179,938,320	0
59.	Subtotal.....	(a).53	XXX	1,348,006,637	125,338,359	7,071,052,141	0	8,544,397,137	0
90.	Reporting entity contributions for employee benefit plans.....	XXX		14,647	0	1,166,025	0	1,180,672	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		73	0	0	0	73	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		299,056	0	11,971,588	0	12,270,644	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		1,348,320,413	125,338,359	7,084,189,754	0	8,557,848,526	0
96.	Plus Reinsurance Assumed.....	XXX		0	0	85,532,657	0	85,532,657	0
97.	Totals (All Business).....	XXX		1,348,320,413	125,338,359	7,169,722,411	0	8,643,381,183	0
98.	Less Reinsurance Ceded.....	XXX		6,164,072	0	277,641,542	0	283,805,614	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		1,342,156,341	125,338,359	6,892,080,869	0	8,359,575,569	0

DETAILS OF WRITE-INS

58001.	JPN Japan.....	XXX		1,222,310,315	125,338,359	4,832,232,265	0	6,179,880,939	0
58002.	HND Hong Kong.....	XXX		0	0	33,417	0	33,417	0
58003.	PLW Palau.....	XXX		3,240	0	12,622	0	15,862	0
58998.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	8,102	0	8,102	0
58999.	Total (Lines 58001 thru 58003 plus 58998) (Line 58 above).....	XXX		1,222,313,555	125,338,359	4,832,286,406	0	6,179,938,320	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

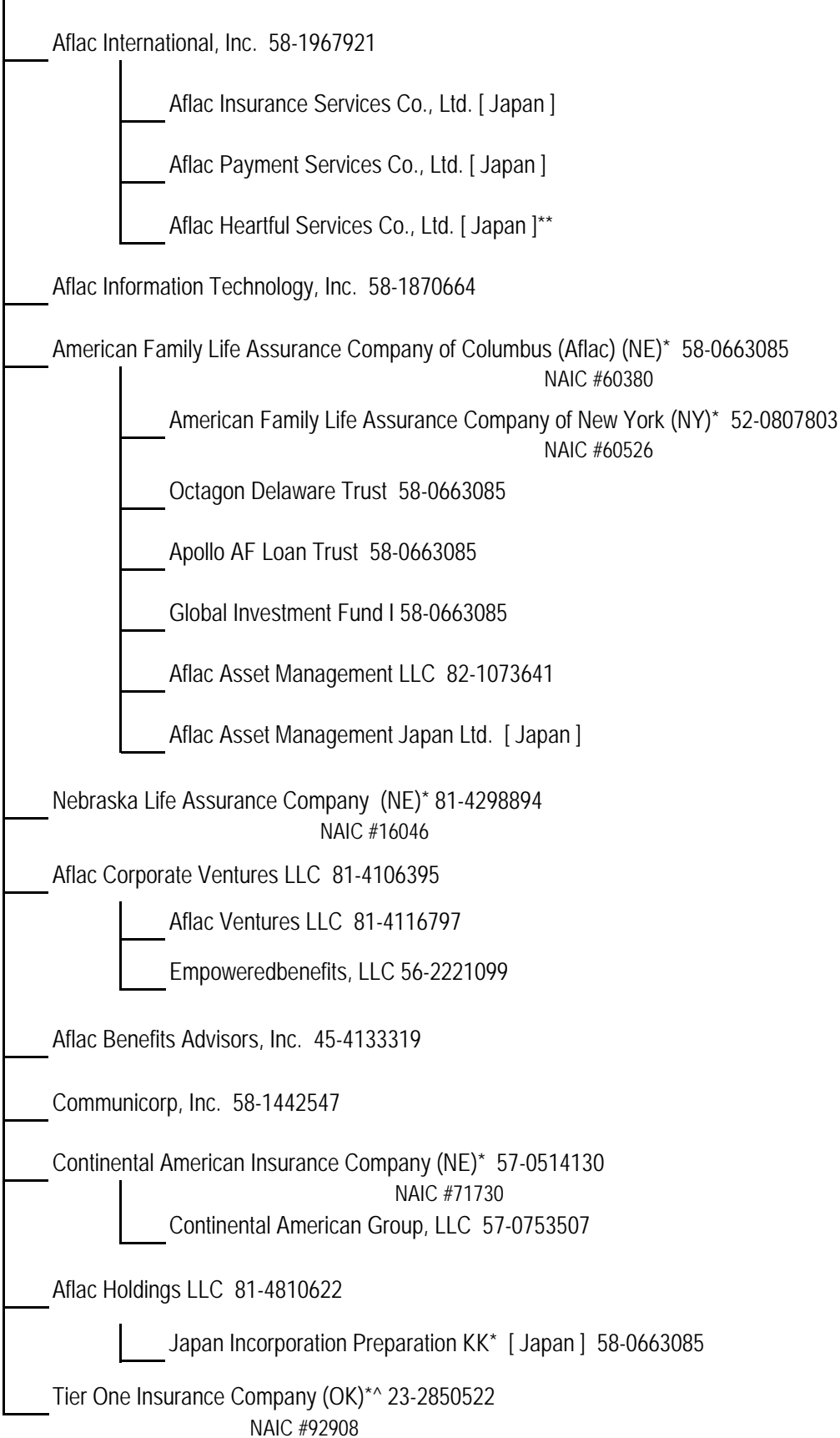
(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to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

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

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

PART 1 - ORGANIZATIONAL CHART

AFLAC INCORPORATED 58-1167100



* Denotes insurer
 ** 70% owned by Aflac International, Inc.,
 10% owned by Aflac,
 10% owned by Aflac Insurance Services Co., Ltd., and
 10% owned by Aflac Payment Services Co., Ltd.
 ^ Formerly HealthMarkets Insurance Company

American Family Life Assurance Company of Columbus (Aflac)

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															
0		0	58-1167100	0	4977	NYSE, TKSE	AFLAC INCORPORATED	GA	UDP	N/A	Board	0.000		N	0
0		0	58-1967921	0	0		Aflac International, Inc	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Insurance Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Payment Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Heartful Services Co., Ltd. (Japan)	JPN	NIA	Aflac International, Incorporated	Ownership	70.000	Aflac Incorporated	N	0
0		0	58-1870664	0	0		Aflac Information Technology, Inc	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	60380	58-0663085	0	0		American Family Life Assurance Company of Columbus (Aflac)	NE		Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	60526	52-0807803	0	0		American Family Life Assurance Company of New York	NY	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	N	0
0		0	58-0663085	0	0		Octagon Delaware Trust	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
0		0	58-0663085	0	0		Apollo AF Loan Trust	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
0		0	58-0663085	0	0		Global Investment Fund I	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
0		0	82-1073641	0	0		Aflac Asset Management LLC	DE	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	N	0
0		0		0	0		Aflac Asset Management Japan Ltd. (Japan)	JPN	DS	American Family Life Assurance Company of Columbus (Aflac)	Ownership	100.000	Aflac Incorporated	Y	0
370	American Family Life Assurance Company	16046	81-4298894	0	0		Nebraska Life Assurance Company	NE	IA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4106395	0	0		Aflac Corporate Ventures LLC	DE	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4116797	0	0		Aflac Ventures LLC	DE	NIA	Aflac Corporate Ventures LLC	Ownership	100.000	Aflac Incorporated	N	0
0		0	56-2221099	0	0		Empoweredbenefits, LLC	NC	NIA	Aflac Corporate Ventures LLC	Ownership	100.000	Aflac Incorporated	N	0
0		0	45-4133319	0	0		Aflac Benefits Advisors, Inc	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	58-1442547	0	0		Communicorp, Inc	GA	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	71730	57-0514130	0	0		Continental American Insurance Company	NE	IA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	57-0753507	0	0		Continental American Group, LLC	GA	NIA	Continental American Insurance Company	Ownership	100.000	Aflac Incorporated	N	0
0		0	81-4810622	0	0		Aflac Holdings LLC	NE	NIA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0
0		0	58-0663085	0	0		Japan Incorporation Preparation KK (Japan)	JPN	NIA	Aflac Holdings LLC	Ownership	100.000	Aflac Incorporated	N	0
370	American Family Life Assurance Company	92908	23-2850522	0	0		Tier One Insurance Company	OK	IA	Aflac Incorporated	Ownership	100.000	Aflac Incorporated	N	0

Q13

American Family Life Assurance Company of Columbus (Aflac) SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

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

Bar Code:



Statement as of June 30, 2017 of the **American Family Life Assurance Company of Columbus (Aflac)**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Tennessee premium tax credit.....	2,473,760	0	2,473,760	2,882,922
2505. Other assets.....	11,156,698	11,137,306	19,392	0
2506. Prepaid expenses.....	108,347,646	108,347,646	0	0
2507. Leasehold improvements.....	25,706,005	25,706,005	0	0
2508. Associate Advances.....	604,114	604,114	0	0
2597. Summary of remaining write-ins for Line 25.....	148,288,223	145,795,071	2,493,152	2,882,922

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Payable for return of cash collateral.....	8,480,000	80,834,576
2597. Summary of remaining write-ins for Line 25.....	8,480,000	80,834,576

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
08.304. Gain/(loss) on disposal of equipment.....	(293,606)	819,328	533,591
08.305. Realized foreign exchange gain/(loss).....	(19,958,968)	(79,061,965)	105,046,957
08.397. Summary of remaining write-ins for Line 8.3.....	(20,252,574)	(78,242,637)	105,580,548

Additional Write-Ins for Schedule T:

	1 Active Status	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
States, Etc.	2 Life Insurance Premiums	3 Annuity Considerations					
58004. ZZZ Other.....	...XXX	0	0	8,102	0	8,102	0
58997. Summary of remaining write-ins for line 58.....	...XXX	0	0	8,102	0	8,102	0

Statement as of June 30, 2017 of the **American Family Life Assurance Company of Columbus (Aflac)**
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	203,370,336	203,021,373
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	3,111,460	309,363
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	20,461	0
6. Total foreign exchange change in book/adjusted carrying value.....	7,735,280	6,763,593
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	3,226,528	6,723,993
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	210,970,087	203,370,336
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	210,970,087	203,370,336

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	109,844,169	1,818,956
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	41,314,440	110,425,000
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	3,352	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	1,195,257	2,486,560
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	9,856	86,773
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).....	149,976,560	109,844,169
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	149,976,560	109,844,169
14. Deduct total nonadmitted amounts.....	64,529	65,304
15. Statement value at end of current period (Line 13 minus Line 14).....	149,912,031	109,778,865

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	352,933,138	353,676,758
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,200,000	0
2.2 Additional investment made after acquisition.....	218,372	198,215
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	78,496	147,093
5. Unrealized valuation increase (decrease).....	(401,088)	(242,786)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	4,666,469	0
8. Deduct amortization of premium and depreciation.....	444,610	846,142
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	398,917,839	352,933,138
12. Deduct total nonadmitted amounts.....	0	0
13. Statement value at end of current period (Line 11 minus Line 12).....	398,917,839	352,933,138

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	103,447,532,072	96,970,808,255
2. Cost of bonds and stocks acquired.....	5,370,272,624	11,641,374,834
3. Accrual of discount.....	11,172,238	16,663,957
4. Unrealized valuation increase (decrease).....	(54,098,866)	255,758,983
5. Total gain (loss) on disposals.....	38,904,975	81,117,282
6. Deduct consideration for bonds and stocks disposed of.....	3,140,445,885	7,313,620,226
7. Deduct amortization of premium.....	56,521,866	121,524,804
8. Total foreign exchange change in book/adjusted carrying value.....	2,876,326,077	1,921,200,169
9. Deduct current year's other-than-temporary impairment recognized.....	442,694	4,246,378
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	108,492,698,675	103,447,532,072
11. Deduct total nonadmitted amounts.....	13,623	13,098
12. Statement value at end of current period (Line 10 minus Line 11).....	108,492,685,052	103,447,518,974

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	75,337,046,235	2,482,773,699	2,974,351,122	(30,874,354)	75,337,046,235	74,814,594,458		71,344,228,353
2. NAIC 2 (a).....	25,247,799,687	329,443,018	401,924,957	(649,972,853)	25,247,799,687	24,525,344,895		24,633,644,863
3. NAIC 3 (a).....	2,984,354,819	42,970,676	87,066,450	858,241,495	2,984,354,819	3,798,500,540		3,117,691,481
4. NAIC 4 (a).....	1,125,968,257	26,600,550	53,193,913	(76,428,636)	1,125,968,257	1,022,946,258		875,941,222
5. NAIC 5 (a).....	124,944,038	42,431	703,396	7,107,390	124,944,038	131,390,463		120,180,652
6. NAIC 6 (a).....	0	0	0	0	0	0		0
7. Total Bonds.....	104,820,113,036	2,881,830,374	3,517,239,838	108,073,042	104,820,113,036	104,292,776,614	0	100,091,686,571
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	4,907,677	0	0	0	4,907,677	4,907,677		4,907,677
10. NAIC 3.....	0	0	0	0	0	0		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	4,907,677	0	0	0	4,907,677	4,907,677	0	4,907,677
15. Total Bonds and Preferred Stock.....	104,825,020,713	2,881,830,374	3,517,239,838	108,073,042	104,825,020,713	104,297,684,291	0	100,096,594,248

QS102

(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 \$.....812,498,698; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	812,498,698	XXX.....	812,498,698	2,980,409	0

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.....	1,158,480,268	1,173,230,681
2. Cost of short-term investments acquired.....	2,769,573,127	10,507,109,337
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	3,115,554,697	10,521,859,750
7. Deduct amortization of premium.....	0	0
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).....	812,498,698	1,158,480,268
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	812,498,698	1,158,480,268

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).....	(1,067,720,793)
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received/(paid) on terminations.....	(154,728,176)
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	287,601,740
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(625,390,877)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(625,390,877)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
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.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
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.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
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).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

NONE

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

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

SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14.....	(625,390,877)	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0	
3. Total (Line 1 plus Line 2).....		(625,390,877)
4. Part D, Section 1, Column 5.....	260,310,990	
5. Part D, Section 1, Column 6.....	(885,701,867)	
6. Total (Line 3 minus Line 4 minus Line 5).....		(0)

Fair Value Check

7. Part A, Section 1, Column 16.....	(687,241,946)	
8. Part B, Section 1, Column 13.....	0	
9. Total (Line 7 plus Line 8).....		(687,241,946)
10. Part D, Section 1, Column 8.....	234,209,078	
11. Part D, Section 1, Column 9.....	(921,451,024)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0

Potential Exposure Check

13. Part A, Section 1, Column 21.....	118,365,308	
14. Part B, Section 1, Column 20.....	0	
15. Part D, Section 1, Column 11.....	118,365,308	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	49,991,333
2. Cost of cash equivalents acquired.....	0	0
3. Accrual of discount.....	0	8,667
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	50,000,000
7. Deduct amortization of premium.....	0	0
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).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
855/917 Brown Ave land/buildings.....	Columbus.....	Ga...	06/30/2015....	VARIOUS.....	.....0	.....0	.....385,726	.....385,726
1932 Wynnton Rd land/buildings.....	Columbus.....	Ga...	06/30/2015....	VARIOUS.....	.....0	.....0	.....207,048	.....207,048
(Additions)Aflac Square Building's Fixtures.....	Tokyo.....	JPN.	03/31/2017....	Hitachi , Kajima.....	.....0	.....0	.....4,267	.....4,267
0199999. Totals.....					.....0	.....0	.....597,041	.....597,041
0399999. Totals.....					.....0	.....0	.....597,041	.....597,041

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
Mortgages in Good Standing - Commercial Mortgages - All Other								
005127.....	NEW YORK.....	NY.....		05/17/2017....	5.180.....	7,074,928.....	0.....	32,000,000.....
005217.....	MARIETTA.....	GA.....		06/14/2017....	5.550.....	15,094,123.....	0.....	65,100,000.....
005128.....	BROOKLYN.....	NY.....		06/30/2017....	5.090.....	17,128,408.....	0.....	135,000,000.....
005515.....	BROOKLYN.....	NY.....		06/30/2017....	5.090.....	1,361,473.....	0.....	135,000,000.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	40,658,932.....	0.....	367,100,000.....
Mortgages in Good Standing - Mezzanine Loans								
005155.....	NEW YORK.....	NY.....		05/17/2017....	14.360.....	181,408.....	0.....	32,000,000.....
005170.....	BROOKLYN.....	NY.....		06/30/2017....	14.440.....	474,100.....	0.....	135,000,000.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....				XXX.....	XXX.....	655,508.....	0.....	167,000,000.....
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	41,314,440.....	0.....	534,100,000.....
3399999. Total Mortgages.....				XXX.....	XXX.....	41,314,440.....	0.....	534,100,000.....

QE02

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value / Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
3351.....	Aichi.....	JPN.....		04/20/2012....		2,004.....	0.....	0.....	0.....	0.....	0.....	104.....	2,108.....	2,108.....	0.....	0.....	0.....
2831.....	Kanagawa.....	JPN.....		03/29/2006....		2,178.....	0.....	0.....	0.....	0.....	0.....	100.....	2,278.....	2,278.....	0.....	0.....	0.....
3151.....	Tokyo.....	JPN.....		02/25/2008....		1,231.....	0.....	0.....	0.....	0.....	0.....	58.....	1,290.....	1,290.....	0.....	0.....	0.....
757753.....	Newport News.....	VA.....		04/01/2016....		9,664,307.....	0.....	0.....	0.....	0.....	0.....	0.....	129,256.....	129,256.....	0.....	0.....	0.....
757769.....	West Valley City.....	UT.....		03/18/2016....		12,843,006.....	0.....	0.....	0.....	0.....	0.....	0.....	60,475.....	60,475.....	0.....	0.....	0.....
757856.....	Palo Alto.....	CA.....		07/29/2016....		16,304,671.....	0.....	0.....	0.....	0.....	0.....	0.....	149,135.....	149,135.....	0.....	0.....	0.....
757868.....	Charlotte.....	NC.....		09/15/2016....		16,883,766.....	0.....	0.....	0.....	0.....	0.....	0.....	117,930.....	117,930.....	0.....	0.....	0.....
757895.....	Frederick.....	MD.....		11/22/2016....		10,800,000.....	0.....	0.....	0.....	0.....	0.....	0.....	68,877.....	68,877.....	0.....	0.....	0.....
757911.....	Washington.....	DC.....		10/03/2016....		10,977,113.....	0.....	0.....	0.....	0.....	0.....	0.....	69,678.....	69,678.....	0.....	0.....	0.....
0299999. Total - Mortgages With Partial Repayments.....						77,478,276.....	0.....	0.....	0.....	0.....	0.....	262.....	601,027.....	601,027.....	0.....	0.....	0.....
0599999. Total Mortgages.....						77,478,276.....	0.....	0.....	0.....	0.....	0.....	262.....	601,027.....	601,027.....	0.....	0.....	0.....

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	AIMS SENIOR LOAN ACCESS LP.....	JERSEY CITY.....	NJ.....	GOLDMAN SACHS ASSET MANAGEMENT.....		03/31/2015.....	.....0	.....0	.....152,767	.....0	.....0	.....26.700
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....0	.....152,767	.....0	.....0	.....XXX.....
4499999	Subtotal - Unaffiliated.....							.....0	.....152,767	.....0	.....0	.....XXX.....
4699999	Totals.....							.....0	.....152,767	.....0	.....0	.....XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	NXT CAPITAL HOLDINGS LP.....	CHICAGO.....	IL.....	RETURN OF CAPITAL.....	03/31/2017	04/20/2017	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,666,469	.....0	.....0	.....0	.....0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,666,469	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,666,469	.....0	.....0	.....0	.....0
4699999	Totals.....						.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,666,469	.....0	.....0	.....0	.....0

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 - All Other Government									
000000 00 0	JAPAN RAIL CONST TRANS&TECH.....	B.....	05/17/2017.....	VARIOUS.....		26,642,984	26,785,714	0	1FE.....
000000 00 0	SHIZUOKA PREFECTURE OF.....	B.....	06/08/2017.....	VARIOUS.....		10,000,909	9,821,429	0	1FE.....
000000 00 0	URBAN RENAISSANCE AGENCY.....	B.....	06/08/2017.....	VARIOUS.....		16,365,124	16,071,429	0	1FE.....
J2S39K NQ 5	JAPAN NATIONAL GOVERNMENT.....	B.....	05/11/2017.....	VARIOUS.....		254,213,206	308,035,714	148,177	1FE.....
J2S39K SB 3	JAPAN NATIONAL GOVERNMENT.....	B.....	05/11/2017.....	VARIOUS.....		326,010,279	325,000,000	306,814	1FE.....
J2S39K SE 7	JAPAN NATIONAL GOVERNMENT.....	B.....	04/26/2017.....	DAIWA SECURITIES CO.,LTD.....		62,732,832	60,714,286	45,506	1FE.....
1099999	Total - Bonds - All Other Government.....					695,965,334	746,428,572	500,497	XXX.....
Bonds - Industrial and Miscellaneous									
00248* AC 6	AWP INC REVOLVER.....		05/11/2017.....	GOLDMAN SACHS.....		104,840	104,840	0	4FE.....
05607@ AA 2	BAYMARK HEALTH SERVICES INC REVOLVER.....		06/06/2017.....	GOLDMAN SACHS.....		12,078	12,078	0	4Z.....
05607@ AB 0	BAYMARK HEALTH SERVICES INC TERM LOAN.....		06/06/2017.....	GOLDMAN SACHS.....		3,015,588	3,046,049	0	4Z.....
071813 BP 3	BAXTER INTERNATIONAL INC.....		05/11/2017.....	VARIOUS.....		7,847,940	9,000,000	66,014	2FE.....
086582 A@ 2	BESTOP INC REVOLVER.....		06/21/2017.....	GOLDMAN SACHS.....		142,551	142,551	0	3FE.....
08658D AB 5	BESTOP INC DDTL.....		04/19/2017.....	GOLDMAN SACHS.....		42,688	42,688	0	3FE.....
09062@ AB 0	BIOMATRIX REVOLVER.....		06/28/2017.....	GOLDMAN SACHS.....		307,053	307,053	35	3FE.....
09062X AD 5	BIOGEN INC.....		06/06/2017.....	J P MORGAN.....		4,500,760	4,000,000	48,533	2FE.....
10378R AB 9	BRACKET INTERMEDIATE HOLDING REVOLVER.....		04/07/2017.....	GOLDMAN SACHS.....		434,634	434,634	0	3FE.....
10378R AC 7	BRACKET INTERMEDIATE HOLDING TL.....		04/07/2017.....	GOLDMAN SACHS.....		6,275,030	6,338,415	0	3FE.....
14441J AD 8	CARR MANAGEMENT, INC. TL.....		06/02/2017.....	GOLDMAN SACHS.....		364,487	366,319	0	4Z.....
14726@ AB 8	CASCADE DRILLING LP REVOLVER.....		06/27/2017.....	GOLDMAN SACHS.....		148,305	148,305	0	3FE.....
151020 AF 1	CELGENE CORP.....		05/03/2017.....	JEFFERIES & COMPANY, INC.....		5,663,950	5,000,000	18,208	2FE.....
22005# AB 1	CORPORATE VISIONS INC REVOLVER.....		04/07/2017.....	GOLDMAN SACHS.....		42,431	42,431	0	5FE.....
277432 AP 5	EASTMAN CHEMICAL CO.....		06/27/2017.....	CITIGROUP GLOBAL MARKETS.....		18,260,690	17,000,000	145,829	2FE.....
27786@ AA 9	EATING RECOVERY CENTER LLC TERM LOAN.....		05/22/2017.....	GOLDMAN SACHS.....		686,682	690,133	0	3FE.....
34418@ AB 9	FOCUSVISION WORLDWIDE INC REVOLVER.....		06/16/2017.....	GOLDMAN SACHS.....		148,356	148,356	0	4FE.....
36637# AA 9	THE GARRETSON RESOLUTION GROUP INC REVOL.....		06/21/2017.....	GOLDMAN SACHS.....		193,439	193,439	0	3FE.....
38073G AC 0	GOLD STAR FOODS INC TERM LOAN.....		06/12/2017.....	GOLDMAN SACHS.....		1,075,610	1,097,561	0	3FE.....
38480G AB 9	GRAKON HOLDINGS LLC REVOLVER.....		06/30/2017.....	GOLDMAN SACHS.....		355,081	355,081	0	3FE.....
39122@ AA 7	GREAT RIVER HYDRO, LLC.....		04/18/2017.....	VARIOUS.....		5,000,000	5,000,000	0	2FE.....
39808C ZZ 1	GRIDIRON FUNDING, LLC.....		05/15/2017.....	VARIOUS.....		4,900,000	5,000,000	0	2FE.....
412822 AE 8	HARLEY-DAVIDSON INC.....		04/26/2017.....	STIFEL NICOLAUS.....		5,139,950	5,000,000	59,740	1FE.....
44135W AB 1	INTERSTATE HOTELS & RESORTS INC REVOLVER.....		06/28/2017.....	GOLDMAN SACHS.....		137,741	137,741	0	3FE.....
44135W AD 7	INTERSTATE HOTELS & RESORTS INC DDTL.....		04/18/2017.....	GOLDMAN SACHS.....		1,377,410	1,377,410	0	3FE.....
456873 AC 2	INGERSOLL-RAND LUXEMBOURG FINANCE.....		05/03/2017.....	VARIOUS.....		13,129,165	12,500,000	196,463	2FE.....
459506 AE 1	INTERNATIONAL FLAVORS & FRAGRANCES.....		05/15/2017.....	VARIOUS.....		25,116,851	25,000,000	0	2FE.....
49381D AB 3	KIDKRAFT INC REVOLVER.....		06/28/2017.....	GOLDMAN SACHS.....		223,812	223,812	0	3FE.....
50540R AS 1	LABORATORY CORPORATION OF AMERICA.....		06/20/2017.....	VARIOUS.....		10,490,550	10,000,000	182,778	2FE.....
54316@ AB 0	LONG'S DRUGS INC REVOLVER.....		06/26/2017.....	GOLDMAN SACHS.....		222,503	222,503	0	3FE.....
59523U AN 7	MID-AMERICA APARTMENT COMMUNITIES.....		05/02/2017.....	WELLS FARGO SECURITIES LLC.....		4,979,000	5,000,000	0	2FE.....
626738 AD 0	MURPHY OIL USA INC.....		06/13/2017.....	J P MORGAN.....		1,043,750	1,000,000	7,969	3FE.....
67092Q AB 6	OAC HOLDINGS III CORP REVOLVER.....		06/14/2017.....	GOLDMAN SACHS.....		397,421	397,421	0	4FE.....
70489# AA 7	PEARLMAN ENTERPRISES INC. REVOLVER.....		05/23/2017.....	GOLDMAN SACHS.....		16,942	16,942	0	4Z.....
70489# AB 5	PEARLMAN ENTERPRISES INC. TERM LOAN.....		05/23/2017.....	GOLDMAN SACHS.....		4,123,051	4,150,723	0	4Z.....
71712H AD 4	PHARM-OLAM INTERNATIONAL REVOLVER.....		02/17/2017.....	GOLDMAN SACHS.....		261,238	261,238	0	4Z.....
73931N AG 5	POWER SERVICES HOLDING COMPANY REVOLVER.....		05/23/2017.....	GOLDMAN SACHS.....		210,710	210,710	0	3FE.....
74057Y AD 4	COALESCENT FINANCIAL GROUP, LLC TL.....		06/02/2017.....	GOLDMAN SACHS.....		1,203,622	1,221,951	0	4Z.....

QE04

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)
78955K AB 2	ST. GEORGE WAREHOUSING REVOLVER		06/06/2017	GOLDMAN SACHS		362,736	362,736	0	4Z
78955K AC 0	ST. GEORGE WAREHOUSING TERM LOAN		05/16/2017	GOLDMAN SACHS		2,699,085	2,712,648	0	4Z
83285# AA 6	SMYTH COMPANIES LLC REVOLVER		06/30/2017	GOLDMAN SACHS		822,602	822,602	0	3FE
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER		06/29/2017	GOLDMAN SACHS		567,227	567,227	0	4FE
85234P AB 9	STACKPATCH, LLC REVOLVER		05/02/2017	GOLDMAN SACHS		50,174	50,174	0	4Z
884903 BM 6	THOMSON REUTERS CORP		05/11/2017	JEFFERIES & COMPANY, INC		3,918,800	4,000,000	86,500	2FE
89049# AB 8	TOOLING ACQUISITION TECHNICS IND REVOLVE		04/11/2017	GOLDMAN SACHS		332,855	332,855	0	3FE
89049# AC 6	TOOLING ACQUISITION CO DDTL		04/11/2017	GOLDMAN SACHS		1,061,965	1,061,965	0	3FE
89818H AC 1	TRUNK ACQUISITION INC TERM LOAN		06/20/2017	GOLDMAN SACHS		6,123,982	6,185,840	0	4Z
902494 AY 9	TYSON FOODS INC		04/19/2017	MERRILL LYNCH		5,438,750	5,000,000	49,354	2FE
91834R AB 7	VT BUYER ACQUISITION CORP DDTL		06/27/2017	GOLDMAN SACHS		212,981	212,981	0	4FE
92659# AA 5	CUSTOM WINDOW SYSTEMS INC REVOLVER		06/29/2017	GOLDMAN SACHS		14,461	14,461	0	3FE
95613# AA 3	WEST STAR AVIATION INC TERM LOAN		05/16/2017	GOLDMAN SACHS		1,089,273	1,100,276	0	3FE
95613# AB 1	WEST STAR AVIATION INC REVOLVER		05/01/2017	GOLDMAN SACHS		446,987	446,987	0	3FE
970648 AF 8	WILLIS NORTH AMERICA INC		05/11/2017	MERRILL LYNCH		6,993,980	7,000,000	0	2FE
98419M AK 6	XYLEM INC/NY		04/18/2017	VARIOUS		10,141,400	10,000,000	224,826	2FE
98423E AD 4	YELLOWSTONE DELAYED DRAW		06/02/2017	GOLDMAN SACHS		168,167	168,167	0	4Z
99B000 35 6	PETROS-PACESETTER KENTUCKY FUND 2		05/16/2017	PETROS-PACESETTER KENTUCKY FUND		68,025	68,025	0	1FE
000000 00 0	TESTEQUITY LLC REVOLVER		05/23/2017	VARIOUS		45,960	45,960	0	4FE
000000 00 0	TESTEQUITY LLC TERM LOAN		05/23/2017	VARIOUS		2,133,750	2,155,303	0	4FE
000000 00 0	ORACLE ELEVATOR HOLDCO, INC. TL		05/23/2017	VARIOUS		615,625	625,000	0	4Z
000000 00 0	RESOURCE LABEL GROUP LLC REVOLVER		05/26/2017	VARIOUS		32,087	32,087	0	4FE
000000 00 0	RESOURCE LABEL GROUP LLC TERM LOAN		05/26/2017	VARIOUS		1,547,163	1,562,791	0	4FE
000000 00 0	OECONNECTION LLC TERM LOAN		06/30/2017	VARIOUS		1,485,000	1,500,000	0	4Z
000000 00 0	PREMIER PARKING OF TENNESSEE REVOLVER		06/30/2017	VARIOUS		8,090	8,090	0	4Z
000000 00 0	PREMIER PARKING OF TENNESSEE TERM LOAN		06/30/2017	VARIOUS		900,900	910,000	0	4Z
66977W AR 0	NOVA CHEMICALS CORP	A	06/14/2017	VARIOUS		2,023,563	2,000,000	2,917	3FE
87971M BF 9	TELUS CORPORATION	A	05/11/2017	MERRILL LYNCH		9,269,947	9,230,000	65,713	2FE
00185A AB 0	AON PLC	D	06/06/2017	VARIOUS		6,651,032	6,800,000	142,092	2FE
00185A AC 8	AON PLC	D	06/14/2017	VARIOUS		7,025,520	6,978,000	17,273	2FE
00185A AH 7	AON PLC	D	06/20/2017	MORGAN STANLEY & COMPANY		5,490,650	5,000,000	25,069	2FE
009279 AC 4	AIRBUS GROUP SE	D	04/05/2017	J P MORGAN		7,901,520	8,000,000	0	1FE
24713G AD 4	DELPHI AUTOMOTIVE PLC		04/06/2017	BARCLAYS CAPITAL SE		3,844,720	4,000,000	4,889	2FE
423012 AG 8	HEINEKEN NV	D	04/18/2017	J P MORGAN		1,039,170	1,000,000	2,658	2FE
654902 AE 5	NOKIA OYJ	D	06/05/2017	CITIGROUP GLOBAL MARKETS		995,910	1,000,000	0	3FE
714264 AK 4	PERNOD-RICARD SA	D	04/18/2017	MORGAN STANLEY & COMPANY		4,718,080	4,000,000	58,667	2FE
92936M AE 7	WPP FINANCE 2010	D	06/14/2017	J P MORGAN		21,838,100	18,945,000	195,958	2FE
626738 AD 0	MURPHY OIL USA INC		06/13/2017	J P MORGAN		4,175,000	4,000,000	31,875	3FE
67059T AE 5	NUSTAR LOGISTICS LP		04/21/2017	MIZUHO SECURITIES		10,062,500	10,000,000	0	3FE
U48065 6N 8	JPMORGAN CHASE & CO		06/02/2017	J P MORGAN		89,581,654	89,285,714	0	1FE
66977W AR 0	NOVA CHEMICALS CORP	A	06/14/2017	VARIOUS		5,058,938	5,000,000	7,292	3FE
654902 AE 5	NOKIA OYJ	D	06/05/2017	CITIGROUP GLOBAL MARKETS		3,983,640	4,000,000	0	3FE
000000 00 0	NIPPON BUILDING FUND INC	B	05/12/2017	DAIWA SECURITIES CO.,LTD		26,329,647	26,785,714	0	1FE
000000 00 0	SOCIETE GENERALE SA	B	05/19/2017	VARIOUS		26,032,316	25,892,857	0	2FE
000000 00 0	TOKYO GAS CO LTD	B	06/02/2017	VARIOUS		14,333,065	14,285,714	0	1FE
000000 00 0	CREDIT AGRICOLE SA	B	06/02/2017	VARIOUS		26,874,496	26,785,714	0	2FE

QE04.1

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)
E19790 AN 9	BANCO SANTANDER SA PP	B	04/05/2017	NOMURA INTERNATIONAL LONDON		90,277,151	89,285,714	0	2FE
F8446V FZ 8	SNCF RESEAU PP	B	05/10/2017	GOLDMAN SACHS INTERNATIONAL		87,827,156	122,688,932	0	1FE
26875@ AD 7	EXPRESS OIL CHANGE REVOLVER		05/01/2017	GOLDMAN SACHS		13,819	13,819	0	3FE
26875@ AD 7	EXPRESS OIL CHANGE REVOLVER		04/17/2017	GOLDMAN SACHS		12,164	12,164	0	3FE
3899999	Total - Bonds - Industrial and Miscellaneous					630,237,692	657,125,901	1,640,652	XXX
8399997	Total - Bonds - Part 3					1,326,203,026	1,403,554,473	2,141,149	XXX
8399999	Total - Bonds					1,326,203,026	1,403,554,473	2,141,149	XXX

Common Stocks - Industrial and Miscellaneous

00206R 10 2	AT&T INC		06/28/2017	VARIOUS		7,764,000	294,760	0	XXX
002824 10 0	ABBOTT LABORATORIES		06/28/2017	VARIOUS		6,683,000	324,226	0	XXX
009158 10 6	AIR PRODUCTS & CHEMICALS		06/28/2017	VARIOUS		2,203,000	319,140	0	XXX
025816 10 9	AMERICAN EXPRESS COMPANY		06/28/2017	VARIOUS		3,848,000	323,251	0	XXX
053015 10 3	AUTOMATIC DATA PROCESSING INC		06/28/2017	VARIOUS		2,885,000	296,333	0	XXX
053611 10 9	AVERY DENNISON CORPORATION		06/28/2017	VARIOUS		3,621,000	321,618	0	XXX
05561Q 20 1	BOK FINANCIAL CORP		06/28/2017	VARIOUS		4,210,000	349,288	0	XXX
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS INC		06/28/2017	VARIOUS		2,111,000	160,552	0	XXX
134429 10 9	CAMPBELL SOUP		06/28/2017	VARIOUS		5,935,000	314,110	0	XXX
166764 10 0	CHEVRONTXACO CORP		06/28/2017	VARIOUS		3,302,000	344,448	0	XXX
191216 10 0	COCA-COLA COMPANY		06/28/2017	VARIOUS		4,690,000	212,668	0	XXX
257559 20 3	DOMTAR CORP		06/29/2017	VARIOUS		22,501,000	888,200	0	XXX
29364G 10 3	ENTERGY CORP		06/28/2017	VARIOUS		2,912,000	226,760	0	XXX
30040W 10 8	EVERSOURCE ENERGY		06/28/2017	VARIOUS		5,095,000	312,145	0	XXX
30224P 20 0	EXTENDED STAY AMERICA INC		06/28/2017	VARIOUS		7,388,000	143,248	0	XXX
30231G 10 2	EXXON MOBIL CORP		06/28/2017	VARIOUS		3,960,000	322,958	0	XXX
303075 10 5	FACTSET RESEARCH SYSTEMS INC		06/28/2017	VARIOUS		3,302,000	561,030	0	XXX
314211 10 3	FEDERATED INVESTORS INC		06/28/2017	VARIOUS		19,023,000	535,555	0	XXX
31620M 10 6	FIDELITY NATIONAL INFORMATION SERVICES I		06/28/2017	VARIOUS		16,082,000	1,382,079	0	XXX
32051X 10 8	FIRST HAWAIIAN INC		06/29/2017	VARIOUS		32,480,000	981,300	0	XXX
370334 10 4	GENERAL MILLS INC		06/28/2017	VARIOUS		7,170,000	404,740	0	XXX
372460 10 5	GENUINE PARTS CO		06/28/2017	VARIOUS		11,032,000	1,016,779	0	XXX
375558 10 3	GILEAD SCIENCES INC		06/28/2017	VARIOUS		20,091,000	1,445,714	0	XXX
426281 10 1	JACK HENRY & ASSOCIATES INC		06/28/2017	VARIOUS		3,030,000	319,104	0	XXX
437076 10 2	HOME DEPOT INC		06/28/2017	VARIOUS		14,249,000	2,183,446	0	XXX
458140 10 0	INTEL CORPORATION		06/28/2017	VARIOUS		49,363,000	1,700,502	0	XXX
459200 10 1	IBM CORP		05/16/2017	VARIOUS		909,000	139,376	0	XXX
49338L 10 3	KEYSIGHT TECHNOLOGIES INC		05/11/2017	VARIOUS		1,800,000	68,023	0	XXX
494368 10 3	KIMBERLY - CLARK		06/28/2017	VARIOUS		1,306,000	171,785	0	XXX
500255 10 4	KOHL'S CORP		06/28/2017	VARIOUS		27,406,000	1,054,172	0	XXX
532457 10 8	ELI LILLY CO		06/28/2017	VARIOUS		19,731,000	1,640,248	0	XXX
55616P 10 4	MACYS INC		06/28/2017	VARIOUS		55,650,000	1,289,349	0	XXX
577081 10 2	MATEL INC		05/12/2017	VARIOUS		800,000	18,192	0	XXX
57772K 10 1	MAXIM INTERGRATED PRODUCTS		06/28/2017	VARIOUS		3,319,000	149,695	0	XXX
594918 10 4	MICROSOFT CORP		05/16/2017	VARIOUS		3,278,000	226,588	0	XXX
61166W 10 1	MONSANTO CO		06/28/2017	VARIOUS		9,852,000	1,169,763	0	XXX
637071 10 1	NATIONAL OILWELL		06/22/2017	VARIOUS		1,500,000	49,370	0	XXX
674599 10 5	OCCIDENTAL PETROLEUM CORP		06/28/2017	VARIOUS		7,942,000	473,329	0	XXX

QE04.2

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)
680223 10 4	OLD REPUBLIC INTERNATIONAL CORP.....		06/28/2017.....	VARIOUS.....	12,893.000	254,615	XXX	0	L.....
681919 10 6	OMNICOM GROUP.....		06/28/2017.....	VARIOUS.....	4,313.000	361,365	XXX	0	L.....
69331C 10 8	PG&E CORP.....		06/28/2017.....	VARIOUS.....	4,686.000	309,903	XXX	0	L.....
704326 10 7	PAYCHEX INC.....		06/28/2017.....	VARIOUS.....	1,858.000	107,179	XXX	0	L.....
713448 10 8	PEPSICO INC.....		06/28/2017.....	VARIOUS.....	1,712.000	199,302	XXX	0	L.....
74144T 10 8	T ROWE PRICE GROUP INC.....		06/28/2017.....	VARIOUS.....	5,117.000	383,507	XXX	0	L.....
742718 10 9	PROCTER & GAMBLE.....		06/28/2017.....	VARIOUS.....	2,844.000	251,395	XXX	0	L.....
744573 10 6	PUBLIC SERVICE ENTERPRISE GROUP INC.....		06/28/2017.....	VARIOUS.....	12,849.000	556,297	XXX	0	L.....
758766 10 9	REGAL ENTERTAINMENT GROUP.....		06/28/2017.....	VARIOUS.....	3,921.000	81,190	XXX	0	L.....
832696 40 5	JM SMUCKER CO/THE.....		06/28/2017.....	VARIOUS.....	2,615.000	313,368	XXX	0	L.....
872540 10 9	TJX COMPANIES INC.....		06/28/2017.....	VARIOUS.....	4,564.000	326,075	XXX	0	L.....
87612E 10 6	TARGET.....		06/28/2017.....	VARIOUS.....	8,490.000	442,287	XXX	0	L.....
88579Y 10 1	3M CO.....		06/28/2017.....	VARIOUS.....	565.000	119,014	XXX	0	L.....
89417E 10 9	TRAVELERS COMPANIES INC.....		06/28/2017.....	VARIOUS.....	11,006.000	1,406,418	XXX	0	L.....
902973 30 4	U.S. BANCORP.....		06/28/2017.....	VARIOUS.....	6,102.000	317,396	XXX	0	L.....
90346E 10 3	U.S. SILICA HOLDINGS INC.....		06/22/2017.....	VARIOUS.....	3,300.000	120,989	XXX	0	L.....
91324P 10 2	UNITEDHEALTH GROUP IN C.....		06/28/2017.....	VARIOUS.....	9,965.000	1,850,849	XXX	0	L.....
91913Y 10 0	VALERO ENERGY CORP.....		06/28/2017.....	VARIOUS.....	10,385.000	700,832	XXX	0	L.....
92553P 20 1	VIACOM INC.....		05/12/2017.....	VARIOUS.....	500.000	17,434	XXX	0	L.....
92939U 10 6	WEC ENERGY GROUP INC.....		06/28/2017.....	VARIOUS.....	5,015.000	312,058	XXX	0	L.....
94106L 10 9	WASTE MANAGEMENT INC.....		06/28/2017.....	VARIOUS.....	3,654.000	268,791	XXX	0	L.....
95709T 10 0	WESTAR ENERGY INC.....		06/28/2017.....	VARIOUS.....	5,962.000	317,293	XXX	0	L.....
959802 10 9	WESTERN UNION CO.....		06/28/2017.....	VARIOUS.....	22,563.000	429,966	XXX	0	L.....
G02602 10 3	AMDOCS LTD.....		06/28/2017.....	VARIOUS.....	14,377.000	926,927	XXX	0	L.....
G54050 10 2	LAZARD LTD-CL A.....		06/28/2017.....	VARIOUS.....	19,843.000	933,867	XXX	0	L.....
N53745 10 0	LYONDELLBASELL INDUSTRIES NV.....		06/28/2017.....	VARIOUS.....	789.000	66,138	XXX	0	L.....
G1151C 10 1	ACCENTURE PLC.....		06/28/2017.....	VARIOUS.....	10,514.000	1,301,330	XXX	0	L.....
G3922B 10 7	GENPACT LTD.....	D.....	06/28/2017.....	VARIOUS.....	11,397.000	321,405	XXX	0	L.....
G5960L 10 3	MEDTRONIC PLC.....		06/28/2017.....	VARIOUS.....	1,127.000	100,669	XXX	0	L.....
G9319H 10 2	VALIDUS HOLDINGS LTD.....		06/28/2017.....	VARIOUS.....	5,614.000	293,859	XXX	0	L.....
H01531 10 4	ALLIED WORLD ASSURANCE COMPANY HOLDINGS.....	D.....	06/28/2017.....	VARIOUS.....	12,505.000	655,837	XXX	0	L.....
H2906T 10 9	GARMIN LTD.....		06/28/2017.....	VARIOUS.....	5,339.000	272,285	XXX	0	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					36,453,684	XXX	0	XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
37955M 10 8	GLOBAL INVESTMENT FUND I.....		06/15/2017.....	VARIOUS.....	5,272,630.000	374,131,820	XXX	0	K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					374,131,820	XXX	0	XXX.....
9799997	Total - Common Stocks - Part 3.....					410,585,504	XXX	0	XXX.....
9799999	Total - Common Stocks.....					410,585,504	XXX	0	XXX.....
9899999	Total - Preferred and Common Stocks.....					410,585,504	XXX	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....					1,736,788,530	XXX	2,141,149	XXX.....

QE04.3

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

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	For eig 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 Contractua l Maturity Date	NAIC Designation or Market Indicator (a)										
Bonds - U.S. Government																															
38374F	TH 7		06/01/2017	MBS PAYDOWN		140,003	140,003	125,302	140,226	0	(223)	0	(223)	(17,243)	140,003	17,243	0	17,243	3,424	03/16/2034	1										
0599999	Total - Bonds - U.S. Government																			140,003	17,243	0	17,243	3,424	XXX	XXX					
Bonds - All Other Government																															
465410	A@ 7		05/18/2017	REPUBLIC OF ITALY		225,103,548	223,214,286	223,214,286	214,610,696	0	0	0	0	10,492,852	225,103,548	0	0	0	3,186,055	05/19/2036	2FE										
515110	A* 5		04/21/2017	LANDWIRTSCHAFTLICHE RENTENBANK		228,707,346	223,214,286	223,214,286	214,610,696	0	0	0	0	14,096,650	228,707,346	0	0	0	3,209,535	04/21/2036	1FE										
62940A	A* 1		05/09/2017	NRW.BANK		88,276,836	89,285,714	89,285,714	85,844,278	0	0	0	0	2,432,558	88,276,836	0	0	0	1,268,404	05/09/2036	1FE										
J0396*	AA 0		05/09/2017	AICHI PREFECTURE		1,518,362	1,535,714	1,535,714	1,476,522	0	0	0	0	41,840	1,518,362	0	0	0	18,330	11/09/2039	1FE										
J22712	DB 6		06/09/2017	JAPAN HOUSING FINANCE AGENCY		185,182	185,063	184,877	177,842	0	7	0	7	7,333	185,182	0	0	0	1,531	04/10/2041	1FE										
J22712	DC 4		06/09/2017	JAPAN HOUSING FINANCE AGENCY		1,294,335	1,297,679	1,311,983	1,248,001	0	(585)	0	(585)	46,919	1,294,335	0	0	0	11,989	05/10/2041	1FE										
J22712	DJ 9		06/09/2017	JAPAN HOUSING FINANCE AGENCY		290,499	290,179	290,480	279,001	0	(18)	0	(18)	11,516	290,499	0	0	0	2,616	05/10/2037	1FE										
J22712	DQ 3		06/09/2017	JAPAN HOUSING FINANCE AGENCY		577,014	575,893	584,877	553,664	0	83	0	83	23,267	577,014	0	0	0	5,458	11/10/2041	1FE										
J22712	DS 9		06/09/2017	JAPAN HOUSING FINANCE AGENCY		85,207	85,429	86,146	82,130	0	(16)	0	(16)	3,093	85,207	0	0	0	785	12/10/2041	1FE										
J26160	8H 7		06/20/2017	JAPAN NATIONAL GOVERNMENT		3,602,630	3,571,429	3,593,964	3,434,965	0	(1,236)	0	(1,236)	168,901	3,602,630	0	0	0	32,424	06/20/2017	1FE										
J2761L	BE 7		06/09/2017	JAPAN HOUSING FINANCE AGENCY		146,559	146,652	145,831	140,935	0	1	0	1	5,623	146,559	0	0	0	1,162	02/10/2043	1FE										
J2761L	CM 8		06/09/2017	JAPAN HOUSING FINANCE AGENCY		626,742	627,321	627,321	603,142	0	0	0	0	23,600	626,742	0	0	0	5,431	12/10/2043	1FE										
J2761L	CN 6		06/09/2017	JAPAN HOUSING FINANCE AGENCY		444,777	445,536	445,536	428,363	0	0	0	0	16,414	444,777	0	0	0	3,867	05/10/2040	1FE										
J2761L	CQ 9		06/09/2017	JAPAN HOUSING FINANCE AGENCY		404,878	405,045	405,045	389,433	0	0	0	0	15,445	404,878	0	0	0	3,587	11/10/2040	1FE										
J2761L	CR 7		06/09/2017	JAPAN HOUSING FINANCE AGENCY		113,689	113,839	113,839	109,451	0	0	0	0	4,238	113,689	0	0	0	1,053	02/10/2044	1FE										
J2761L	EE 4		06/09/2017	JAPAN HOUSING FINANCE AGENCY		724,636	725,321	725,321	697,365	0	0	0	0	27,271	724,636	0	0	0	5,716	11/10/2044	1FE										
J5901#	AA 3		06/19/2017	SBIM RESIDENTIAL MORTGAGE LOAN TRUST 3A2		310,341	304,402	304,098	292,313	0	21	0	21	18,007	310,341	0	0	0	2,178	10/31/2045	1FE										
J9442#	AA 1		06/29/2017	URA TRUST CERTIFICATE C		7,236,658	7,200,705	6,889,635	6,907,959	0	(8,426)	0	(8,426)	326,732	7,226,265	0	10,393	10,393	56,716	04/30/2018	1FE										
085209	B# 0		05/22/2017	BERMUDA		50,000	0	50,000	50,000	0	0	0	0	0	50,000	0	0	0	0	05/21/2019	1										
1099999	Total - Bonds - All Other Government																			559,699,239	10,169	0	10,169	27,762,259	559,688,846	0	10,393	10,393	7,816,837	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																															
3132WJ	Z5 3		06/01/2017	FHLMC GOLD 30YR		9,368	9,368	9,316	9,367	0	1	0	1	0	9,368	0	0	0	117	12/01/2046	1										
3132WJ	Z6 1		06/01/2017	FHLMC GOLD 30YR		5,594	5,594	5,749	5,596	0	(2)	0	(2)	0	5,594	0	0	0	82	01/01/2047	1										
3140FG	6V 6		06/01/2017	FEDERAL NATIONAL MORTGAGE ASS		14,745	14,745	14,668	14,742	0	3	0	3	0	14,745	0	0	0	183	11/01/2046	1										
3140FN	H7 2		06/01/2017	FEDERAL NATIONAL MORTGAGE ASS		10,285	10,285	10,195	10,283	0	2	0	2	0	10,285	0	0	0	128	01/01/2047	1										
3140FN	JC 9		06/01/2017	FEDERAL NATIONAL MORTGAGE ASS		12,353	12,353	12,672	12,359	0	(6)	0	(6)	0	12,353	0	0	0	180	01/01/2047	1										
57419P	MD 8		05/08/2017	MARYLAND COMMUNITY DEVELOPMENT AUTHORITY		10,000,000	10,000,000	9,918,000	9,926,448	0	366	0	366	0	9,926,814	0	73,187	73,187	450,089	09/01/2043	1FE										
31359F	F5 2		06/01/2017	FNR 1993-255 E		11,857	11,857	11,005	11,841	0	16	0	16	(1,391)	11,857	1,391	0	1,391	332	12/25/2023	1										
31393D	3T 6		06/01/2017	FNR 2003-78 B		118,155	118,155	108,112	117,774	0	381	0	381	(13,979)	118,155	13,979	0	13,979	2,427	08/25/2023	1										
31393P	D6 8		06/01/2017	FHR 2595 DC		238,989	238,989	219,347	238,255	0	734	0	734	(26,878)	238,989	26,878	0	26,878	4,781	04/15/2023	1										
31394Y	3Z 5		06/01/2017	FHR 2794 B		27,326	27,326	24,056	26,368	0	959	0	959	(2,829)	27,326	2,828	0	2,828	493	05/15/2034	1										
31396G	L8 2		06/01/2017	FHR 3101 PE		204,816	204,816	199,056	204,799	0	17	0	17	(24,398)	204,816	24,398	0	24,398	4,563	01/15/2036	1										
31396G	S8 5		06/01/2017	FHR 3098 KG		149,489	149,489	145,846	149,345	0	145	0	145	(17,765)	149,489	17,764	0	17,764	3,400	01/15/2036	1										
544358	VB 7		04/01/2017	LA CALIFORNIA CTFS		475,000	475,000	462,558	474,978	0	22	0	22	(57,715)	475,000	57,715	0	57,715	17,219	04/01/2029	1FE										

QE05

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					11,277,977	11,277,977	11,140,580	11,202,155	0	2,638	0	2,638	(144,955)	11,204,791	144,953	73,187	218,140	483,994	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00165D	AC 6 ASSOCIATION MEMEBER BENEFITS ADVISORS.....		06/30/2017	GOLDMAN SACHS.....		13,039	13,039	12,908	12,909	0	12	0	12	0	12,921	0	118	118	325	12/08/2022	4FE.....
00167J	AB 3 FRANKLIN ENERGY SERVICES LLC TERM LOAN.....		04/03/2017	GOLDMAN SACHS.....		16,247	16,247	16,085	16,089	0	12	0	12	0	16,101	0	146	146	195	10/31/2022	3FE.....
00248*	AB 8 AWP INC TERM LOAN.....		04/03/2017	GOLDMAN SACHS.....		6,669	6,669	6,602	6,615	0	4	0	4	0	6,619	0	50	50	166	06/05/2021	4.....
00248*	AC 6 AWP INC REVOLVER.....		06/12/2017	VARIOUS.....		58,244	58,244	58,244	3,495	0	0	0	0	0	58,244	0	0	0	1,592	06/05/2020	4FE.....
00488H	AC 7 ACRE OPERATING COMPANY LLC CORP.....		04/06/2017	GOLDMAN SACHS.....		10,752	10,752	10,645	10,645	0	7	0	7	0	10,652	0	101	101	127	12/12/2022	3FE.....
00889@	AA 2 AIM GROUP USA INC REVOLVER.....		06/30/2017	VARIOUS.....		468,885	468,885	468,885	0	0	0	0	0	468,885	0	0	0	0	11,941	02/02/2021	3FE.....
00889@	AB 0 AIM GROUP USA INC TERM LOAN.....		06/30/2017	VARIOUS.....		93,777	93,777	91,433	91,708	0	581	0	581	0	92,289	0	1,488	1,488	2,295	02/02/2022	3FE.....
01438#	AA 4 ALDEVRON, LLC TERM LOAN.....		06/30/2017	GOLDMAN SACHS.....		6,589	6,589	6,523	0	0	6	0	6	0	6,530	0	60	60	133	01/05/2023	4Z.....
02076*	AA 3 ALPHA MEDIA LLC TERM LOAN.....		06/30/2017	VARIOUS.....		147,965	147,965	140,566	140,566	0	0	0	0	0	140,566	0	7,398	7,398	6,200	02/25/2022	4FE.....
03235M	AA 0 AMTRAK/PENN STATION LEASE.....		06/15/2017	MATURITY.....		2,898,927	2,898,927	3,519,210	2,941,170	0	(42,244)	0	(42,244)	0	2,898,927	0	0	0	137,699	06/15/2017	1.....
04014@	AB 0 ARGON MEDICAL DEVICES INC TERM LOAN.....		06/29/2017	VARIOUS.....		294,265	294,265	291,322	291,722	0	244	0	244	0	291,966	0	2,299	2,299	10,264	12/23/2021	4.....
05205#	AB 4 AURORA PARTS & ACCESSORIES LLC TERM LOAN.....		06/30/2017	VARIOUS.....		25,022	25,022	24,772	24,819	0	23	0	23	0	24,842	0	180	180	0	08/17/2021	4FE.....
056037	AD 6 BVPS II FUNDING CORP.....		06/01/2017	MATURITY.....		191,000	191,000	191,842	191,104	0	(104)	0	(104)	0	191,000	0	0	0	8,490	06/01/2017	2FE.....
05607@	AA 2 BAYMARK HEALTH SERVICES INC REVOLVER.....		06/30/2017	GOLDMAN SACHS.....		12,078	12,078	12,078	0	0	0	0	0	12,078	0	0	0	0	0	05/18/2022	4Z.....
067383	AE 9 CR BARD INC.....		05/05/2017	MERRILL LYNCH.....		10,123,149	10,300,000	10,309,136	10,309,347	0	(649)	0	(649)	0	10,308,698	0	(185,549)	(185,549)	150,208	05/15/2026	2FE.....
075887	BG 5 BECTON DICKINSON AND COMPANY.....		05/05/2017	CITIGROUP GLOBAL MARKETS.....		15,136,500	15,000,000	15,227,400	15,186,060	0	(7,563)	0	(7,563)	0	15,178,498	0	(41,998)	(41,998)	225,596	12/15/2024	2FE.....
075887	BG 3 BECTON DICKINSON AND COMPANY.....		05/05/2017	BARCLAYS CAPITAL SE.....		14,748,300	15,000,000	15,450,750	15,434,942	0	(2,925)	0	(2,925)	0	15,432,017	0	(683,717)	(683,717)	283,052	12/15/2024	2FE.....
086582	A* 4 BESTOP INC TERM LOAN.....		06/30/2017	VARIOUS.....		152,860	152,860	150,567	150,995	0	527	0	527	0	151,521	0	1,339	1,339	4,121	07/30/2021	3FE.....
086582	A@ 2 BESTOP INC REVOLVER.....		06/30/2017	VARIOUS.....		142,551	142,551	142,551	0	0	0	0	0	142,551	0	0	0	2,138	07/30/2020	3FE.....	
08658D	AB 5 BESTOP INC DDTL.....		06/30/2017	GOLDMAN SACHS.....		1,477	1,477	1,477	1,477	0	0	0	0	1,477	0	0	0	0	78	07/30/2021	3FE.....
08658D	AE 9 BESTOP INC TERM LOAN.....		06/30/2017	VARIOUS.....		18,310	18,310	18,127	18,135	0	15	0	15	0	18,150	0	160	160	685	07/30/2021	3FE.....
09062@	AA 2 BIOMATRIX TERM LOAN.....		04/03/2017	VARIOUS.....		11,072	11,072	10,961	10,963	0	8	0	8	0	10,971	0	100	100	163	11/17/2022	3FE.....
09062@	AB 0 BIOMATRIX REVOLVER.....		06/22/2017	VARIOUS.....		267,687	267,687	267,687	196,829	0	0	0	0	0	267,687	0	0	0	7,726	11/17/2021	3FE.....
09625@	AA 2 BLUEPAY PROCESSING LLC TERM LOAN.....		04/03/2017	VARIOUS.....		3,742	3,742	3,714	3,718	0	2	0	2	0	3,720	0	23	23	68	08/30/2021	3FE.....
131347	CC 8 CALPINE CORPORATION.....		05/12/2017	CREDIT SUISSE FIRST BOSTON.....		4,160,000	4,000,000	4,180,000	4,145,468	0	(10,158)	0	(10,158)	0	4,135,310	0	24,690	24,690	197,139	01/15/2024	3FE.....
14441@	AC 0 CARR MANAGEMENT INC TERM LOAN.....		05/12/2017	GOLDMAN SACHS.....		5,719	5,719	5,690	5,696	0	3	0	3	0	5,699	0	20	20	143	10/22/2020	4.....
14441J	AD 8 CARR MANAGEMENT, INC. TL.....		06/30/2017	GOLDMAN SACHS.....		916	916	911	0	0	0	0	0	911	0	4	4	0	0	10/22/2020	4Z.....
14726@	AA 0 CASCADE DRILLING LP TERM LOAN.....		04/03/2017	GOLDMAN SACHS.....		14,250	14,250	14,108	14,108	0	0	0	0	0	14,108	0	143	143	198	02/20/2021	5.....
14726@	AB 8 CASCADE DRILLING LP REVOLVER.....		06/29/2017	VARIOUS.....		221,110	221,110	221,110	221,110	0	0	0	0	0	221,110	0	0	0	8,466	02/20/2020	3FE.....
14845H	AB 8 CASTLE MANAGEMENT BORROWER REVOLVER.....		06/27/2017	GOLDMAN SACHS.....		75,395	75,395	75,395	0	0	0	0	0	75,395	0	0	0	0	7,289	12/23/2021	3FE.....
14845H	AC 6 CASTLE MANAGEMENT BORROWER TERM LOAN.....		04/13/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	124	12/23/2022	3FE.....
16280V	AF 5 CHECKERS DRIVE-IN RESTAURANTS INC TERM L.....		04/25/2017	VARIOUS.....		10,224,994	10,224,994	10,122,744	10,136,383	0	22,245	0	22,245	0	10,158,628	0	66,366	66,366	385,669	01/05/2022	4FE.....
22005#	AA 3 CORPORATE VISIONS INC TERM LOAN.....		06/30/2017	VARIOUS.....		18,258	18,258	18,075	18,114	0	16	0	16	0	18,130	0	128	128	764	05/29/2021	5FE.....
23242V	AB 7 CWD LLC TERM LOAN.....		05/11/2017	VARIOUS.....		6,650,022	6,650,022	6,616,772	6,622,273	0	4,861	0	4,861	0	6,627,134	0	22,888	22,888	247,879	04/29/2019	4FE.....
24531H	AC 4 DEL REAL LLC TERM LOAN.....		04/28/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	107	10/07/2022	4FE.....
26859#	AA 1 E+ HEALTHCARE LLC TERM LOAN.....		06/30/2017	VARIOUS.....		136,039	136,039	134,679	134,906	0	122	0	122	0	135,029	0	1,011	1,011	3,786	01/12/2021	3FE.....
26875@	AC 9 EXPRESS OIL CHANGE TERM LOAN.....		06/14/2017	VARIOUS.....		2,085,921	2,085,921	2,074,307	2,081,504	0	2,082	0	2,082	0	2,083,586	0	2,335	2,335	90,594	12/11/2017	3FE.....
27786@	AA 9 EATING RECOVERY CENTER LLC TERM LOAN.....		04/04/2017	GOLDMAN SACHS.....		7,133	7,133	7,061	7,085	0	7	0	7	0	7,093	0	40	40	144	12/28/2018	3FE.....
27786@	AB 7 EATING RECOVERY CENTER LLC REVOLVER.....		05/10/2017	VARIOUS.....		450,532	450,532	450,532	450,532	0	0	0	0	0	450,532	0	0	0	13,586	12/28/2018	3FE.....

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

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
30048#	AA 5		06/30/2017	EVESTMENT INC TERM LOAN.....		153,778	153,778	153,009	153,149	0	74	0	74	0	153,223	0	555	555	4,080	08/28/2021	3FE.....
30217@	AC 8		06/14/2017	EXPRESS OIL CHANGE, LLC DDTL.....		0	0	0	0	0	0	0	0	0	0	0	0	0	167	04/30/2018	4FE.....
34418@	AA 1		06/30/2017	FOCUSVISION WORLDWIDE INC TERM LOAN.....		26,704	26,704	26,437	26,437	0	0	0	0	0	26,437	0	267	267	580	12/12/2022	4FE.....
36637#	AA 9		06/27/2017	THE GARRETSON RESOLUTION GROUP INC REVOL		214,098	214,098	214,098	0	0	0	0	0	214,098	0	0	0	0	1,296	05/22/2020	3FE.....
36637#	AB 7		06/30/2017	THE GARRETSON RESOLUTION GROUP TERM LOAN		34,916	34,916	34,567	34,633	0	33	0	33	0	34,666	0	251	251	1,590	05/22/2021	3FE.....
37247D	AB 2		06/30/2017	GENWORTH FINANCIAL INC.....		16,082,500	20,000,000	20,865,200	20,677,707	0	(11,286)	0	(11,286)	0	20,666,421	0	(4,583,921)	(4,583,921)	720,620	06/15/2034	3FE.....
38073#	AA 6		04/28/2017	GOLD STAR FOODS INC TERM LOAN.....		16,495	16,495	16,330	16,361	0	21	0	21	0	16,382	0	113	113	509	04/11/2019	3FE.....
38480G	AB 9		05/05/2017	GRAKON HOLDINGS LLC REVOLVER.....		118,360	118,360	118,360	118,360	0	0	0	0	0	118,360	0	0	0	4,173	11/25/2021	3FE.....
38480G	AC 7		06/06/2017	GRAKON HOLDINGS LLC TERM LOAN.....		164,225	164,225	163,404	163,517	0	264	0	264	0	163,781	0	444	444	3,859	11/25/2021	3FE.....
44135W	AC 9		04/03/2017	INTERSTATE HOTELS & RESORTS INC TERM LOA.		23,760	23,760	23,523	23,541	0	13	0	13	0	23,554	0	206	206	573	05/03/2022	3FE.....
44903L	AD 1		06/30/2017	HYGIENA BORROWER LLC TERM LOAN.....		4,982	4,982	4,882	0	0	4	0	4	0	4,886	0	96	96	85	08/26/2022	4Z.....
47630*	AE 9		05/12/2017	JENSEN HUGHES INC INCREMENTAL TERM LOAN.		0	0	0	0	0	0	0	0	0	0	0	0	0	7	12/04/2021	3FE.....
49355E	AC 1		05/01/2017	KEYSTONE PEER PREVIEW TERM LOAN.....		7,112,903	7,112,903	6,970,645	0	0	7,467	0	7,467	0	6,978,113	0	134,791	134,791	123,504	12/28/2022	4Z.....
49381D	AB 3		04/13/2017	KIDKRAFT INC REVOLVER.....		0	0	0	0	0	0	0	0	0	0	0	0	0	1,900	09/30/2021	3FE.....
49381D	AC 1		06/30/2017	KIDKRAFT INC TERM LOAN.....		23,832	23,832	23,594	23,602	0	(1)	0	(1)	0	23,601	0	231	231	1,009	09/30/2021	3FE.....
52109#	AC 1		06/08/2017	LAZER SPOT INC TERM LOAN.....		45,762	45,762	45,304	45,384	0	31	0	31	0	45,415	0	347	347	1,193	02/09/2021	4FE.....
52109#	AD 9		06/12/2017	LAZER SPOT INC REVOLVER.....		22,735	22,735	22,735	22,735	0	0	0	0	0	22,735	0	0	0	1,484	02/09/2021	4FE.....
52109#	AE 7		06/08/2017	LAZER SPOT INC DDTL.....		6,101	6,101	6,101	6,101	0	0	0	0	0	6,101	0	0	0	185	02/09/2021	4FE.....
53630F	AB 9		06/13/2017	LIPARI FOODS OPERATING COMPANY REVOLVER		130,251	130,251	130,251	0	0	0	0	0	130,251	0	0	0	0	1,190	10/14/2021	4FE.....
53630F	AC 7		04/24/2017	LIPARI FOODS OPERATING COMPANY TERM LOAN		15,956	15,956	15,796	15,801	0	10	0	10	0	15,812	0	144	144	371	10/01/2022	4FE.....
54316@	AA 2		06/07/2017	LONG'S DRUGS INC TERM LOAN.....		1,109,464	1,109,464	1,103,916	1,104,441	0	586	0	586	0	1,105,027	0	4,436	4,436	35,607	08/19/2021	3FE.....
54316@	AB 0		06/28/2017	LONG'S DRUGS INC REVOLVER.....		222,503	222,503	222,503	0	0	0	0	0	222,503	0	0	0	1,113	02/19/2021	3FE.....	
56625#	AA 1		04/03/2017	MARCO INC TERM LOAN.....		16,509	16,509	16,344	16,371	0	9	0	9	0	16,380	0	129	129	377	10/30/2021	4Z.....
56625#	AB 9		04/03/2017	MARCO INC DDTL.....		5,503	5,503	5,503	5,503	0	0	0	0	0	5,503	0	0	0	121	10/30/2021	4Z.....
58806#	AA 8		06/30/2017	MERCER FOODS, LLC TERM LOAN.....		4,152	4,152	4,103	4,104	0	5	0	5	0	4,109	0	43	43	128	11/10/2022	4Z.....
58806#	AB 6		05/30/2017	MERCER FOODS, LLC REVOLVER.....		81,120	81,120	81,120	0	0	0	0	0	81,120	0	0	0	9,025	11/10/2021	4Z.....	
589497	AA 4		05/12/2017	MEREY SWEENEY LP.....		4,101,043	3,733,467	4,278,665	3,951,901	0	(22,669)	0	(22,669)	0	3,929,232	0	171,811	171,811	132,165	12/18/2019	1FE.....
60040#	AB 8		06/30/2017	MILLENNIUM PIPELINE COMPANY LLC.....		289,206	289,206	289,206	289,206	0	0	0	0	0	289,206	0	0	0	13,014	06/30/2032	2FE.....
65531@	AA 7		06/30/2017	NOMACORC TERM LOAN.....		22,987	22,987	22,757	22,825	0	19	0	19	0	22,843	0	144	144	532	01/05/2021	5FE.....
65531@	AB 5		06/30/2017	NOMACORC REVOLVER.....		537,329	537,329	537,329	537,329	0	0	0	0	0	537,329	0	0	0	11,650	01/05/2020	5FE.....
67092Q	AB 6		06/22/2017	OAC HOLDINGS III CORP REVOLVER.....		195,310	201,569	197,630	0	0	186	0	186	0	197,816	0	(2,506)	(2,506)	7,168	02/08/2022	4FE.....
67092Q	AC 4		04/03/2017	OAC HOLDINGS III CORP TERM LOAN.....		6,708	6,708	6,674	0	0	0	0	0	6,674	0	33	33	30	02/08/2022	4FE.....	
68218X	AC 6		04/03/2017	ON LOCATION EVENTS, LLC TERM LOAN.....		28,559	28,559	28,274	28,284	0	18	0	18	0	28,302	0	257	257	689	09/29/2021	4Z.....
70489#	AA 7		05/31/2017	PEARLMAN ENTERPRISES INC. REVOLVER.....		16,942	16,942	16,942	0	0	0	0	0	16,942	0	0	0	23	05/05/2022	4Z.....	
709629	AP 4		05/18/2017	PENTAIR FINANCE SA.....		15,903,000	15,000,000	14,987,621	14,988,921	0	421	0	421	0	14,989,342	0	913,658	913,658	486,313	09/15/2025	2FE.....
71712H	AD 4		04/27/2017	PHARM-OLAM INTERNATIONAL REVOLVER.....		355,573	370,087	364,040	0	0	0	0	0	364,040	0	(8,466)	(8,466)	8,225	02/01/2022	4Z.....	
73931N	AG 5		05/09/2017	POWER SERVICES HOLDING COMPANY REVOLVER		129,264	129,264	129,264	0	0	0	0	0	129,264	0	0	0	0	2,959	08/25/2021	3FE.....
73931N	AH 3		04/03/2017	POWER SERVICES HOLDING COMPANY TERM LOAN		71,813	71,813	71,095	71,136	0	47	0	47	0	71,183	0	630	630	1,501	08/25/2021	3FE.....

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
74056T AB 0	PREMIER RESEARCH TERM LOAN.....		05/18/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	47	10/31/2022	4Z.....
74056T AC 8	PREMIER RESEARCH REVOLVER.....		04/18/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	856	10/31/2021	4Z.....
78955K AB 2	ST. GEORGE WAREHOUSING REVOLVER.....		06/30/2017	GOLDMAN SACHS.....		226,209	226,209	226,209	0	0	0	0	0	0	226,209	0	0	0	0	04/28/2022	4Z.....
80372@ AB 6	SARNOVA HC LLC TERM LOAN.....		04/03/2017	VARIOUS.....		20,398	20,398	20,194	20,221	0	12	0	12	0	20,233	0	165	165	394	01/28/2022	4.....
83285# AA 6	SMYTH COMPANIES LLC REVOLVER.....		06/27/2017	GOLDMAN SACHS.....		735,903	735,903	735,903	681,706	0	0	0	0	0	735,903	0	0	0	5,463	09/25/2020	3FE.....
83285# AB 4	SMYTH COMPANIES LLC TERM LOAN.....		06/30/2017	GOLDMAN SACHS.....		46,758	46,758	46,524	46,571	0	29	0	29	0	46,599	0	158	158	650	09/25/2020	3FE.....
84763* AA 9	SPECTRUM ACQUISITION LLC REVOLVER.....		06/21/2017	VARIOUS.....		831,933	831,933	831,933	0	0	0	0	0	0	831,933	0	0	0	6,782	12/22/2020	4FE.....
84763* AB 7	SPECTRUM ACQUISITION LLC DDTL.....		04/03/2017	GOLDMAN SACHS.....		2,718	2,718	2,718	2,718	0	0	0	0	0	2,718	0	0	0	43	12/22/2021	4FE.....
84763* AC 5	SPECTRUM ACQUISITION LLC TERM LOAN.....		04/03/2017	GOLDMAN SACHS.....		32,497	32,497	32,172	32,216	0	19	0	19	0	32,235	0	262	262	499	12/22/2021	4FE.....
85234P AB 9	STACKPATCH, LLC REVOLVER.....		06/02/2017	GOLDMAN SACHS.....		50,174	50,174	50,174	0	0	0	0	0	50,174	0	0	0	0	112	02/03/2022	4Z.....
89049# AA 0	TOOLING ACQUISITION TECHNICS IND TERM LO..		06/30/2017	GOLDMAN SACHS.....		34,236	34,236	33,894	33,952	0	26	0	26	0	33,979	0	258	258	649	09/21/2021	3FE.....
89049# AB 8	TOOLING ACQUISITION TECHNICS IND REVOLVE..		05/25/2017	VARIOUS.....		666,660	666,660	666,660	333,819	0	0	0	0	0	666,660	0	0	0	13,375	09/21/2021	3FE.....
92553P AQ 5	VIACOM INC.....		06/01/2017	TENDER.....		14,020,350	15,000,000	14,939,910	14,942,518	0	(449,357)	0	(449,357)	0	14,493,161	0	(472,811)	(472,811)	345,313	06/15/2043	2FE.....
92659# AB 3	CUSTOM WINDOW SYSTEMS INC TERM LOAN.....		04/03/2017	VARIOUS.....		28,347	28,347	27,851	28,005	0	37	0	37	0	28,042	0	305	305	571	07/31/2019	3FE.....
95613# AA 3	WEST STAR AVIATION INC TERM LOAN.....		06/30/2017	VARIOUS.....		135,815	135,815	134,457	134,559	0	98	0	98	0	134,657	0	1,158	1,158	3,382	04/28/2022	3FE.....
95613# AB 1	WEST STAR AVIATION INC REVOLVER.....		06/14/2017	VARIOUS.....		309,453	309,453	309,453	0	0	0	0	0	309,453	0	0	0	5,531	04/28/2021	3FE.....	
97348@ AD 7	WINDOW PRODUCTS INC TERM LOAN.....		04/03/2017	GOLDMAN SACHS.....		112,107	112,107	110,986	110,986	0	0	0	0	0	110,986	0	1,121	1,121	3,684	02/01/2022	5FE.....
97348@ AE 5	WINDOW PRODUCTS INC REVOLVER.....		06/16/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	7,928	02/01/2021	5FE.....
97653V AB 3	WIREPATH HOME SYSTEMS, LLC REVOLVER.....		06/23/2017	VARIOUS.....		252,198	252,198	252,198	0	0	0	0	0	252,198	0	0	0	7,187	12/21/2021	4Z.....	
97653V AC 1	WIREPATH HOME SYSTEMS, LLC TERM LOAN.....		06/30/2017	GOLDMAN SACHS.....		12,610	12,610	12,484	0	0	22	0	22	0	12,506	0	104	104	346	12/21/2022	4.....
98154# AA 2	WORLD WIDE PACKAGING, LLC REVOLVER.....		06/15/2017	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	560	12/22/2021	3FE.....
98154# AB 0	WORLD WIDE PACKAGING, LLC TERM LOAN.....		06/30/2017	GOLDMAN SACHS.....		296,693	296,693	294,982	0	0	233	0	233	0	295,215	0	1,478	1,478	3,753	12/22/2021	3FE.....
98423E AC 6	YELLOWSTONE TERM LOAN.....		06/30/2017	GOLDMAN SACHS.....		23,206	23,206	22,974	22,978	0	39	0	39	0	23,017	0	189	189	387	01/09/2020	4Z.....
98956P AB 8	ZIMMER HOLDINGS INC.....		06/20/2017	MERRILL LYNCH.....		11,700,000	10,000,000	11,568,000	11,455,847	0	(17,186)	0	(17,186)	0	11,438,661	0	261,339	261,339	324,236	11/30/2039	2FE.....
98956P AG 7	ZIMMER HOLDINGS INC.....		06/20/2017	MERRILL LYNCH.....		7,890,080	8,000,000	8,108,340	8,101,632	0	(1,863)	0	(1,863)	0	8,099,769	0	(209,689)	(209,689)	290,889	08/15/2035	2FE.....
000000 00 0	RESOURCE LABEL GROUP LLC REVOLVER.....		06/29/2017	VARIOUS.....		32,087	32,087	32,087	0	0	0	0	0	32,087	0	0	0	4,372	05/26/2022	4FE.....	
296464 AA 8	ESKOM HOLDINGS LIMITED.....	D	04/13/2017	CITIGROUP GLOBAL MARKETS.....		34,650,000	35,000,000	34,745,550	34,878,584	0	8,038	0	8,038	0	34,886,622	0	(236,622)	(236,622)	1,470,243	01/26/2021	3FE.....
706448 AH 0	PEMEX FINANCE LTD.....	D	05/15/2017	SINKING FUND REDEMPTION.....		3,187,500	3,187,500	3,193,827	3,181,177	0	6,323	0	6,323	0	3,187,500	0	0	0	145,828	11/15/2018	2FE.....
83363R AA 5	SOC CONC AUTO CENTRAL.....	D	06/15/2017	SINKING FUND REDEMPTION.....		1,487,500	1,487,500	1,400,405	1,483,842	0	3,658	0	3,658	0	1,487,500	0	0	0	46,284	12/15/2026	2FE.....
824348 BC 9	SHERWIN-WILLIAMS COMPANY (THE).....		06/02/2017	CONSENT FEE - BASIS ADJ.....		4,000	0	4,000	4,000	0	0	0	0	4,000	0	0	0	0	0	01/15/2026	2FE.....
824348 BE 5	SHERWIN-WILLIAMS COMPANY (THE).....		06/02/2017	CONSENT FEE - BASIS ADJ.....		16,750	0	16,750	16,750	0	0	0	0	16,750	0	0	0	0	0	01/15/2026	2FE.....
38239L AB 2	GOODMAN US FIN ONE 6.0.....	D	06/07/2017	CONSENT FEE - BASIS ADJ.....		105,000	0	105,000	105,000	0	0	0	0	105,000	0	0	0	0	0	03/22/2022	2FE.....
023650 AH 7	AMERICA WEST AIRLINES.....		04/02/2017	SINKING FUND REDEMPTION.....		81,215	81,215	87,224	81,329	0	(114)	0	(114)	(9,868)	81,215	9,868	0	9,868	2,883	10/02/2022	2FE.....
073902 B# 4	JP MORGAN CHASE & CO.....		04/20/2017	SECURITY CALLED BY ISSUER at 100.000		137,551,582	133,928,571	133,928,571	128,766,418	0	0	0	0	8,785,164	137,551,582	0	0	0	2,038,042	04/20/2037	1FE.....
131347 CC 8	CALPINE CORPORATION.....		05/12/2017	CREDIT SUISSE FIRST BOSTON...		8,320,000	8,000,000	8,490,000	8,365,630	0	(29,542)	0	(29,542)	354,709	8,336,088	(354,709)	(16,088)	(370,797)	394,278	01/15/2024	3FE.....
141784 AK 4	CARGILL INC.....		05/23/2017	MATURITY.....		20,000,000	20,000,000	19,963,900	19,999,051	0	949	0	949	(2,481,108)	20,000,000	2,481,108	0	2,481,108	783,333	05/23/2017	1FE.....
35906A AH 1	FRONTIER COMMUNICATIONS CORP.....		05/16/2017	CREDIT SUISSE FIRST BOSTON...		5,337,500	5,000,000	5,606,250	5,418,840	0	(44,897)	0	(44,897)	249,402	5,373,943	(249,402)	(36,443)	(285,845)	252,639	04/15/2020	4FE.....
46625H C* 9	JP MORGAN CHASE & CO.....		05/15/2017	SECURITY CALLED BY ISSUER at 100.000		132,240,148	133,928,571	133,928,571	128,766,418	0	0	0	0	3,473,730	132,240,148	0	0	0	2,691,930	05/15/2036	1FE.....
589497 AA 4	MEREY SWEENEY LP.....		05/12/2017	SECURITY CALLED BY ISSUER at 109.845		6,681,042	6,082,221	7,210,357	6,373,635	0	(30,074)	0	(30,074)	(901,369)	6,343,553	901,369	337,489	1,238,858	215,311	12/18/2019	1FE.....

QE053

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

QE054

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)
67059T AB 1	NUSTAR LOGISTICS LP.....		04/20/2017	BARCLAYS CAPITAL SE.....		5,087,500	5,000,000	4,968,750	4,978,319	0	1,724	0	1,724	450,282	4,980,043	(450,282)	107,457	(342,825)	156,000	09/01/2020	3FE.....
67059T AD 7	NUSTAR LOGISTICS LP.....		04/21/2017	IMPERIAL CAPITAL LLC.....		5,362,500	5,000,000	5,400,000	5,305,324	0	(21,751)	0	(21,751)	474,769	5,283,573	(474,769)	78,927	(395,842)	248,438	02/01/2021	3FE.....
69318F AB 4	PBF HOLDING CO LLC / PBF FINANCE C.....		06/21/2017	SECURITY CALLED BY ISSUER at 102.063		14,288,820	14,000,000	14,820,000	14,325,261	0	(126,586)	0	(126,586)	1,108,893	14,198,675	(1,108,893)	90,145	(1,018,748)	981,750	02/15/2020	4FE.....
70338A 10 3	PATRONS LEGACY 2003-3.....		05/17/2017	MBS PAYDOWN.....		228,707	228,707	228,707	228,707	0	0	0	0	(27,035)	228,707	27,035	0	27,035	5,380	08/17/2020	1FE.....
844741 AS 7	SOUTHWEST AIRLINES CO 1995-A.....		06/15/2017	SINKING FUND REDEMPTION.....		290,597	290,597	290,597	290,597	0	0	0	0	(36,451)	290,597	36,451	0	36,451	14,640	01/01/2018	1FE.....
92553P AQ 5	VIACOM INC.....		06/05/2017	TENDER.....		9,346,900	10,000,000	9,959,940	9,961,679	0	307	0	307	(1,148,662)	9,961,986	1,148,662	(615,086)	533,576	230,208	06/15/2043	2FE.....
G7684K DN 3	ROYAL BANK OF CANADA.....		06/26/2017	SECURITY CALLED BY ISSUER at 100.000		89,863,408	89,285,714	89,285,714	85,844,278	0	0	0	0	4,019,130	89,863,408	0	0	0	1,284,007	06/26/2037	1FE.....
05330A AA 5	AUTOPISTA DEL MAIPO.....	D	06/15/2017	SINKING FUND REDEMPTION.....		579,500	579,500	664,331	581,561	0	(2,060)	0	(2,060)	(63,222)	579,500	63,221	0	63,221	21,363	06/15/2022	2FE.....
05565A A@ 2	BNP PARIBAS SA.....	B	05/16/2017	SECURITY CALLED BY ISSUER at 100.000		87,896,634	89,285,714	89,285,714	85,844,278	0	0	0	0	2,052,356	87,896,634	0	0	0	1,273,912	05/16/2036	1FE.....
709629 AL 3	PENTAIR FINANCE SA.....	D	05/19/2017	TENDER.....		68,732,280	69,000,000	68,742,263	63,838,708	0	13,482	0	13,482	(17,895,839)	68,798,740	17,895,839	(66,460)	17,829,379	1,515,413	09/15/2022	2FE.....
71645W AM 3	PETROBRAS INTERNATIONAL FINANCE COMPANY	D	06/22/2017	SECURITY CALLED BY ISSUER at 103.031		7,212,190	7,000,000	5,504,660	6,737,381	0	103,830	0	103,830	(824,220)	6,841,211	824,220	370,979	1,195,199	332,427	03/01/2018	4FE.....
749770 E@ 8	COOPERATIEVE RABOBANK UA.....	B	05/11/2017	SECURITY CALLED BY ISSUER at 100.000		87,519,692	89,285,714	89,285,714	85,844,278	0	0	0	0	1,675,414	87,519,692	0	0	0	1,255,928	05/11/2036	1FE.....
767201 AH 9	RIO TINTO FINANCE USA LTD.....	D	06/21/2017	SECURITY CALLED BY ISSUER at 113.060		6,500,932	5,750,000	7,588,333	6,342,443	0	(115,224)	0	(115,224)	(762,048)	6,227,220	762,049	273,712	1,035,761	330,625	05/01/2019	1FE.....
G63983 BB 8	NATIONWIDE BUILDING SOCIETY.....	B	05/26/2017	SECURITY CALLED BY ISSUER at 100.000		134,180,159	133,928,571	133,928,571	128,766,418	0	0	0	0	5,413,741	134,180,159	0	0	0	1,800,106	05/26/2037	1FE.....
G7393C AK 2	RAV INTL LTD (HKBK).....	B	05/29/2017	BANK OF NEWYORK.....		9,347,463	9,920,635	6,888,649	6,623,132	0	0	0	0	326,501	6,949,633	0	2,397,830	2,397,830	198,785	05/30/2017	1.....
J27544 AF 2	JAPAN RETAIL FUND INVESTMENT CORP.....	B	05/23/2017	MATURITY.....		19,723,866	19,642,857	17,835,714	18,790,053	0	98,935	0	98,935	834,878	19,723,866	0	0	0	214,004	05/23/2017	1FE.....
J5S517 AC 5	NIS FUNDING C.....	B	04/25/2017	SINKING FUND REDEMPTION.....		545,802	535,714	526,071	513,793	0	665	0	665	31,344	545,802	0	0	0	9,093	07/25/2021	1FE.....
J5S517 AD 3	NIS FUNDING D.....	B	04/25/2017	SINKING FUND REDEMPTION.....		81,870	80,357	80,357	77,260	0	0	0	0	4,610	81,870	0	0	0	1,405	07/25/2021	1FE.....
87425E AM 5	TALISMAN ENERGY INC.....	A	06/27/2017	CONSENT FEE - BASIS ADJ.....		187,500	0	187,500	187,500	0	0	0	0	0	187,500	0	0	0	0	02/01/2021	2FE.....
Q42168 AB 2	GOODMAN AUSTRALIA FINANCE PTY LIMITED.....	B	05/24/2017	CONSENT FEE - BASIS ADJ.....		1,537,069	0	1,537,069	1,537,069	0	0	0	0	0	1,537,069	0	0	0	0	04/03/2023	2FE.....
G9298# AH 4	URENCO LIMITED SERIES 1.....	B	06/14/2017	CONSENT FEE - BASIS ADJ.....		113,574	0	113,574	113,574	0	0	0	0	0	113,574	0	0	0	0	04/28/2038	2FE.....
G9298# AJ 0	URENCO LIMITED SERIES 2.....	B	06/14/2017	CONSENT FEE - BASIS ADJ.....		113,574	0	113,574	113,574	0	0	0	0	0	113,574	0	0	0	0	04/28/2038	2FE.....
G9298# AK 7	URENCO LIMITED SERIES 3.....	B	06/14/2017	CONSENT FEE - BASIS ADJ.....		113,574	0	113,574	113,574	0	0	0	0	0	113,574	0	0	0	0	04/28/2038	2FE.....
G9298# AL 5	URENCO LIMITED SERIES 4.....	B	06/14/2017	CONSENT FEE - BASIS ADJ.....		113,574	0	113,574	113,574	0	0	0	0	0	113,574	0	0	0	0	04/28/2038	2FE.....
26875@ AD 7	EXPRESS OIL CHANGE REVOLVER.....		06/14/2017	GOLDMAN SACHS.....		95,494	95,494	95,494	0	0	0	0	0	0	95,494	0	0	0	1,898	12/11/2017	3FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					1,052,379,587	1,051,448,641	1,056,251,043	1,011,688,573	0	(657,842)	0	(657,842)	5,105,101	1,054,256,197	21,511,767	(1,876,607)	19,635,160	22,332,089	XXX	XXX
8399997	Total - Bonds - Part 4.....					1,623,496,806	1,616,091,114	1,620,525,878	1,554,967,710	0	(665,596)	0	(665,596)	32,705,162	1,625,289,837	21,673,963	(1,793,027)	19,880,936	30,636,344	XXX	XXX
8399999	Total - Bonds.....					1,623,496,806	1,616,091,114	1,620,525,878	1,554,967,710	0	(665,596)	0	(665,596)	32,705,162	1,625,289,837	21,673,963	(1,793,027)	19,880,936	30,636,344	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00287Y 10 9	ABBVIE INC.....		06/28/2017	VARIOUS.....		1,843,000	134,343	XXX	100,789	115,409	(14,619)	0	(14,619)	0	100,789	0	33,553	33,553	2,359	XXX	L.....
03073E 10 5	AMERISOURCEBERGEN CORP.....		06/28/2017	VARIOUS.....		8,032,000	774,272	XXX	701,976	628,022	73,954	0	73,954	0	701,976	0	72,296	72,296	5,863	XXX	L.....
037833 10 0	APPLE INC.....		06/28/2017	VARIOUS.....		2,036,000	296,853	XXX	196,365	235,810	(39,444)	0	(39,444)	0	196,365	0	100,487	100,487	2,443	XXX	L.....
04316A 10 8	ARTISAN PARTNERS ASSET MANAGEMENT INC.....		06/29/2017	VARIOUS.....		38,622,000	1,170,207	XXX	1,055,439	1,149,004	(93,566)	0	(93,566)	0	1,055,439	0	114,768	114,768	60,250	XXX	L.....
05351W 10 3	AVANGRID INC.....		06/28/2017	VARIOUS.....		17,180,000	779,178	XXX	670,173	650,778	19,394	0	19,394	0	670,173	0	109,006	109,006	14,491	XXX	L.....
054937 10 7	BB&T CORP.....		06/28/2017	BANK OF NEWYORK.....		1,469,000	65,744	XXX	47,800	69,072	(21,273)	0	(21,273)	0	47,800	0	17,944	17,944	881	XXX	L.....

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
062540 10 9	BANK OF HAWAII CORP.....		06/28/2017	BANK OF NEWYORK.....	4,681.000	386,868	XXX	281,910	415,158	(133,248)	0	0	(133,248)	0	281,910	0	104,958	104,958	4,681	XXX	L.....
090572 20 7	BIO-RAD LABORATORIES-A.....		06/28/2017	VARIOUS.....	100.000	22,628	XXX	11,332	18,228	(6,896)	0	0	(6,896)	0	11,332	0	11,296	11,296	0	XXX	L.....
09253U 10 8	BLACKSTONE GROUP LP/THE.....		06/28/2017	VARIOUS.....	100.000	3,343	XXX	2,453	2,703	(250)	0	0	(250)	0	2,453	0	890	890	134	XXX	L.....
093671 10 5	H & R BLOCK INC.....		06/28/2017	VARIOUS.....	39,579.000	1,219,569	XXX	866,103	909,921	(43,818)	0	0	(43,818)	0	866,103	0	353,465	353,465	15,870	XXX	L.....
097023 10 5	BOEING CO.....		06/28/2017	VARIOUS.....	1,486.000	296,577	XXX	183,645	231,340	(47,695)	0	0	(47,695)	0	183,645	0	112,931	112,931	4,220	XXX	L.....
109641 10 0	BRINKER INTERNATIONAL INC.....		06/28/2017	VARIOUS.....	6,460.000	246,056	XXX	296,108	319,964	(23,856)	0	0	(23,856)	0	296,108	0	(50,052)	(50,052)	4,393	XXX	L.....
12503M 10 8	CBOE HOLDINGS INC.....		06/28/2017	VARIOUS.....	12,321.000	1,112,465	XXX	801,129	910,399	(109,270)	0	0	(109,270)	0	801,129	0	311,336	311,336	6,161	XXX	L.....
12541W 20 9	C.H. ROBINSON WORLDWIDE INC.....		06/28/2017	VARIOUS.....	10,983.000	740,420	XXX	777,290	804,615	(27,324)	0	0	(27,324)	0	777,290	0	(36,870)	(36,870)	9,885	XXX	L.....
12673P 10 5	CA INC.....		06/28/2017	VARIOUS.....	29,686.000	1,035,669	XXX	893,987	943,124	(49,138)	0	0	(49,138)	0	893,987	0	141,682	141,682	15,140	XXX	L.....
14149Y 10 8	CARDINAL HEALTH INC.....		06/28/2017	VARIOUS.....	4,064.000	321,232	XXX	304,664	292,486	12,178	0	0	12,178	0	304,664	0	16,568	16,568	3,649	XXX	L.....
156700 10 6	CENTURYLINK INC.....		06/28/2017	BANK OF NEWYORK.....	32,057.000	795,884	XXX	770,249	762,315	7,933	0	0	7,933	0	770,249	0	25,635	25,635	34,622	XXX	L.....
17243V 10 2	CINEMARK HOLDINGS INC.....		06/28/2017	VARIOUS.....	15,477.000	601,250	XXX	608,475	593,698	14,777	0	0	14,777	0	608,475	0	(7,225)	(7,225)	8,977	XXX	L.....
189054 10 9	CLOROX COMPANY.....		06/28/2017	VARIOUS.....	7,432.000	1,012,635	XXX	899,790	891,989	7,802	0	0	7,802	0	899,790	0	112,845	112,845	11,891	XXX	L.....
200525 10 3	COMMERCE BANCSHARES INC.....		06/28/2017	VARIOUS.....	5,231.000	296,649	XXX	201,293	302,404	(101,111)	0	0	(101,111)	0	201,293	0	95,356	95,356	2,354	XXX	L.....
20451N 10 1	COMPASS MINERALS INTERNATIONAL INC.....		06/29/2017	VARIOUS.....	14,695.000	966,271	XXX	1,118,712	1,151,353	(32,642)	0	119,963	(152,605)	0	998,748	0	(32,477)	(32,477)	21,161	XXX	L.....
206787 10 3	CONDUENT INC.....		06/28/2017	VARIOUS.....	6,566.000	103,752	XXX	0	0	0	86,591	0	86,591	0	86,591	0	17,162	17,162	0	XXX	L.....
20825C 10 4	CONOCOPHILLIPS.....		06/28/2017	VARIOUS.....	7,000.000	307,468	XXX	328,685	0	0	0	0	0	0	328,685	0	(21,217)	(21,217)	1,855	XXX	L.....
237194 10 5	DARDEN RESTAURANTS INC.....		06/28/2017	VARIOUS.....	1,993.000	182,437	XXX	125,295	144,931	(19,636)	0	0	(19,636)	0	125,295	0	57,142	57,142	2,232	XXX	L.....
260543 10 3	DOW CHEMICAL COMPANY.....		06/28/2017	VARIOUS.....	16,556.000	1,046,694	XXX	916,857	947,334	(30,478)	0	0	(30,478)	0	916,857	0	129,837	129,837	15,232	XXX	L.....
302130 10 9	EXPEDITORS INTERNATIONAL OF WASHINGTON I.....		06/28/2017	VARIOUS.....	5,556.000	312,379	XXX	301,665	294,246	7,420	0	0	7,420	0	301,665	0	10,714	10,714	2,334	XXX	L.....
31847R 10 2	FIRST AMERICAN FINANCIAL.....		06/30/2017	VARIOUS.....	200.000	9,001	XXX	5,383	7,326	(1,943)	0	0	(1,943)	0	5,383	0	3,618	3,618	136	XXX	L.....
337932 10 7	FIRSTENERGY CORP.....		06/28/2017	VARIOUS.....	9,432.000	274,221	XXX	294,632	292,109	2,523	0	0	2,523	0	294,632	0	(20,411)	(20,411)	6,791	XXX	L.....
345370 86 0	FORD MOTOR CO.....		06/28/2017	VARIOUS.....	92,587.000	1,023,527	XXX	1,124,297	1,123,080	1,217	0	2,187	(970)	0	1,122,111	0	(98,584)	(98,584)	32,405	XXX	L.....
354613 10 1	FRANKLIN RESOURCES INC.....		04/24/2017	VARIOUS.....	700.000	29,330	XXX	23,359	27,706	(4,347)	0	0	(4,347)	0	23,359	0	5,971	5,971	280	XXX	L.....
363576 10 9	GALLAGHER ARTHUR J & CO.....		06/28/2017	VARIOUS.....	6,160.000	353,299	XXX	253,369	320,074	(66,705)	0	0	(66,705)	0	253,369	0	99,930	99,930	4,805	XXX	L.....
36467W 10 9	GAMESTOP CORP.....		06/28/2017	VARIOUS.....	36,329.000	780,377	XXX	939,529	917,671	21,859	0	120,310	(98,451)	0	819,219	0	(38,842)	(38,842)	27,610	XXX	L.....
391164 10 0	GREAT PLAINS ENERGY INC.....		06/28/2017	VARIOUS.....	2,896.000	85,246	XXX	80,627	79,206	1,421	0	0	1,421	0	80,627	0	4,619	4,619	1,593	XXX	L.....
418056 10 7	HASBRO INC.....		06/28/2017	VARIOUS.....	3,707.000	410,651	XXX	298,982	288,368	10,615	0	0	10,615	0	298,982	0	111,668	111,668	4,004	XXX	L.....
419870 10 0	HAWAIIAN ELECTRIC INDUSTRIES INC.....		06/28/2017	VARIOUS.....	8,983.000	292,912	XXX	291,466	297,068	(5,602)	0	0	(5,602)	0	291,466	0	1,446	1,446	5,569	XXX	L.....
427866 10 8	HERSHEY CO.....		06/28/2017	VARIOUS.....	6,766.000	728,282	XXX	612,374	699,807	(87,433)	0	0	(87,433)	0	612,374	0	115,908	115,908	8,363	XXX	L.....
452308 10 9	ILLINOIS TOOL WORKS.....		04/26/2017	VARIOUS.....	400.000	55,703	XXX	33,232	48,984	(15,752)	0	0	(15,752)	0	33,232	0	22,471	22,471	520	XXX	L.....
4625H 10 0	JPMORGAN CHASE & CO.....		06/28/2017	VARIOUS.....	4,053.000	363,931	XXX	237,093	349,733	(112,640)	0	0	(112,640)	0	237,093	0	126,838	126,838	3,972	XXX	L.....
478160 10 4	JOHNSON & JOHNSON.....		06/28/2017	VARIOUS.....	1,336.000	178,744	XXX	138,277	153,921	(15,644)	0	0	(15,644)	0	138,277	0	40,470	40,470	2,191	XXX	L.....
482480 10 0	KLA-TENCOR CORP.....		06/28/2017	VARIOUS.....	12,358.000	1,182,946	XXX	921,431	972,327	(50,896)	0	0	(50,896)	0	921,431	0	261,513	261,513	13,347	XXX	L.....
539830 10 9	LOCKHEED MARTIN CORPORATION.....		06/28/2017	VARIOUS.....	250.000	69,997	XXX	52,345	62,485	(10,140)	0	0	(10,140)	0	52,345	0	17,652	17,652	910	XXX	L.....
580135 10 1	MCDONALDS CORPORATION.....		06/28/2017	VARIOUS.....	1,747.000	269,495	XXX	201,534	212,645	(11,111)	0	0	(11,111)	0	201,534	0	67,961	67,961	3,284	XXX	L.....
58933Y 10 5	MERCK & CO INC.....		06/28/2017	VARIOUS.....	33,514.000	2,182,552	XXX	1,803,285	1,972,969	(169,684)	0	0	(169,684)	0	1,803,285	0	379,267	379,267	29,360	XXX	L.....
594918 10 4	MICROSOFT CORP.....		06/28/2017	VARIOUS.....	1,316.000	91,822	XXX	72,107	81,776	(9,669)	0	0	(9,669)	0	72,107	0	19,715	19,715	1,026	XXX	L.....
620076 30 7	MOTOROLA SOLUTIONS INC.....		06/28/2017	VARIOUS.....	7,861.000	692,200	XXX	546,748	651,598	(104,850)	0	0	(104,850)	0	546,748	0	146,072	146,072	7,389	XXX	L.....
631103 10 8	NASDAQ INC.....		06/28/2017	VARIOUS.....	13,829.000	988,883	XXX	939,177	928,202	10,974	0	0	10,974	0	939,177	0	49,707	49,707	9,680	XXX	L.....
636518 10 2	NATIONAL INSTRUMENTS CORP.....		06/28/2017	VARIOUS.....	30,404.000	1,213,379	XXX	863,384	937,051	(73,667)	0	0	(73,667)	0	863,384	0	349,994	349,994	12,770	XXX	L.....
665859 10 4	NORTHERN TRUST.....		06/29/2017	VARIOUS.....	300.000	29,180	XXX	20,191	26,715	(6,524)	0	0	(6,524)	0	20,191	0	8,989	8,989	228	XXX	L.....

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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	For reig 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 Contractua l Maturity Date	NAIC Designation or Market Indicator (a)
693475 10 5	PNC FINANCIAL SERVICES GROUP INC.....		06/28/2017	VARIOUS.....	2,610,000	321,976	XXX	307,656	305,266	2,390	0	0	2,390	0	307,656	0	14,320	14,320	2,871	XXX	L.....
69351T 10 6	PPL CORP.....		06/28/2017	VARIOUS.....	18,291,000	709,922	XXX	633,660	622,809	10,851	0	0	10,851	0	633,660	0	76,263	76,263	7,225	XXX	L.....
724479 10 0	PITNEY BOWES INC.....		06/28/2017	VARIOUS.....	48,195,000	743,212	XXX	734,468	732,082	2,385	0	102,631	(100,246)	0	631,836	0	111,376	111,376	18,073	XXX	L.....
743315 10 3	PROGRESSIVE CORPORATION.....		06/28/2017	VARIOUS.....	20,054,000	892,625	XXX	635,704	711,917	(76,213)	0	0	(76,213)	0	635,704	0	256,921	256,921	13,653	XXX	L.....
747525 10 3	QUALCOMM INC.....		06/28/2017	VARIOUS.....	4,510,000	253,118	XXX	201,693	294,052	(92,359)	0	0	(92,359)	0	201,693	0	51,425	51,425	4,961	XXX	L.....
74834L 10 0	QUEST DIAGNOSTICS INC.....		06/28/2017	VARIOUS.....	2,009,000	223,145	XXX	131,901	184,627	(52,726)	0	0	(52,726)	0	131,901	0	91,244	91,244	1,808	XXX	L.....
761152 10 7	RESMED INC.....		06/28/2017	VARIOUS.....	5,609,000	432,847	XXX	323,070	348,038	(24,968)	0	0	(24,968)	0	323,070	0	109,777	109,777	3,702	XXX	L.....
854502 10 1	STANLEY BLACK & DECKER INC.....		06/28/2017	VARIOUS.....	100,000	14,158	XXX	8,748	11,469	(2,721)	0	0	(2,721)	0	8,748	0	5,410	5,410	116	XXX	L.....
87901J 10 5	TEGNA INC.....		05/04/2017	VARIOUS.....	1,700,000	42,222	XXX	37,163	36,363	800	0	0	800	0	37,163	0	5,059	5,059	476	XXX	L.....
882508 10 4	TEXAS INSTRUMENTS INC.....		06/28/2017	VARIOUS.....	13,798,000	1,076,701	XXX	1,022,016	1,006,840	15,176	0	0	15,176	0	1,022,016	0	54,685	54,685	13,798	XXX	L.....
883556 10 2	THERMO FISHER SCIENTIFIC INC.....		05/18/2017	VARIOUS.....	100,000	17,238	XXX	11,968	14,110	(2,142)	0	0	(2,142)	0	11,968	0	5,270	5,270	30	XXX	L.....
886547 10 8	TIFFANY AND CO.....		06/28/2017	VARIOUS.....	800,000	74,049	XXX	47,955	61,944	(13,989)	0	0	(13,989)	0	47,955	0	26,094	26,094	900	XXX	L.....
920355 10 4	VALSPAR CORP.....		06/01/2017	MERGER.....	2,868,000	324,084	XXX	295,720	297,153	(1,433)	0	0	(1,433)	0	295,720	0	28,364	28,364	1,061	XXX	L.....
92343V 10 4	VERIZON COMMUNICATIONS.....		06/28/2017	VARIOUS.....	15,755,000	706,045	XXX	778,948	841,002	(62,054)	0	0	(62,054)	0	778,948	0	(72,903)	(72,903)	18,197	XXX	L.....
931142 10 3	WALMART STORES.....		06/28/2017	VARIOUS.....	6,137,000	469,317	XXX	406,210	424,189	(17,979)	0	0	(17,979)	0	406,210	0	63,106	63,106	9,328	XXX	L.....
942622 20 0	WATSCO INC.....		06/28/2017	VARIOUS.....	624,000	95,360	XXX	72,084	92,427	(20,343)	0	0	(20,343)	0	72,084	0	23,276	23,276	1,310	XXX	L.....
984121 60 8	XEROX CORP.....		06/28/2017	VARIOUS.....	8,207,000	240,091	XXX	286,575	286,575	0	(86,591)	0	(86,591)	0	199,984	0	40,107	40,107	2,073	XXX	L.....
988498 10 1	YUM! BRANDS INC.....		06/28/2017	VARIOUS.....	16,906,000	1,253,258	XXX	1,087,038	1,070,657	16,381	0	0	16,381	0	1,087,038	0	166,220	166,220	10,144	XXX	L.....
G54050 10 2	LAZARD LTD-CL A.....		06/06/2017	VARIOUS.....	700,000	32,966	XXX	22,257	30,174	(7,917)	0	0	(7,917)	0	22,257	0	10,709	10,709	1,221	XXX	L.....
G0692U 10 9	AXIS CAPITAL HOLDINGS LTD.....		06/29/2017	VARIOUS.....	13,782,000	889,467	XXX	736,074	899,551	(163,477)	0	0	(163,477)	0	736,074	0	153,394	153,394	10,474	XXX	L.....
G3223R 10 8	EVEREST RE GROUP LTD.....		06/28/2017	VARIOUS.....	3,174,000	809,329	XXX	579,173	686,854	(107,681)	0	0	(107,681)	0	579,173	0	230,156	230,156	7,935	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				35,158,271		XXX	30,575,087	32,193,223	(1,946,823)	0	345,091	(2,291,914)	0	30,229,995	0	4,928,275	4,928,275	556,667	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
37955M 20 8	GLOBAL INVESTMENT FUND I.....		06/21/2017	RETURN OF CAPITAL.....	2,459,890		XXX	2,459,890	2,202,408	0	0	0	0	257,482	2,459,890	0	0	0	0	XXX	K.....
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				2,459,890		XXX	2,459,890	2,202,408	0	0	0	0	257,482	2,459,890	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				37,618,161		XXX	33,034,977	34,395,631	(1,946,823)	0	345,091	(2,291,914)	257,482	32,689,885	0	4,928,275	4,928,275	556,667	XXX	XXX
9799999	Total - Common Stocks.....				37,618,161		XXX	33,034,977	34,395,631	(1,946,823)	0	345,091	(2,291,914)	257,482	32,689,885	0	4,928,275	4,928,275	556,667	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				37,618,161		XXX	33,034,977	34,395,631	(1,946,823)	0	345,091	(2,291,914)	257,482	32,689,885	0	4,928,275	4,928,275	556,667	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				1,661,114,967		XXX	1,653,560,855	1,589,363,341	(1,946,823)	(665,596)	345,091	(2,957,510)	32,962,644	1,657,979,722	21,673,963	3,135,248	24,809,211	31,193,011	XXX	XXX

QE05.6

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

SCHEDULE DB - PART A - SECTION 1

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

1	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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Collars																							
JPY/Currency Collar-OP201703-NG.....	Bond Portfolio Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GEF7VJPSI70UK5573.....	03/13/2017	07/11/2017	.....0	185,000,000	.....102.6800	.....0	.....470,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....161,691	.....	0001.....
JPY/Currency Collar-OP201703-NH.....	Bond Portfolio Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254.....	03/13/2017	07/18/2017	.....0	275,000,000	.....102.6500	.....0	.....775,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....307,459	.....	0001.....
JPY/Currency Collar-OP201703-NI.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPPGFNF3BB653.....	03/13/2017	07/19/2017	.....0	210,000,000	.....102.5500	.....0	.....714,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....241,221	.....	0001.....
JPY/Currency Collar-OP201703-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	03/14/2017	07/13/2017	.....0	310,000,000	.....102.7300	.....0	.....766,243	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....294,545	.....	0001.....
JPY/Currency Collar-OP201703-TC.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	03/14/2017	07/13/2017	.....0	330,000,000	.....102.7400	.....0	.....815,678	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....313,548	.....	0001.....
JPY/Currency Collar-OP201704-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZWZ7FF32TWEFA76.....	04/13/2017	07/14/2017	.....0	160,000,000	.....97.8300	.....0	.....330,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....157,762	.....	0001.....
JPY/Currency Collar-OP201705-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	05/09/2017	08/10/2017	.....0	200,000,000	.....102.2000	.....0	.....112,000	.....0	.....5,406	.....0	.....5,406	.....0	.....5,406	.....0	.....0	.....337,474	.....	0001.....
JPY/Currency Collar-OP201705-NB.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	05/25/2017	08/28/2017	.....0	275,000,000	.....100.1700	.....0	.....238,167	.....0	.....8,748	.....0	.....8,748	.....0	.....8,748	.....0	.....0	.....556,644	.....	0001.....
JPY/Currency Collar-OP201705-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GEF7VJPSI70UK5573.....	05/26/2017	08/29/2017	.....0	240,000,000	.....100.0000	.....0	.....213,600	.....0	.....7,274	.....0	.....7,274	.....0	.....7,274	.....0	.....0	.....489,898	.....	0001.....
JPY/Currency Collar-OP201705-TA.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	05/26/2017	08/29/2017	.....0	310,000,000	.....117.5000	.....0	.....(298,560)	.....0	.....9,238	.....0	.....9,238	.....0	.....9,238	.....0	.....0	.....632,785	.....	0001.....
JPY/Currency Collar-OP201705-NC.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPPGFNF3BB653.....	05/30/2017	08/30/2017	.....0	260,000,000	.....99.5900	.....0	.....266,500	.....0	.....6,194	.....0	.....6,194	.....0	.....6,194	.....0	.....0	.....535,127	.....	0001.....
JPY/Currency Collar-OP201705-ND.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZWZ7FF32TWEFA76.....	05/31/2017	09/01/2017	.....0	295,000,000	.....99.1000	.....0	.....427,002	.....0	.....5,653	.....0	.....5,653	.....0	.....5,653	.....0	.....0	.....617,037	.....	0001.....
JPY/Currency Collar-OP201705-NE.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZWZ7FF32TWEFA76.....	05/31/2017	09/01/2017	.....0	295,000,000	.....99.3200	.....0	.....407,332	.....0	.....6,818	.....0	.....6,818	.....0	.....6,818	.....0	.....0	.....617,037	.....	0001.....
JPY/Currency Collar-OP201706-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	06/01/2017	09/05/2017	.....0	230,000,000	.....99.6200	.....0	.....219,650	.....0	.....9,504	.....0	.....9,504	.....0	.....9,504	.....0	.....0	.....496,117	.....	0001.....
JPY/Currency Collar-OP201706-NB.....	Bond Portfolio Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254.....	06/05/2017	09/06/2017	.....0	205,000,000	.....99.0100	.....0	.....166,700	.....0	.....5,936	.....0	.....5,936	.....0	.....5,936	.....0	.....0	.....445,479	.....	0001.....
JPY/Currency Collar-OP201706-TA.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	06/06/2017	09/07/2017	.....0	340,000,000	.....98.9100	.....0	.....309,119	.....0	.....10,092	.....0	.....10,092	.....0	.....10,092	.....0	.....0	.....744,256	.....	0001.....
JPY/Currency Collar-OP201706-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	06/06/2017	09/07/2017	.....0	225,000,000	.....98.9100	.....0	.....204,564	.....0	.....6,678	.....0	.....6,678	.....0	.....6,678	.....0	.....0	.....492,522	.....	0001.....
JPY/Currency Collar-OP201706-NC.....	Bond Portfolio Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GEF7VJPSI70UK5573.....	06/07/2017	09/08/2017	.....0	240,000,000	.....98.0100	.....0	.....317,300	.....0	.....3,791	.....0	.....3,791	.....0	.....3,791	.....0	.....0	.....529,150	.....	0001.....
JPY/Currency Collar-OP201706-ND.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPPGFNF3BB653.....	06/08/2017	09/11/2017	.....0	245,000,000	.....98.7200	.....0	.....245,000	.....0	.....8,735	.....0	.....8,735	.....0	.....8,735	.....0	.....0	.....551,628	.....	0001.....
JPY/Currency Collar-OP0617-NE.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZWZ7FF32TWEFA76.....	06/14/2017	09/14/2017	.....0	235,000,000	.....97.7600	.....0	.....274,480	.....0	.....5,508	.....0	.....5,508	.....0	.....5,508	.....0	.....0	.....539,875	.....	0001.....
JPY/Currency Collar-OP0617-NF.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	06/15/2017	09/15/2017	.....0	95,000,000	.....99.2200	.....0	.....57,000	.....0	.....7,047	.....0	.....7,047	.....0	.....7,047	.....0	.....0	.....219,679	.....	0001.....
JPY/Currency Collar-OP0617-TCHY.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	06/16/2017	09/29/2017	.....0	220,000,000	.....99.4300	.....0	.....275,566	.....0	.....45,847	.....0	.....45,847	.....0	.....45,847	.....0	.....0	.....553,047	.....	0001.....
JPY/Currency Collar-OP0617-NGHY.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPPGFNF3BB653.....	06/16/2017	08/31/2017	.....0	205,000,000	.....99.6900	.....0	.....123,000	.....0	.....5,906	.....0	.....5,906	.....0	.....5,906	.....0	.....0	.....425,372	.....	0001.....
JPY/Currency Collar - FXOP201507-(US)-C5.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	07/29/2015	07/24/2017	.....0	24,098,214	.....127.1500	.....775,120	.....0	.....0	.....0	.....0	.....0	.....0	.....(174,682)	.....0	.....0	.....31,111	.....	0002.....
JPY/Currency Collar - FXOP201507-(US)-C6.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	07/29/2015	09/18/2017	.....0	8,767,857	.....126.9300	.....292,411	.....0	.....0	.....40	.....0	.....40	.....0	.....(83,446)	.....0	.....0	.....20,666	.....	0002.....
JPY/Currency Collar - FXOP201508-(US)-C12.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCFXT09.....	08/19/2015	07/24/2017	.....0	24,098,214	.....126.9000	.....737,453	.....0	.....0	.....0	.....0	.....0	.....0	.....(188,675)	.....0	.....0	.....31,111	.....	0002.....
JPY/Currency Collar - FXOP201508-(US)-C13.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCFXT09.....	08/19/2015	09/18/2017	.....0	8,767,857	.....126.6800	.....283,191	.....0	.....0	.....48	.....0	.....48	.....0	.....(89,436)	.....0	.....0	.....20,666	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C14.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	09/03/2015	09/18/2017	.....0	4,383,929	.....122.4700	.....150,000	.....0	.....0	.....493	.....0	.....493	.....0	.....(75,204)	.....0	.....0	.....10,333	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C17.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	09/03/2015	07/24/2017	.....0	12,053,571	.....122.6500	.....405,000	.....0	.....0	.....0	.....0	.....0	.....0	.....(170,803)	.....0	.....0	.....15,561	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C21.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCFXT09.....	09/28/2015	09/18/2017	.....0	1,455,357	.....123.0600	.....51,200	.....0	.....0	.....111	.....0	.....111	.....0	.....(23,109)	.....0	.....0	.....3,430	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C22.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/12/2015	07/24/2017	.....0	10,303,571	.....123.5200	.....324,000	.....0	.....0	.....0	.....0	.....0	.....0	.....(127,662)	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C23.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/12/2015	09/18/2017	.....0	5,848,214	.....123.4200	.....191,300	.....0	.....0	.....350	.....0	.....350	.....0	.....(87,051)	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C24.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/12/2015	12/12/2017	.....0	3,892,857	.....123.2400	.....136,500	.....0	.....0	.....3,707	.....0	.....3,707	.....0	.....(68,641)	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C28.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/27/2015	07/24/2017	.....0	10,303,571	.....123.7100	.....320,000	.....0	.....0	.....0	.....0	.....0	.....0	.....(124,220)	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C29.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/27/2015	09/18/2017	.....0	5,848,214	.....123.6500	.....190,000	.....0	.....0	.....300	.....0	.....300	.....0	.....(84,598)	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C30.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	10/27/2015	12/12/2017	.....0	3,892,857	.....123.5200	.....133,000	.....0	.....0	.....3,361	.....0	.....3,361	.....0	.....(66,842)	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C31.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	11/05/2015	07/24/2017	.....0	10,303,571	.....124.1100	.....310,000	.....0	.....0	.....0	.....0	.....0	.....0	.....(118,042)	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C32.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	11/05/2015	09/18/2017	.....0	5,848,214	.....123.9400	.....185,000	.....0	.....0	.....245	.....0	.....245	.....0	.....(82,301)	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C33.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	11/05/2015	12/12/2017	.....0	3,892,857	.....123.6300	.....130,000	.....0	.....0	.....3,233	.....0	.....3,233	.....0	.....(65,370)	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C34.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	11/30/2015	07/24/2017	.....0	10,303,571	.....125.6800	.....300,000	.....0	.....0	.....0	.....0	.....0	.....0	.....(95,099)	.....0	.....0	.....13,302	.....

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201511-(US)-C36..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	11/30/2015	12/12/2017	.....0	...3,892,857	.....125.1200	.....130,000	.....0	.....1,884	.....1,884	.....0	.....1,884	.....0	.....(57,958)	.....0	.....0	.....13,177	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C37..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	07/24/2017	.....0	...10,741,071	.....123.1800	.....317,943	.....0	.....0	.....0	.....0	.....0	.....0	.....(141,975)	.....0	.....0	.....13,867	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C38..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	09/15/2017	.....0	...5,187,500	.....123.0100	.....161,694	.....0	.....343	.....343	.....0	.....343	.....0	.....(82,532)	.....0	.....0	.....11,996	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C39..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	12/12/2017	.....0	...3,642,857	.....122.9600	.....120,473	.....0	.....3,822	.....3,822	.....0	.....3,822	.....0	.....(66,148)	.....0	.....0	.....12,331	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C40..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	07/24/2017	.....0	...10,741,071	.....124.0500	.....306,702	.....0	.....0	.....0	.....0	.....0	.....0	.....(125,721)	.....0	.....0	.....13,867	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C41..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	09/15/2017	.....0	...5,187,500	.....123.8600	.....156,915	.....0	.....189	.....189	.....0	.....189	.....0	.....(74,429)	.....0	.....0	.....11,996	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C42..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	12/12/2017	.....0	...3,642,857	.....123.5400	.....119,418	.....0	.....3,123	.....3,123	.....0	.....3,123	.....0	.....(62,667)	.....0	.....0	.....12,331	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C49..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	07/24/2017	.....0	...10,669,643	.....120.9400	.....297,771	.....0	.....0	.....0	.....0	.....0	.....0	.....(192,163)	.....0	.....0	.....13,774	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C50..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	09/15/2017	.....0	...5,714,286	.....120.7300	.....167,802	.....0	.....1,647	.....1,647	.....0	.....1,647	.....0	.....(119,082)	.....0	.....0	.....13,214	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C51..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	12/12/2017	.....0	...5,714,286	.....120.4000	.....184,724	.....0	.....13,867	.....13,867	.....0	.....13,867	.....0	.....(130,154)	.....0	.....0	.....19,343	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C52..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	02/13/2018	.....0	...3,809,527	.....120.1100	.....129,673	.....0	.....16,880	.....16,880	.....0	.....16,880	.....0	.....(90,079)	.....0	.....0	.....15,159	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C53..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/29/2016	07/24/2017	.....0	...10,669,643	.....123.7700	.....304,974	.....0	.....0	.....0	.....0	.....0	.....0	.....(129,878)	.....0	.....0	.....13,774	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C57..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	01/29/2016	09/15/2017	.....0	...5,714,286	.....123.6100	.....172,185	.....0	.....248	.....248	.....0	.....248	.....0	.....(82,657)	.....0	.....0	.....13,214	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C58..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	01/29/2016	12/12/2017	.....0	...5,714,286	.....123.4300	.....186,776	.....0	.....5,092	.....5,092	.....0	.....5,092	.....0	.....(98,961)	.....0	.....0	.....19,343	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C59..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	01/29/2016	02/13/2018	.....0	...3,809,527	.....123.1800	.....131,175	.....0	.....7,705	.....7,705	.....0	.....7,705	.....0	.....(71,429)	.....0	.....0	.....15,159	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C62..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	02/04/2016	02/13/2018	.....0	...3,809,527	.....119.2100	.....137,257	.....0	.....20,887	.....20,887	.....0	.....20,887	.....0	.....(95,553)	.....0	.....0	.....15,159	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C63..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	02/04/2016	12/12/2017	.....0	...5,714,286	.....119.4000	.....196,456	.....0	.....18,735	.....18,735	.....0	.....18,735	.....0	.....(141,339)	.....0	.....0	.....19,343	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C65..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	02/04/2016	07/24/2017	.....0	...10,669,643	.....124.6900	.....184,722	.....0	.....0	.....0	.....0	.....0	.....0	.....(114,155)	.....0	.....0	.....13,774	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C66..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	02/04/2016	09/15/2017	.....0	...5,714,286	.....119.6100	.....180,902	.....0	.....3,172	.....3,172	.....0	.....3,172	.....0	.....(133,065)	.....0	.....0	.....13,214	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201603-(US)-C67..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	03/03/2016	02/13/2018	.....0	...4,567,500	.....118.9500	.....131,508	.....0	.....26,600	.....26,600	.....0	.....26,600	.....0	.....(116,976)	.....0	.....0	.....18,175	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201603-(US)-C71..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	03/30/2016	02/13/2018	.....0	...2,740,000	.....119.7700	.....58,457	.....0	.....13,168	.....13,168	.....0	.....13,168	.....0	.....(66,156)	.....0	.....0	.....10,903	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C72..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	04/07/2016	07/24/2017	.....0	...9,446,429	.....115.0700	.....201,830	.....0	.....10,913	.....10,913	.....0	.....10,913	.....0	.....(351,755)	.....0	.....0	.....12,195	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C73..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	04/07/2016	09/15/2017	.....0	...2,767,857	.....115.3000	.....62,482	.....0	.....12,611	.....12,611	.....0	.....12,611	.....0	.....(97,059)	.....0	.....0	.....6,400	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C74..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	04/07/2016	12/12/2017	.....0	...1,500,000	.....115.5900	.....36,504	.....0	.....13,809	.....13,809	.....0	.....13,809	.....0	.....(48,497)	.....0	.....0	.....5,078	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C75..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/07/2016	02/13/2018	.....0	...5,821,429	.....115.7300	.....148,003	.....0	.....68,403	.....68,403	.....0	.....68,403	.....0	.....(183,613)	.....0	.....0	.....23,164	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C76..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	07/09/2018	.....0	...9,285,714	.....118.9900	.....238,858	.....0	.....93,481	.....93,481	.....0	.....93,481	.....0	.....(234,681)	.....0	.....0	.....47,323	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C77..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/27/2016	07/24/2017	.....0	...9,446,429	.....118.2800	.....181,377	.....0	.....346	.....346	.....0	.....346	.....0	.....(244,406)	.....0	.....0	.....12,195	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C78..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	09/15/2017	.....0	...2,776,786	.....118.4900	.....51,600	.....0	.....2,838	.....2,838	.....0	.....2,838	.....0	.....(73,996)	.....0	.....0	.....6,421	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C79..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/27/2016	12/12/2017	.....0	...1,500,000	.....118.7500	.....32,772	.....0	.....5,936	.....5,936	.....0	.....5,936	.....0	.....(39,802)	.....0	.....0	.....5,078	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C80..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	02/13/2018	.....0	...5,830,357	.....118.8600	.....133,649	.....0	.....34,666	.....34,666	.....0	.....34,666	.....0	.....(150,218)	.....0	.....0	.....23,200	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C81..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	05/03/2016	09/15/2017	.....0	...2,776,786	.....113.1500	.....51,600	.....0	.....28,766	.....28,766	.....0	.....28,766	.....0	.....(110,917)	.....0	.....0	.....6,421	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C82..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	05/03/2016	12/12/2017	.....0	...1,500,000	.....113.4800	.....32,772	.....0	.....22,899	.....22,899	.....0	.....22,899	.....0	.....(54,080)	.....0	.....0	.....5,078	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C83..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	05/03/2016	02/13/2018	.....0	...5,830,357	.....113.6800	.....133,649	.....0	.....103,123	.....103,123	.....0	.....103,123	.....0	.....(198,645)	.....0	.....0	.....23,200	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C84..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	05/03/2016	07/09/2018	.....0	...9,285,714	.....113.9100	.....238,858	.....0	.....207,759	.....207,759	.....0	.....207,759	.....0	.....(297,348)	.....0	.....0	.....47,323	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C86..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	09/15/2017	.....0	...2,776,786	.....116.1900	.....53,608	.....0	.....8,630	.....8,630	.....0	.....8,630	.....0	.....(91,909)	.....0	.....0	.....6,421	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C87..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	05/26/2016	12/12/2017	.....0	...1,500,000	.....116.4300	.....31,348	.....0	.....11,152	.....11,152	.....0	.....11,152	.....0	.....(46,672)	.....0	.....0	.....5,078	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C88..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	02/13/2018	.....0	...5,821,429	.....116.5100	.....129,382	.....0	.....58,123	.....58,123	.....0	.....58,123	.....0	.....(173,513)	.....0	.....0	.....23,164	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C89..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	07/09/2018	.....0	...9,285,714	.....116.5900	.....230,754	.....0	.....137,587	.....137,587	.....0	.....137,587	.....0	.....(263,787)	.....0	.....0	.....47,323	.....0002.....	.....0002.....
JPY/Currency Collar - FXOP201606-(US)-C90..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.	06																	

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201606-(US)-C98	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	09/15/2017	0	2,776,786	110.8100	55,000	0	60,397		60,397	0	(117,815)	0	0	0	6,421		0002
JPY/Currency Collar - FXOP201606-(US)-C99	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	12/12/2017	0	1,508,929	111.1600	33,000	0	38,239		38,239	0	(58,551)	0	0	0	5,108		0002
JPY/Currency Collar - FXOP201606-(US)-C100	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	02/13/2018	0	5,830,357	111.3400	147,651	0	160,104		160,104	0	(215,274)	0	0	0	23,200		0002
JPY/Currency Collar - FXOP201606-(US)-C101	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	07/09/2018	0	9,303,571	111.6200	264,398	0	292,044		292,044	0	(315,714)	0	0	0	47,414		0002
JPY/Currency Collar - FXOP201607-(US)-C103	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/15/2017	0	5,151,786	105.8600	147,828	0	311,337		311,337	0	(206,931)	0	0	0	11,913		0002
JPY/Currency Collar - FXOP201607-(US)-C104	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	12/12/2017	0	3,901,786	106.0800	122,721	0	235,677		235,677	0	(152,570)	0	0	0	13,208		0002
JPY/Currency Collar - FXOP201607-(US)-C105	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	02/13/2018	0	4,428,571	106.1800	140,668	0	269,044		269,044	0	(167,828)	0	0	0	17,622		0002
JPY/Currency Collar - FXOP201607-(US)-C106	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	07/09/2018	0	9,928,571	106.3000	354,284	0	615,929		615,929	0	(348,500)	0	0	0	50,599		0002
JPY/Currency Collar - FXOP201607-(US)-C107	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/11/2018	0	3,669,643	106.3100	137,628	0	228,506		228,506	0	(128,243)	0	0	0	20,239		0002
JPY/Currency Collar - FXOP201607-(US)-C108	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/26/2016	09/15/2017	0	5,151,786	110.5500	188,291	0	120,382		120,382	0	(220,724)	0	0	0	11,913		0002
JPY/Currency Collar - FXOP201607-(US)-C109	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/26/2016	12/12/2017	0	3,901,786	110.8500	98,506	0	105,143		105,143	0	(152,713)	0	0	0	13,208		0002
JPY/Currency Collar - FXOP201607-(US)-C110	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/26/2016	02/13/2018	0	4,428,571	110.9800	110,525	0	129,280		129,280	0	(163,712)	0	0	0	17,622		0002
JPY/Currency Collar - FXOP201607-(US)-C111	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/26/2016	07/09/2018	0	9,928,571	111.2000	279,166	0	331,643		331,643	0	(327,563)	0	0	0	50,599		0002
JPY/Currency Collar - FXOP201607-(US)-C112	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/26/2016	09/11/2018	0	3,669,643	111.2500	107,857	0	126,316		126,316	0	(122,112)	0	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C113	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/03/2016	07/09/2018	0	9,928,571	108.4500	271,260	0	474,203		474,203	0	(354,486)	0	0	0	50,599		0002
JPY/Currency Collar - FXOP201608-(US)-C114	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/03/2016	09/11/2018	0	3,669,643	108.5500	111,324	0	176,412		176,412	0	(128,363)	0	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C115	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/03/2016	09/15/2017	0	5,151,786	107.5200	114,733	0	236,864		236,864	0	(214,842)	0	0	0	11,913		0002
JPY/Currency Collar - FXOP201608-(US)-C116	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/03/2016	12/12/2017	0	3,901,786	107.8800	95,613	0	180,241		180,241	0	(155,030)	0	0	0	13,208		0002
JPY/Currency Collar - FXOP201608-(US)-C117	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	08/03/2016	02/13/2018	0	4,428,571	108.0700	108,070	0	206,740		206,740	0	(169,993)	0	0	0	17,622		0002
JPY/Currency Collar - FXOP201608-(US)-C118	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	09/11/2018	0	3,669,643	105.0700	173,713	0	261,340		261,340	0	(128,205)	0	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C119	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	07/09/2018	0	9,928,571	105.2600	446,553	0	692,455		692,455	0	(347,881)	0	0	0	50,599		0002
JPY/Currency Collar - FXOP201608-(US)-C120	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	02/13/2018	0	4,428,571	105.6100	173,235	0	289,342		289,342	0	(167,068)	0	0	0	17,622		0002
JPY/Currency Collar - FXOP201608-(US)-C121	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	12/12/2017	0	3,901,786	105.7200	142,311	0	247,469		247,469	0	(151,932)	0	0	0	13,208		0002
JPY/Currency Collar - FXOP201608-(US)-C122	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	09/15/2017	0	5,151,786	105.7700	168,762	0	315,526		315,526	0	(206,571)	0	0	0	11,913		0002
JPY/Currency Collar - FXOP201609-(US)-C123	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/12/2016	09/15/2017	0	5,151,786	104.1800	170,879	0	392,560		392,560	0	(200,781)	0	0	0	11,913		0002
JPY/Currency Collar - FXOP201609-(US)-C124	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/12/2016	12/12/2017	0	3,901,786	104.1300	143,779	0	301,979		301,979	0	(147,808)	0	0	0	13,208		0002
JPY/Currency Collar - FXOP201609-(US)-C125	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/12/2016	02/13/2018	0	4,428,571	104.0300	174,843	0	348,689		348,689	0	(165,712)	0	0	0	17,622		0002
JPY/Currency Collar - FXOP201609-(US)-C126	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/12/2016	07/09/2018	0	9,928,571	103.6900	447,354	0	817,292		817,292	0	(353,071)	0	0	0	50,599		0002
JPY/Currency Collar - FXOP201609-(US)-C127	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/12/2016	09/11/2018	0	3,669,643	103.5200	174,170	0	305,982		305,982	0	(129,095)	0	0	0	20,239		0002
JPY/Currency Collar - FXOP201609-(US)-C128	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	07/09/2018	0	11,053,571	102.2100	477,926	0	1,051,065		1,051,065	0	(378,757)	0	0	0	56,332		0002
JPY/Currency Collar - FXOP201609-(US)-C129	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	09/15/2017	0	6,785,714	102.6500	210,927	0	621,122		621,122	0	(252,752)	0	0	0	15,691		0002
JPY/Currency Collar - FXOP201609-(US)-C130	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/26/2016	09/11/2018	0	3,437,500	102.0500	156,296	0	329,433		329,433	0	(120,191)	0	0	0	18,958		0002
JPY/Currency Collar - FXOP201609-(US)-C131	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	12/12/2017	0	5,133,929	102.6000	179,422	0	470,798		470,798	0	(191,168)	0	0	0	17,378		0002
JPY/Currency Collar - FXOP201609-(US)-C132	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	02/13/2018	0	5,312,500	102.5100	199,965	0	491,472		491,472	0	(193,626)	0	0	0	21,139		0002
JPY/Currency Collar - FXOP201610-(US)-C134	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	09/15/2017	0	6,428,571	106.4100	178,542	0	357,120		357,120	0	(260,784)	0	0	0	14,865		0002
JPY/Currency Collar - FXOP201610-(US)-C135	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	12/12/2017	0	8,571,429	106.3800	270,738	0	496,501		496,501	0	(336,271)	0	0	0	29,014		0002
JPY/Currency Collar - FXOP201610-(US)-C136	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/26/2016	02/13/2018	0	6,428,571	106.2900	218,814	0	384,967		384,967	0	(245,329)	0	0	0	25,580		0002
JPY/Currency Collar - FXOP201610-(US)-C137	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	07/09/2018	0	12,857,143	105.9800	505,623	0	827,486		827,486	0	(451,137)	0	0	0	65,524		0002
JPY/Currency Collar - FXOP201610-(US)-C138	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/26/2016	09/11/2018	0	6,535,714	105.8300	270,715	0	429,103		429,103	0	(231,925)	0	0	0	36,045		0002
JPY/Currency Collar - FXOP201610-(US)-C139	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	12/10/2018	0	4,357,143	105.5600	193,857	0	294,517		294,517	0	(150,106)	0	0	0	26,384		0002
JPY/Currency Collar - FXOP201611-(US)-C141	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	07/09/2018	0	12,857,143	106.1900	514,931	0	807,815		807,815	0	(466,212)	0	0	0	65,524		0002

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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, or Central Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201611-(US)-C142	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/07/2016	09/15/2017	0	6,428,571	109.8000	119,402	0	0	182,327		182,327	0	(276,173)	0	0	14,865		0002
JPY/Currency Collar - FXOP201611-(US)-C143	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/07/2016	12/12/2017	0	8,571,429	110.2700	178,921	0	0	259,042		259,042	0	(338,473)	0	0	29,014		0002
JPY/Currency Collar - FXOP201611-(US)-C144	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/07/2016	09/11/2018	0	6,535,714	106.0500	276,257	0	0	418,885		418,885	0	(233,023)	0	0	36,045		0002
JPY/Currency Collar - FXOP201611-(US)-C145	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/07/2016	12/10/2018	0	4,357,143	105.8000	197,699	0	0	287,312		287,312	0	(151,190)	0	0	26,384		0002
JPY/Currency Collar - FXOP201611-(US)-C146	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/07/2016	02/13/2018	0	6,428,571	110.5200	144,072	0	0	202,725		202,725	0	(242,527)	0	0	25,580		0002
JPY/Currency Collar - FXOP201611-(US)-C147	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	11/29/2016	09/11/2018	0	7,098,214	114.4900	301,687	0	0	156,407		156,407	0	(216,709)	0	0	39,148		0002
JPY/Currency Collar - FXOP201611-(US)-C148	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/29/2016	12/10/2018	0	4,580,357	114.1000	209,314	0	0	115,120		115,120	0	(140,979)	0	0	27,735		0002
JPY/Currency Collar - FXOP201611-(US)-C149	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	11/29/2016	07/09/2018	0	12,794,643	114.7400	511,481	0	0	252,386		252,386	0	(399,729)	0	0	65,205		0002
JPY/Currency Collar - FXOP201611-(US)-C150	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	11/29/2016	12/12/2017	0	8,517,857	115.2500	265,987	0	0	85,302		85,302	0	(281,626)	0	0	28,833		0002
JPY/Currency Collar - FXOP201611-(US)-C151	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	11/29/2016	09/15/2017	0	6,366,071	115.3000	174,570	0	0	29,006		29,006	0	(226,025)	0	0	14,721		0002
JPY/Currency Collar - FXOP201611-(US)-C152	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	11/29/2016	02/13/2018	0	6,383,929	115.1300	218,293	0	0	84,780		84,780	0	(204,903)	0	0	25,402		0002
JPY/Currency Collar - FXOP201701-(US)-C157	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	12/14/2016	09/15/2017	0	7,660,714	117.5100	189,394	0	0	12,858		12,858	0	(227,281)	0	0	17,715		0002
JPY/Currency Collar - FXOP201701-(US)-C159	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	12/14/2016	12/10/2018	0	5,044,643	116.1900	212,588	0	0	97,282		97,282	0	(145,432)	0	0	30,547		0002
JPY/Currency Collar - FXOP201701-(US)-C155	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	12/14/2016	02/13/2018	0	7,187,500	117.3500	223,669	0	0	59,921		59,921	0	(208,096)	0	0	28,600		0002
JPY/Currency Collar - FXOP201701-(US)-C156	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	12/14/2016	12/12/2017	0	9,598,214	117.4700	273,050	0	0	54,202		54,202	0	(277,372)	0	0	32,490		0002
JPY/Currency Collar - FXOP201701-(US)-C154	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	12/14/2016	09/11/2018	0	8,258,929	116.6400	324,877	0	0	134,268		134,268	0	(233,037)	0	0	45,549		0002
JPY/Currency Collar - FXOP201701-(US)-C153	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	12/14/2016	07/09/2018	0	13,955,357	116.9200	514,761	0	0	196,301		196,301	0	(393,499)	0	0	71,121		0002
JPY/Currency Collar - FXOP201701-(US)-C158	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	12/14/2016	07/24/2017	0	26,785,714	117.4800	602,593	0	0	2,637		2,637	0	(767,119)	0	0	34,580		0002
JPY/Currency Collar - FXOP201701-(US)-C161	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	09/15/2017	0	7,669,643	120.5600	197,081	0	0	2,449		2,449	0	(160,377)	0	0	17,735		0002
JPY/Currency Collar - FXOP201701-(US)-C163	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	12/10/2018	0	5,053,571	119.0900	222,414	0	0	67,057		67,057	0	(125,971)	0	0	30,601		0002
JPY/Currency Collar - FXOP201701-(US)-C160	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	02/13/2018	0	7,187,500	120.4000	230,505	0	0	29,694		29,694	0	(166,040)	0	0	28,600		0002
JPY/Currency Collar - FXOP201701-(US)-C162	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	12/12/2017	0	9,607,143	120.5200	282,991	0	0	22,462		22,462	0	(216,257)	0	0	32,520		0002
JPY/Currency Collar - FXOP201701-(US)-C165	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	09/11/2018	0	8,267,857	119.5900	335,964	0	0	87,263		87,263	0	(201,156)	0	0	45,598		0002
JPY/Currency Collar - FXOP201701-(US)-C164	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	12/28/2016	07/09/2018	0	13,964,286	119.9000	530,527	0	0	120,807		120,807	0	(330,040)	0	0	71,166		0002
JPY/Currency Collar - FXOP201701-(US)-C168	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	01/11/2017	12/12/2017	0	5,428,571	117.2700	162,358	0	0	32,351		32,351	0	32,351	0	0	18,376		0002
JPY/Currency Collar - FXOP201701-(US)-C169	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	01/11/2017	02/19/2019	0	3,839,286	115.4400	191,010	0	0	86,693		86,693	0	86,693	0	0	24,762		0002
JPY/Currency Collar - FXOP201701-(US)-C171	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	01/11/2017	02/13/2018	0	7,232,143	117.1500	236,275	0	0	62,971		62,971	0	62,971	0	0	28,778		0002
JPY/Currency Collar - FXOP201701-(US)-C166	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	01/11/2017	09/11/2018	0	5,607,143	116.3600	238,380	0	0	94,877		94,877	0	94,877	0	0	30,924		0002
JPY/Currency Collar - FXOP201701-(US)-C167	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	01/11/2017	12/10/2018	0	5,696,429	115.8600	264,636	0	0	114,606		114,606	0	114,606	0	0	34,494		0002
JPY/Currency Collar - FXOP201701-(US)-C170	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	01/11/2017	07/09/2018	0	10,848,214	116.6700	430,471	0	0	158,732		158,732	0	158,732	0	0	55,286		0002
JPY/Currency Collar - FXOP201701-(US)-C175	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/23/2017	12/12/2017	0	5,419,643	116.1300	149,965	0	0	43,521		43,521	0	43,521	0	0	18,346		0002
JPY/Currency Collar - FXOP201701-(US)-C177	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	01/23/2017	02/19/2019	0	4,607,143	114.3600	211,010	0	0	118,052		118,052	0	118,052	0	0	29,714		0002
JPY/Currency Collar - FXOP201701-(US)-C174	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/23/2017	09/11/2018	0	5,607,143	115.2900	218,593	0	0	110,477		110,477	0	110,477	0	0	30,924		0002
JPY/Currency Collar - FXOP201701-(US)-C176	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	01/23/2017	02/13/2018	0	7,232,143	116.0200	219,742	0	0	80,025		80,025	0	80,025	0	0	28,778		0002
JPY/Currency Collar - FXOP201701-(US)-C172	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	01/23/2017	12/10/2018	0	5,696,429	114.7900	245,375	0	0	131,205		131,205	0	131,205	0	0	34,494		0002
JPY/Currency Collar - FXOP201701-(US)-C173	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	01/23/2017	07/09/2018	0	10,848,214	115.5900	394,555	0	0	187,921		187,921	0	187,921	0	0	55,286		0002
0059999. Total-Purchased Options-Hedging Effective-Collars										26,531,447	10,391,711	0	20,394,371	XX	20,394,371	0	(21,031,142)	0	0	13,482,695	XXX	XXX
0079999. Total-Purchased Options-Hedging Effective										26,531,447	10,391,711	0	20,394,371	XX	20,394,371	0	(21,031,142)	0	0	13,482,695	XXX	XXX
0409999. Total-Purchased Options-Collars										26,531,447	10,391,711	0	20,394,371	XX	20,394,371	0	(21,031,142)	0	0	13,482,695	XXX	XXX
0429999. Total-Purchased Options										26,531,447	10,391,711	0	20,394,371	XX	20,394,371	0	(21,031,142)	0	0	13,482,695	XXX	XXX
Written Options - Hedging Effective - Collars																						
JPY/Currency Collar-OP201703-NG	Bond Portfolio Hedge	D PART 1	Currency	Barclays Bank PLC	G5GSEFVJPSI7OUK5573	03/13/2017	07/11/2017	0	185,000,000	122.3000	0	(470,000)	0		0	0	0	0	0	161,691		0001

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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, or Central Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar-OP201703-NH.....	Bond Portfolio Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco)	03/13/2017	07/18/2017	.....0	275,000,000	.....122.5000	.....0	.....(775,000)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....307,459	.....	0001.....
JPY/Currency Collar-OP201703-NI.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	03/13/2017	07/19/2017	.....0	210,000,000	.....122.1700	.....0	.....(714,000)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....241,221	.....	0001.....
JPY/Currency Collar-OP201703-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	03/14/2017	07/13/2017	.....0	310,000,000	.....122.1500	.....0	.....(766,243)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....294,545	.....	0001.....
JPY/Currency Collar-OP201703-TC.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	03/14/2017	07/13/2017	.....0	330,000,000	.....122.2000	.....0	.....(815,678)	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....313,548	.....	0001.....
JPY/Currency Collar-OP201704-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	04/13/2017	07/14/2017	.....0	160,000,000	.....116.2500	.....0	.....(330,000)	.....0	.....(7,809)	.....(7,809)	.....(7,809)	.....0	.....(7,809)	.....0	.....0	.....157,762	.....	0001.....
JPY/Currency Collar-OP201705-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	05/09/2017	08/10/2017	.....0	200,000,000	.....122.0000	.....0	.....(112,000)	.....0	.....(754)	.....(754)	.....(754)	.....0	.....(754)	.....0	.....0	.....337,474	.....	0001.....
JPY/Currency Collar-OP201705-NB.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	05/25/2017	08/28/2017	.....0	275,000,000	.....117.7000	.....0	.....(238,167)	.....0	.....(196,444)	.....(196,444)	.....(196,444)	.....0	.....(196,444)	.....0	.....0	.....556,644	.....	0001.....
JPY/Currency Collar-OP201705-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	05/26/2017	08/29/2017	.....0	240,000,000	.....118.1400	.....0	.....(213,600)	.....0	.....(134,923)	.....(134,923)	.....(134,923)	.....0	.....(134,923)	.....0	.....0	.....489,898	.....	0001.....
JPY/Currency Collar-OP201705-TA.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	05/26/2017	08/29/2017	.....0	310,000,000	.....99.9800	.....0	.....298,560	.....0	.....(260,179)	.....(260,179)	.....(260,179)	.....0	.....(260,179)	.....0	.....0	.....632,785	.....	0001.....
JPY/Currency Collar-OP201705-NC.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	05/30/2017	08/30/2017	.....0	260,000,000	.....117.0000	.....0	.....(266,500)	.....0	.....(304,096)	.....(304,096)	.....(304,096)	.....0	.....(304,096)	.....0	.....0	.....535,127	.....	0001.....
JPY/Currency Collar-OP201705-ND.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	05/31/2017	09/01/2017	.....0	295,000,000	.....116.7500	.....0	.....(427,002)	.....0	.....(419,653)	.....(419,653)	.....(419,653)	.....0	.....(419,653)	.....0	.....0	.....617,037	.....	0001.....
JPY/Currency Collar-OP201705-NE.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	05/31/2017	09/01/2017	.....0	295,000,000	.....117.0500	.....0	.....(407,332)	.....0	.....(354,678)	.....(354,678)	.....(354,678)	.....0	.....(354,678)	.....0	.....0	.....617,037	.....	0001.....
JPY/Currency Collar-OP201706-NA.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	06/01/2017	09/05/2017	.....0	230,000,000	.....117.0300	.....0	.....(219,650)	.....0	.....(314,994)	.....(314,994)	.....(314,994)	.....0	.....(314,994)	.....0	.....0	.....496,117	.....	0001.....
JPY/Currency Collar-OP201706-NB.....	Bond Portfolio Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco)	06/05/2017	09/06/2017	.....0	205,000,000	.....119.9000	.....0	.....(166,700)	.....0	.....(313,425)	.....(313,425)	.....(313,425)	.....0	.....(313,425)	.....0	.....0	.....445,479	.....	0001.....
JPY/Currency Collar-OP201706-TA.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	06/06/2017	09/07/2017	.....0	340,000,000	.....116.3500	.....0	.....(309,119)	.....0	.....(705,048)	.....(705,048)	.....(705,048)	.....0	.....(705,048)	.....0	.....0	.....744,256	.....	0001.....
JPY/Currency Collar-OP201706-TB.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	06/06/2017	09/07/2017	.....0	225,000,000	.....116.3500	.....0	.....(204,564)	.....0	.....(466,576)	.....(466,576)	.....(466,576)	.....0	.....(466,576)	.....0	.....0	.....492,522	.....	0001.....
JPY/Currency Collar-OP201706-NC.....	Bond Portfolio Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	06/07/2017	09/08/2017	.....0	240,000,000	.....115.5300	.....0	.....(317,300)	.....0	.....(756,267)	.....(756,267)	.....(756,267)	.....0	.....(756,267)	.....0	.....0	.....529,150	.....	0001.....
JPY/Currency Collar-OP201706-ND.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	06/08/2017	09/11/2017	.....0	245,000,000	.....116.5100	.....0	.....(245,000)	.....0	.....(518,129)	.....(518,129)	.....(518,129)	.....0	.....(518,129)	.....0	.....0	.....551,628	.....	0001.....
JPY/Currency Collar-OP0617-NE.....	Bond Portfolio Hedge.....	D PART 1	Currency	Citibank, National Association.....	06/14/2017	09/14/2017	.....0	235,000,000	.....115.6500	.....0	.....(274,480)	.....0	.....(788,587)	.....(788,587)	.....(788,587)	.....0	.....(788,587)	.....0	.....0	.....539,875	.....	0001.....
JPY/Currency Collar-OP0617-NF.....	Bond Portfolio Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	06/15/2017	09/15/2017	.....0	.....95,000,000	.....116.8200	.....0	.....(57,000)	.....0	.....(191,259)	.....(191,259)	.....(191,259)	.....0	.....(191,259)	.....0	.....0	.....219,679	.....	0001.....
JPY/Currency Collar-OP0617-TCHY.....	Bond Portfolio Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	06/16/2017	09/29/2017	.....0	220,000,000	.....117.8300	.....0	.....(275,566)	.....0	.....(393,285)	.....(393,285)	.....(393,285)	.....0	.....(393,285)	.....0	.....0	.....553,047	.....	0001.....
JPY/Currency Collar-OP0617-NGHY.....	Bond Portfolio Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	06/16/2017	08/31/2017	.....0	205,000,000	.....117.8000	.....0	.....(123,000)	.....0	.....(152,822)	.....(152,822)	.....(152,822)	.....0	.....(152,822)	.....0	.....0	.....425,372	.....	0001.....
JPY/Currency Collar - FXOP201507-(US)-C5.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	07/29/2015	07/24/2017	.....0	.....24,098,214	.....115.2300	.....(775,120)	.....0	.....(636,794)	.....(636,794)	.....(636,794)	.....(636,794)	.....0	.....215,429	.....0	.....0	.....31,111	.....	0002.....
JPY/Currency Collar - FXOP201507-(US)-C6.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	07/29/2015	09/18/2017	.....0	.....8,767,857	.....114.4300	.....(292,411)	.....0	.....(243,188)	.....(243,188)	.....(243,188)	.....(243,188)	.....0	.....85,067	.....0	.....0	.....20,666	.....	0002.....
JPY/Currency Collar - FXOP201508-(US)-C12.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	08/19/2015	07/24/2017	.....0	.....24,098,214	.....115.7800	.....(737,453)	.....0	.....(738,337)	.....(738,337)	.....(738,337)	.....(738,337)	.....0	.....163,708	.....0	.....0	.....31,111	.....	0002.....
JPY/Currency Collar - FXOP201508-(US)-C13.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	08/19/2015	09/18/2017	.....0	.....8,767,857	.....115.2100	.....(283,191)	.....0	.....(285,694)	.....(285,694)	.....(285,694)	.....(285,694)	.....0	.....71,464	.....0	.....0	.....20,666	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C14.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	09/03/2015	09/18/2017	.....0	.....4,383,929	.....111.9300	.....(150,000)	.....0	.....(66,336)	.....(66,336)	.....(66,336)	.....(66,336)	.....0	.....65,445	.....0	.....0	.....10,333	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C17.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	09/03/2015	07/24/2017	.....0	.....12,053,571	.....112.4000	.....(405,000)	.....0	.....(105,593)	.....(105,593)	.....(105,593)	.....(105,593)	.....0	.....211,716	.....0	.....0	.....15,561	.....	0002.....
JPY/Currency Collar - FXOP201509-(US)-C21.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	09/28/2015	09/18/2017	.....0	.....1,455,357	.....111.3400	.....(51,200)	.....0	.....(18,776)	.....(18,776)	.....(18,776)	.....(18,776)	.....0	.....21,739	.....0	.....0	.....3,430	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C22.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/12/2015	07/24/2017	.....0	.....10,303,571	.....111.9000	.....(324,000)	.....0	.....(70,497)	.....(70,497)	.....(70,497)	.....(70,497)	.....0	.....183,115	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C23.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/12/2015	09/18/2017	.....0	.....5,848,214	.....111.2500	.....(191,300)	.....0	.....(73,649)	.....(73,649)	.....(73,649)	.....(73,649)	.....0	.....86,422	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C24.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/12/2015	12/12/2017	.....0	.....3,892,857	.....110.3400	.....(136,500)	.....0	.....(73,861)	.....(73,861)	.....(73,861)	.....(73,861)	.....0	.....50,009	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C28.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/27/2015	07/24/2017	.....0	.....10,303,571	.....112.5000	.....(320,000)	.....0	.....(94,633)	.....(94,633)	.....(94,633)	.....(94,633)	.....0	.....176,448	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C29.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/27/2015	09/18/2017	.....0	.....5,848,214	.....111.9400	.....(190,000)	.....0	.....(88,732)	.....(88,732)	.....(88,732)	.....(88,732)	.....0	.....82,766	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201510-(US)-C30.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	10/27/2015	12/12/2017	.....0	.....3,892,857	.....110.8200	.....(133,000)	.....0	.....(80,345)	.....(80,345)	.....(80,345)	.....(80,345)	.....0	.....48,823	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C31.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	11/05/2015	07/24/2017	.....0	.....10,303,571	.....114.5100	.....(310,000)	.....0	.....(217,765)	.....(217,765)	.....(217,765)	.....(217,765)	.....0	.....115,251	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C32.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	11/05/2015	09/18/2017	.....0	.....5,848,214	.....113.9100	.....(185,000)	.....0	.....(144,498)	.....(144,498)	.....(144,498)	.....(144,498)	.....0	.....63,450	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C33.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	11/05/2015	12/12/2017	.....0	.....3,892,857	.....113.1600	.....(130,000)	.....0	.....(119,632)	.....(119,632)	.....(119,632)	.....(119,632)	.....0	.....37,563	.....0	.....0	.....13,177	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C34.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	11/30/2015	07/24/2017	.....0	.....10,303,571	.....115.0400	.....(300,000)	.....0	.....(257,582)	.....(257,582)	.....(257,582)	.....(257,582)	.....0	.....101,690	.....0	.....0	.....13,302	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C35.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	11/30/2015	09/18/2017	.....0	.....5,848,214	.....114.5500	.....(180,000)	.....0	.....(166,434)	.....(166,434)	.....(166,434)	.....(166,434)	.....0	.....59,636	.....0	.....0	.....13,784	.....	0002.....
JPY/Currency Collar - FXOP201511-(US)-C36.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	11/30/2015	12/12/201703,892,857113.7800(130,000)0(132,015)										

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201512-(US)-C37..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	07/24/2017	.....0	..10,741,071	.....112.7100	.....(317,943)	.....0	.....(108,870)	.....	.....(108,870)	.....0	.....179,317	.....0	.....0	.....0	.....13,867	.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C38..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	09/15/2017	.....0	..5,187,500	.....112.0800	.....(161,694)	.....0	.....(80,112)	.....	.....(80,112)	.....0	.....75,022	.....0	.....0	.....0	.....11,996	.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C39..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/11/2015	12/12/2017	.....0	..3,642,857	.....112.0000	.....(120,473)	.....0	.....(92,603)	.....	.....(92,603)	.....0	.....41,544	.....0	.....0	.....0	.....12,331	.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C40..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	07/24/2017	.....0	..10,741,071	.....113.6600	.....(306,702)	.....0	.....(165,374)	.....	.....(165,374)	.....0	.....154,851	.....0	.....0	.....0	.....13,867	.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C41..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	09/15/2017	.....0	..5,187,500	.....113.1700	.....(156,915)	.....0	.....(106,044)	.....	.....(106,044)	.....0	.....66,931	.....0	.....0	.....0	.....11,996	.....	.....0002.....
JPY/Currency Collar - FXOP201512-(US)-C42..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	12/15/2015	12/12/2017	.....0	..3,642,857	.....112.3200	.....(119,418)	.....0	.....(97,574)	.....	.....(97,574)	.....0	.....40,370	.....0	.....0	.....0	.....12,331	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C49..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	07/24/2017	.....0	..10,669,643	.....111.4600	.....(297,771)	.....0	.....(58,547)	.....	.....(58,547)	.....0	.....189,979	.....0	.....0	.....0	.....13,774	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C50..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	09/15/2017	.....0	..5,714,286	.....111.0700	.....(167,802)	.....0	.....(66,842)	.....	.....(66,842)	.....0	.....87,398	.....0	.....0	.....0	.....13,214	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C51..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	12/12/2017	.....0	..5,714,286	.....110.3300	.....(184,724)	.....0	.....(108,229)	.....	.....(108,229)	.....0	.....73,371	.....0	.....0	.....0	.....19,343	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C52..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/06/2016	02/13/2018	.....0	..3,809,527	.....109.8600	.....(129,673)	.....0	.....(88,475)	.....	.....(88,475)	.....0	.....46,751	.....0	.....0	.....0	.....15,159	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C53..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	01/29/2016	07/24/2017	.....0	..10,669,643	.....113.5400	.....(304,974)	.....0	.....(156,315)	.....	.....(156,315)	.....0	.....157,606	.....0	.....0	.....0	.....13,774	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C57..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	01/29/2016	09/15/2017	.....0	..5,714,286	.....112.5300	.....(172,185)	.....0	.....(99,227)	.....	.....(99,227)	.....0	.....77,860	.....0	.....0	.....0	.....13,214	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C58..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	01/29/2016	12/12/2017	.....0	..5,714,286	.....111.5500	.....(186,776)	.....0	.....(134,536)	.....	.....(134,536)	.....0	.....67,482	.....0	.....0	.....0	.....19,343	.....	.....0002.....
JPY/Currency Collar - FXOP201601-(US)-C59..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	01/29/2016	02/13/2018	.....0	..3,809,527	.....110.8000	.....(131,175)	.....0	.....(101,625)	.....	.....(101,625)	.....0	.....44,371	.....0	.....0	.....0	.....15,159	.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C62..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	02/04/2016	02/13/2018	.....0	..3,809,527	.....106.7900	.....(137,257)	.....0	.....(57,058)	.....	.....(57,058)	.....0	.....48,523	.....0	.....0	.....0	.....15,159	.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C63..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	02/04/2016	12/12/2017	.....0	..5,714,286	.....107.3900	.....(196,456)	.....0	.....(64,808)	.....	.....(64,808)	.....0	.....74,573	.....0	.....0	.....0	.....19,343	.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C65..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	02/04/2016	07/24/2017	.....0	..10,669,643	.....102.0200	.....(184,722)	.....0	.....0	.....	.....0	.....0	.....78,995	.....0	.....0	.....0	.....13,774	.....	.....0002.....
JPY/Currency Collar - FXOP201602-(US)-C66..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	02/04/2016	09/15/2017	.....0	..5,714,286	.....108.0400	.....(180,902)	.....0	.....(28,482)	.....	.....(28,482)	.....0	.....83,810	.....0	.....0	.....0	.....13,214	.....	.....0002.....
JPY/Currency Collar - FXOP201603-(US)-C67..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	03/03/2016	02/13/2018	.....0	..4,567,500	.....96.3600	.....(131,508)	.....0	.....(10,304)	.....	.....(10,304)	.....0	.....41,048	.....0	.....0	.....0	.....18,175	.....	.....0002.....
JPY/Currency Collar - FXOP201603-(US)-C71..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	03/30/2016	02/13/2018	.....0	..2,740,000	.....94.2300	.....(58,457)	.....0	.....(3,390)	.....	.....(3,390)	.....0	.....21,997	.....0	.....0	.....0	.....10,903	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C72..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	04/07/2016	07/24/2017	.....0	..9,446,429	.....92.5100	.....(201,830)	.....0	.....0	.....	.....0	.....0	.....18,154	.....0	.....0	.....0	.....12,195	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C73..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	04/07/2016	09/15/2017	.....0	..2,767,857	.....91.8700	.....(62,482)	.....0	.....0	.....	.....0	.....0	.....8,100	.....0	.....0	.....0	.....6,400	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C74..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	04/07/2016	12/12/2017	.....0	..1,500,000	.....90.5600	.....(36,504)	.....0	.....(88)	.....	.....(88)	.....0	.....6,851	.....0	.....0	.....0	.....5,078	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C75..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/07/2016	02/13/2018	.....0	..5,821,429	.....89.4000	.....(148,003)	.....0	.....(1,433)	.....	.....(1,433)	.....0	.....30,969	.....0	.....0	.....0	.....23,164	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C76..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	07/09/2018	.....0	..9,285,714	.....89.5500	.....(238,858)	.....0	.....(22,327)	.....	.....(22,327)	.....0	.....76,248	.....0	.....0	.....0	.....47,323	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C77..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/27/2016	07/24/2017	.....0	..9,446,429	.....96.5000	.....(181,377)	.....0	.....0	.....	.....0	.....0	.....33,042	.....0	.....0	.....0	.....12,195	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C78..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	09/15/2017	.....0	..2,776,786	.....95.5800	.....(51,600)	.....0	.....(10)	.....	.....(10)	.....0	.....13,422	.....0	.....0	.....0	.....6,421	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C79..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	04/27/2016	12/12/2017	.....0	..1,500,000	.....93.7000	.....(32,772)	.....0	.....(374)	.....	.....(374)	.....0	.....9,139	.....0	.....0	.....0	.....5,078	.....	.....0002.....
JPY/Currency Collar - FXOP201604-(US)-C80..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	04/27/2016	02/13/2018	.....0	..5,830,357	.....92.4600	.....(133,649)	.....0	.....(4,166)	.....	.....(4,166)	.....0	.....41,926	.....0	.....0	.....0	.....23,200	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C81..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	05/03/2016	09/15/2017	.....0	..2,776,786	.....89.5500	.....(51,600)	.....0	.....0	.....	.....0	.....0	.....5,905	.....0	.....0	.....0	.....6,421	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C82..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	05/03/2016	12/12/2017	.....0	..1,500,000	.....87.7800	.....(32,772)	.....0	.....(20)	.....	.....(20)	.....0	.....5,032	.....0	.....0	.....0	.....5,078	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C83..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	05/03/2016	02/13/2018	.....0	..5,830,357	.....86.2700	.....(133,649)	.....0	.....(408)	.....	.....(408)	.....0	.....24,055	.....0	.....0	.....0	.....23,200	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C84..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	05/03/2016	07/09/2018	.....0	..9,285,714	.....83.7500	.....(238,858)	.....0	.....(5,331)	.....	.....(5,331)	.....0	.....54,013	.....0	.....0	.....0	.....47,323	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C86..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	09/15/2017	.....0	..2,776,786	.....94.8000	.....(53,608)	.....0	.....(3)	.....	.....(3)	.....0	.....12,209	.....0	.....0	.....0	.....6,421	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C87..	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30..	05/26/2016	12/12/2017	.....0	..1,500,000	.....93.2700	.....(31,348)	.....0	.....(311)	.....	.....(311)	.....0	.....8,761	.....0	.....0	.....0	.....5,078	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C88..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	02/13/2018	.....0	..5,821,429	.....91.9300	.....(129,382)	.....0	.....(3,497)	.....	.....(3,497)	.....0	.....40,325	.....0	.....0	.....0	.....23,164	.....	.....0002.....
JPY/Currency Collar - FXOP201605-(US)-C89..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	05/26/2016	07/09/2018	.....0	..9,285,714	.....89.2300	.....(230,754)	.....0	.....(20,811)	.....	.....(20,811)	.....0	.....75,328	.....0	.....0	.....0	.....47,323	.....	.....0002.....
JPY/Currency Collar - FXOP201606-(US)-C90..	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02..	06/02/2016	12/12/2017	.....0	..1,508,929	.....92.6400	.....(32,284)	.....0	.....(237)	.....	.....(237)	.....0	.....8,529	.....0	.....0	.....0	.....5,108	.....	.....0002.....
JPY/Currency Collar - FXOP201606-(US)-C91..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	06/02/2016	07/09/2018	.....0	..9,285,714	.....88.0700	.....(231,999)	.....0	.....(16,001)	.....	.....(16,001)	.....0	.....71,739	.....0	.....0	.....0	.....47,323	.....	.....0002.....
JPY/Currency Collar - FXOP201606-(US)-C92..	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.	06/02/2016	09/15/20170	..2,776,78693.9500													

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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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201606-(US)-C99	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/16/2016	12/12/2017	0	1,508,929	86.5200	(33,000)	0	0	(10)		(10)	0	4,368	0	0	5,108		0002
JPY/Currency Collar - FXOP201606-(US)-C100	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	02/13/2018	0	5,830,357	85.0500	(147,651)	0	0	(237)		(237)	0	20,100	0	0	23,200		0002
JPY/Currency Collar - FXOP201606-(US)-C101	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	06/16/2016	07/09/2018	0	9,303,571	83.1500	(264,398)	0	0	(4,512)		(4,512)	0	51,863	0	0	47,414		0002
JPY/Currency Collar - FXOP201607-(US)-C103	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/15/2017	0	5,151,786	88.1100	(147,828)	0	0	0		0	0	8,916	0	0	11,913		0002
JPY/Currency Collar - FXOP201607-(US)-C104	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	12/12/2017	0	3,901,786	86.8400	(122,721)	0	0	(30)		(30)	0	11,731	0	0	13,208		0002
JPY/Currency Collar - FXOP201607-(US)-C105	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	02/13/2018	0	4,428,571	85.8100	(140,668)	0	0	(253)		(253)	0	17,442	0	0	17,622		0002
JPY/Currency Collar - FXOP201607-(US)-C106	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	07/09/2018	0	9,928,571	83.6100	(354,284)	0	0	(5,482)		(5,482)	0	56,188	0	0	50,599		0002
JPY/Currency Collar - FXOP201607-(US)-C107	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/08/2016	09/11/2018	0	3,669,643	82.7300	(137,628)	0	0	(3,354)		(3,354)	0	23,748	0	0	20,239		0002
JPY/Currency Collar - FXOP201607-(US)-C108	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	07/26/2016	09/15/2017	0	5,151,786	91.5800	(188,291)	0	0	0		0	0	15,141	0	0	11,913		0002
JPY/Currency Collar - FXOP201607-(US)-C109	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	07/26/2016	12/12/2017	0	3,901,786	90.0800	(98,506)	0	0	(180)		(180)	0	17,552	0	0	13,208		0002
JPY/Currency Collar - FXOP201607-(US)-C110	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/26/2016	02/13/2018	0	4,428,571	89.0100	(110,525)	0	0	(941)		(941)	0	23,730	0	0	17,622		0002
JPY/Currency Collar - FXOP201607-(US)-C111	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	07/26/2016	07/09/2018	0	9,928,571	86.5500	(279,166)	0	0	(11,885)		(11,885)	0	67,798	0	0	50,599		0002
JPY/Currency Collar - FXOP201607-(US)-C112	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	07/26/2016	09/11/2018	0	3,669,643	85.3700	(107,857)	0	0	(6,226)		(6,226)	0	28,092	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C113	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	08/03/2016	07/09/2018	0	9,928,571	83.6200	(271,260)	0	0	(5,497)		(5,497)	0	59,816	0	0	50,599		0002
JPY/Currency Collar - FXOP201608-(US)-C114	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	08/03/2016	09/11/2018	0	3,669,643	82.6700	(111,324)	0	0	(3,304)		(3,304)	0	24,521	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C115	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	08/03/2016	09/15/2017	0	5,151,786	88.5200	(114,733)	0	0	0		0	0	10,153	0	0	11,913		0002
JPY/Currency Collar - FXOP201608-(US)-C116	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	08/03/2016	12/12/2017	0	3,901,786	87.0400	(95,613)	0	0	(34)		(34)	0	12,738	0	0	13,208		0002
JPY/Currency Collar - FXOP201608-(US)-C117	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	08/03/2016	02/13/2018	0	4,428,571	86.0100	(108,070)	0	0	(277)		(277)	0	18,615	0	0	17,622		0002
JPY/Currency Collar - FXOP201608-(US)-C118	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	09/11/2018	0	3,669,643	92.5500	(173,713)	0	0	(23,596)		(23,596)	0	34,540	0	0	20,239		0002
JPY/Currency Collar - FXOP201608-(US)-C119	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	07/09/2018	0	9,928,571	93.0400	(446,553)	0	0	(48,492)		(48,492)	0	87,135	0	0	50,599		0002
JPY/Currency Collar - FXOP201608-(US)-C120	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	02/13/2018	0	4,428,571	94.5300	(173,235)	0	0	(5,986)		(5,986)	0	36,217	0	0	17,622		0002
JPY/Currency Collar - FXOP201608-(US)-C121	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	12/12/2017	0	3,901,786	95.2000	(142,311)	0	0	(1,793)		(1,793)	0	27,924	0	0	13,208		0002
JPY/Currency Collar - FXOP201608-(US)-C122	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	08/31/2016	09/15/2017	0	5,151,786	96.2800	(168,762)	0	0	(35)		(35)	0	26,602	0	0	11,913		0002
JPY/Currency Collar - FXOP201609-(US)-C123	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/12/2016	09/15/2017	0	5,151,786	95.2500	(170,879)	0	0	(14)		(14)	0	23,664	0	0	11,913		0002
JPY/Currency Collar - FXOP201609-(US)-C124	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/12/2016	12/12/2017	0	3,901,786	94.3000	(143,779)	0	0	(1,249)		(1,249)	0	25,173	0	0	13,208		0002
JPY/Currency Collar - FXOP201609-(US)-C125	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	09/12/2016	02/13/2018	0	4,428,571	93.3700	(174,843)	0	0	(4,221)		(4,221)	0	33,836	0	0	17,622		0002
JPY/Currency Collar - FXOP201609-(US)-C126	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	09/12/2016	07/09/2018	0	9,928,571	92.0100	(447,354)	0	0	(39,764)		(39,764)	0	87,640	0	0	50,599		0002
JPY/Currency Collar - FXOP201609-(US)-C127	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	09/12/2016	09/11/2018	0	3,669,643	91.3200	(174,170)	0	0	(19,307)		(19,307)	0	34,034	0	0	20,239		0002
JPY/Currency Collar - FXOP201609-(US)-C128	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	07/09/2018	0	11,053,571	90.7300	(477,926)	0	0	(34,170)		(34,170)	0	91,380	0	0	56,332		0002
JPY/Currency Collar - FXOP201609-(US)-C129	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	09/15/2017	0	6,785,714	93.5900	(210,927)	0	0	0		0	0	24,930	0	0	15,691		0002
JPY/Currency Collar - FXOP201609-(US)-C130	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	09/26/2016	09/11/2018	0	3,437,500	90.1000	(156,296)	0	0	(14,679)		(14,679)	0	30,975	0	0	18,958		0002
JPY/Currency Collar - FXOP201609-(US)-C131	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	12/12/2017	0	5,133,929	92.7300	(179,422)	0	0	(839)		(839)	0	29,277	0	0	17,378		0002
JPY/Currency Collar - FXOP201609-(US)-C132	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	09/26/2016	02/13/2018	0	5,312,500	92.0900	(199,965)	0	0	(3,364)		(3,364)	0	36,769	0	0	21,139		0002
JPY/Currency Collar - FXOP201610-(US)-C134	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	09/15/2017	0	6,428,571	98.4000	(178,542)	0	0	(235)		(235)	0	42,820	0	0	14,865		0002
JPY/Currency Collar - FXOP201610-(US)-C135	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	12/12/2017	0	8,571,429	97.4800	(270,738)	0	0	(9,136)		(9,136)	0	73,288	0	0	29,014		0002
JPY/Currency Collar - FXOP201610-(US)-C136	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	10/26/2016	02/13/2018	0	6,428,571	96.7600	(218,814)	0	0	(16,123)		(16,123)	0	58,757	0	0	25,580		0002
JPY/Currency Collar - FXOP201610-(US)-C137	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	07/09/2018	0	12,857,143	95.3200	(505,623)	0	0	(94,062)		(94,062)	0	115,680	0	0	65,524		0002
JPY/Currency Collar - FXOP201610-(US)-C138	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCFUXT09	10/26/2016	09/11/2018	0	6,535,714	94.7200	(270,715)	0	0	(58,590)		(58,590)	0	62,493	0	0	36,045		0002
JPY/Currency Collar - FXOP201610-(US)-C139	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	10/26/2016	12/10/2018	0	4,357,143	93.8200	(193,857)	0	0	(48,610)		(48,610)	0	44,913	0	0	26,384		0002
JPY/Currency Collar - FXOP201611-(US)-C141	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	07/09/2018	0	12,857,143	96.2500	(514,931)	0	0	(105,187)		(105,187)	0	122,249	0	0	65,524		0002
JPY/Currency Collar - FXOP201611-(US)-C142	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	09/15/2017	0	6,428,571	94.8500	(119,402)	0	0	(12)		(12)	0	28,069	0	0	14,865		0002

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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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Collar - FXOP201611-(US)-C143	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/12/2017	0	8,571,429	93.0000	(178,921)	0	0	(1,579)		(1,579)	0	48,735	0	0	29,014		0002
JPY/Currency Collar - FXOP201611-(US)-C144	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	09/11/2018	0	6,535,714	95.5500	(276,257)	0	0	(65,244)		(65,244)	0	63,503	0	0	36,045		0002
JPY/Currency Collar - FXOP201611-(US)-C145	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	12/10/2018	0	4,357,143	94.8500	(197,699)	0	0	(54,910)		(54,910)	0	44,327	0	0	26,384		0002
JPY/Currency Collar - FXOP201611-(US)-C146	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/07/2016	02/13/2018	0	6,428,571	91.5500	(144,072)	0	0	(3,400)		(3,400)	0	41,198	0	0	25,580		0002
JPY/Currency Collar - FXOP201611-(US)-C147	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	09/11/2018	0	7,098,214	101.2000	(301,687)	0	0	(125,324)		(125,324)	0	81,289	0	0	39,148		0002
JPY/Currency Collar - FXOP201611-(US)-C148	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/29/2016	12/10/2018	0	4,580,357	100.2200	(209,314)	0	0	(93,897)		(93,897)	0	54,529	0	0	27,735		0002
JPY/Currency Collar - FXOP201611-(US)-C149	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	11/29/2016	07/09/2018	0	12,794,643	101.8200	(511,481)	0	0	(195,018)		(195,018)	0	149,960	0	0	65,205		0002
JPY/Currency Collar - FXOP201611-(US)-C150	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	12/12/2017	0	8,517,857	104.2800	(265,987)	0	0	(55,867)		(55,867)	0	100,313	0	0	28,833		0002
JPY/Currency Collar - FXOP201611-(US)-C151	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	09/15/2017	0	6,366,071	105.3800	(174,570)	0	0	(12,821)		(12,821)	0	81,477	0	0	14,721		0002
JPY/Currency Collar - FXOP201611-(US)-C152	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	11/29/2016	02/13/2018	0	6,383,929	103.6000	(218,293)	0	0	(60,626)		(60,626)	0	73,754	0	0	25,402		0002
JPY/Currency Collar - FXOP201701-(US)-C157	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	09/15/2017	0	7,660,714	108.6500	(189,394)	0	0	(45,584)		(45,584)	0	118,336	0	0	17,715		0002
JPY/Currency Collar - FXOP201701-(US)-C159	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	12/10/2018	0	5,044,643	103.4400	(212,588)	0	0	(136,356)		(136,356)	0	64,975	0	0	30,547		0002
JPY/Currency Collar - FXOP201701-(US)-C155	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	12/14/2016	02/13/2018	0	7,187,500	106.7700	(223,669)	0	0	(107,347)		(107,347)	0	93,739	0	0	28,600		0002
JPY/Currency Collar - FXOP201701-(US)-C156	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	12/14/2016	12/12/2017	0	9,598,214	107.5300	(273,050)	0	0	(111,529)		(111,529)	0	102,605	0	0	32,490		0002
JPY/Currency Collar - FXOP201701-(US)-C154	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	12/14/2016	09/11/2018	0	8,258,929	104.4400	(324,877)	0	0	(198,495)		(198,495)	0	74,426	0	0	45,549		0002
JPY/Currency Collar - FXOP201701-(US)-C153	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	12/14/2016	07/09/2018	0	13,955,357	104.9600	(514,761)	0	0	(295,062)		(295,062)	0	125,875	0	0	71,121		0002
JPY/Currency Collar - FXOP201701-(US)-C158	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	12/14/2016	07/24/2017	0	26,785,714	109.2200	(602,593)	0	0	(44,507)		(44,507)	0	382,434	0	0	34,580		0002
JPY/Currency Collar - FXOP201701-(US)-C161	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	09/15/2017	0	7,669,643	111.1300	(197,081)	0	0	(91,200)		(91,200)	0	115,439	0	0	17,735		0002
JPY/Currency Collar - FXOP201701-(US)-C163	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	12/10/2018	0	5,053,571	105.1900	(222,414)	0	0	(159,067)		(159,067)	0	62,950	0	0	30,601		0002
JPY/Currency Collar - FXOP201701-(US)-C160	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	02/13/2018	0	7,187,500	108.7200	(230,505)	0	0	(141,671)		(141,671)	0	91,328	0	0	28,600		0002
JPY/Currency Collar - FXOP201701-(US)-C162	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	12/12/2017	0	9,607,143	109.8900	(282,991)	0	0	(168,411)		(168,411)	0	125,483	0	0	32,520		0002
JPY/Currency Collar - FXOP201701-(US)-C165	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	09/11/2018	0	8,267,857	106.3300	(335,964)	0	0	(238,483)		(238,483)	0	99,034	0	0	45,598		0002
JPY/Currency Collar - FXOP201701-(US)-C164	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	12/28/2016	07/09/2018	0	13,964,286	107.0700	(530,527)	0	0	(369,344)		(369,344)	0	165,234	0	0	71,166		0002
JPY/Currency Collar - FXOP201701-(US)-C168	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	01/11/2017	12/12/2017	0	5,428,571	107.3000	0	(162,358)	0	(60,615)		(60,615)	0	(60,615)	0	0	18,376		0002
JPY/Currency Collar - FXOP201701-(US)-C169	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	01/11/2017	02/19/2019	0	3,839,286	103.1000	0	(191,010)	0	(115,753)		(115,753)	0	(115,753)	0	0	24,762		0002
JPY/Currency Collar - FXOP201701-(US)-C171	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	01/11/2017	02/13/2018	0	7,232,143	106.4300	0	(236,275)	0	(102,919)		(102,919)	0	(102,919)	0	0	28,778		0002
JPY/Currency Collar - FXOP201701-(US)-C166	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	01/11/2017	09/11/2018	0	5,607,143	104.5500	0	(238,380)	0	(136,185)		(136,185)	0	(136,185)	0	0	30,924		0002
JPY/Currency Collar - FXOP201701-(US)-C167	Foreign currency	N/A	Currency	Mizuho Capital Markets Corporation	OV6W8S6QX2D1J857QP30	01/11/2017	12/10/2018	0	5,696,429	103.9000	0	(264,636)	0	(160,313)		(160,313)	0	(160,313)	0	0	34,494		0002
JPY/Currency Collar - FXOP201701-(US)-C170	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	01/11/2017	07/09/2018	0	10,848,214	105.1500	0	(430,471)	0	(233,937)		(233,937)	0	(233,937)	0	0	55,286		0002
JPY/Currency Collar - FXOP201701-(US)-C175	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/23/2017	12/12/2017	0	5,419,643	106.1400	0	(149,965)	0	(49,506)		(49,506)	0	(49,506)	0	0	18,346		0002
JPY/Currency Collar - FXOP201701-(US)-C177	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/23/2017	02/19/2019	0	4,607,143	101.5400	0	(211,010)	0	(122,500)		(122,500)	0	(122,500)	0	0	29,714		0002
JPY/Currency Collar - FXOP201701-(US)-C174	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/23/2017	09/11/2018	0	5,607,143	102.9000	0	(218,593)	0	(116,322)		(116,322)	0	(116,322)	0	0	30,924		0002
JPY/Currency Collar - FXOP201701-(US)-C176	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/23/2017	02/13/2018	0	7,232,143	105.2900	0	(219,742)	0	(87,623)		(87,623)	0	(87,623)	0	0	28,778		0002
JPY/Currency Collar - FXOP201701-(US)-C172	Foreign currency	N/A	Currency	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/23/2017	12/10/2018	0	5,696,429	102.1500	0	(245,375)	0	(137,859)		(137,859)	0	(137,859)	0	0	34,494		0002
JPY/Currency Collar - FXOP201701-(US)-C173	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	01/23/2017	07/09/2018	0	10,848,214	103.4700	0	(394,555)	0	(196,257)		(196,257)	0	(196,257)	0	0	55,286		0002
0479999. Total-Written Options-Hedging Effective-Collars											(26,531,447)	(10,391,711)	0	(16,466,583)	XX	(16,466,583)	0	338,790	0	0	13,482,695	XXX	XXX
0499999. Total-Written Options-Hedging Effective											(26,531,447)	(10,391,711)	0	(16,466,583)	XX	(16,466,583)	0	338,790	0	0	13,482,695	XXX	XXX
0829999. Total-Written Options-Collars											(26,531,447)	(10,391,711)	0	(16,466,583)	XX	(16,466,583)	0	338,790	0	0	13,482,695	XXX	XXX
0849999. Total-Written Options											(26,531,447)	(10,391,711)	0	(16,466,583)	XX	(16,466,583)	0	338,790	0	0	13,482,695	XXX	XXX
Forwards - Hedging Effective																							
JPY/Currency Fwd - 201504-(US)-F	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	04/14/2015	07/26/2017	0	11,160,714	116.3100	0	0	0	(384,627)		(384,627)	0	(309,932)	0	0	14,997		0002
JPY/Currency Fwd - 201506-(US)-G	Foreign currency	N/A	Currency	Goldman Sachs Bank USA	KD3XUN7C6T14HNAYLU02	06/03/2015	07/26/2017	0	17,857,143	120.5571	0	0	0	(1,221,181)		(1,221,181)	0	(499,534)	0	0	23,995		0002

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American Family Life Assurance Company of Columbus (Aflac)

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Fwd - 201506-(US)-R.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	06/18/2015	07/26/2017	.....0	..18,750,000	.....119.5983	.....0	.....0	.....0	.....(1,142,593)	.....	.....(1,142,593)	.....0	.....(518,730)	.....0	.....0	.....25,195	.....	0002.....
JPY/Currency Fwd - 201602-(US)-A.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/12/2016	07/26/2017	.....0	..17,500,000	.....110.4594	.....0	.....0	.....0	.....289,458	.....	.....289,458	.....0	.....(488,218)	.....0	.....0	.....23,515	.....	0002.....
JPY/Currency Fwd - 201602-(US)-B.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/12/2016	09/20/2017	.....0	..12,410,714	.....110.1632	.....0	.....0	.....0	.....208,849	.....	.....208,849	.....0	.....(338,619)	.....0	.....0	.....29,616	.....	0002.....
JPY/Currency Fwd - 201602-(US)-C.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/12/2016	12/14/2017	.....0	..14,732,143	.....109.6436	.....0	.....0	.....0	.....255,638	.....	.....255,638	.....0	.....(389,660)	.....0	.....0	.....50,170	.....	0002.....
JPY/Currency Fwd - 201602-(US)-D.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	07/26/2017	.....0	..17,500,000	.....111.7010	.....0	.....0	.....0	.....92,235	.....	.....92,235	.....0	.....(489,020)	.....0	.....0	.....23,515	.....	0002.....
JPY/Currency Fwd - 201602-(US)-E.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	09/20/2017	.....0	..12,410,714	.....111.3717	.....0	.....0	.....0	.....71,937	.....	.....71,937	.....0	.....(339,368)	.....0	.....0	.....29,616	.....	0002.....
JPY/Currency Fwd - 201602-(US)-F.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	12/14/2017	.....0	..14,732,143	.....110.8730	.....0	.....0	.....0	.....88,776	.....	.....88,776	.....0	.....(390,975)	.....0	.....0	.....50,170	.....	0002.....
JPY/Currency Fwd - 201602-(US)-G.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	07/26/2017	.....0	..17,500,000	.....111.7599	.....0	.....0	.....0	.....82,988	.....	.....82,988	.....0	.....(489,057)	.....0	.....0	.....23,515	.....	0002.....
JPY/Currency Fwd - 201602-(US)-H.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	09/20/2017	.....0	..12,410,714	.....111.4435	.....0	.....0	.....0	.....63,904	.....	.....63,904	.....0	.....(339,412)	.....0	.....0	.....29,616	.....	0002.....
JPY/Currency Fwd - 201602-(US)-I.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	02/15/2016	12/14/2017	.....0	..14,732,143	.....110.9184	.....0	.....0	.....0	.....82,680	.....	.....82,680	.....0	.....(391,023)	.....0	.....0	.....50,170	.....	0002.....
JPY/Currency Fwd - 201602-(US)-J.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	02/23/2016	02/15/2018	.....0	..4,567,500	.....108.4601	.....0	.....0	.....0	.....115,273	.....	.....115,273	.....0	.....(114,172)	.....0	.....0	.....18,254	.....	0002.....
JPY/Currency Forward - 201701-(US)-C.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	01/31/2017	07/26/2017	.....0	..26,715,446	.....111.8865	.....0	.....0	.....0	.....96,388	.....	.....96,388	.....0	.....96,388	.....0	.....0	.....35,898	.....	0002.....
JPY/Currency Forward - 201701-(US)-D.....	Foreign currency.....	N/A.....	Currency	Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30.....	01/31/2017	07/26/2017	.....0	..15,526,786	.....111.8962	.....0	.....0	.....0	.....54,675	.....	.....54,675	.....0	.....54,675	.....0	.....0	.....20,863	.....	0002.....
JPY/Currency Forward - 201701-(US)-E.....	Foreign currency.....	N/A.....	Currency	Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09.....	01/31/2017	07/26/2017	.....0	..7,679,759	.....111.9181	.....0	.....0	.....0	.....25,534	.....	.....25,534	.....0	.....25,534	.....0	.....0	.....10,319	.....	0002.....
JPY/Currency Forward - 201705-(US)-A.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	05/24/2017	07/26/2017	.....0	..10,178,571	.....111.7759	.....0	.....0	.....0	.....46,805	.....	.....46,805	.....0	.....46,805	.....0	.....0	.....13,677	.....	0002.....
JPY/Currency Forward - 201705-(US)-B.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	05/25/2017	07/26/2017	.....0	..10,178,571	.....111.5180	.....0	.....0	.....0	.....70,392	.....	.....70,392	.....0	.....70,392	.....0	.....0	.....13,677	.....	0002.....
JPY/Currency Forward - 201705-(US)-C.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	05/26/2017	07/26/2017	.....0	..10,178,571	.....110.9313	.....0	.....0	.....0	.....124,458	.....	.....124,458	.....0	.....124,458	.....0	.....0	.....13,677	.....	0002.....
JPY/Currency Forward - 201705-(US)-D.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	05/30/2017	07/26/2017	.....0	..10,178,571	.....110.4729	.....0	.....0	.....0	.....167,100	.....	.....167,100	.....0	.....167,100	.....0	.....0	.....13,677	.....	0002.....
JPY/Currency Forward - 201705-(US)-E.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02.....	05/31/2017	07/26/2017	.....0	..10,178,571	.....110.3585	.....0	.....0	.....0	.....177,797	.....	.....177,797	.....0	.....177,797	.....0	.....0	.....13,677	.....	0002.....
JPY/Currency Forward-201608-NC-2.....	Bond Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFN3BB653.....	08/17/2016	07/20/2018	.....0	343,532,000	.....96.7600	.....0	.....0	.....0	.....(39,569,011)	.....	.....(40,936,455)	.....0	.....9,368,715	.....0	.....0	.....1,776,300	.....	100 / 100.....
JPY/Currency Forward-201608-ND-2.....	Bond Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFN3BB653.....	08/17/2016	07/13/2018	.....0	258,830,000	.....96.7875	.....0	.....0	.....0	.....(29,820,484)	.....	.....(30,877,979)	.....0	.....7,054,722	.....0	.....0	.....1,326,109	.....	100 / 100.....
JPY/Currency Forward-201608-NE.....	Bond Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254.....	08/22/2016	06/22/2018	.....0	278,853,000	.....97.0575	.....0	.....0	.....0	.....(32,224,514)	.....	.....(32,880,640)	.....0	.....7,571,024	.....0	.....0	.....1,388,443	.....	100 / 100.....
JPY/Currency Forward-201608-NF-2.....	Bond Hedge.....	D PART 1	Currency	Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254.....	08/22/2016	05/16/2018	.....0	..59,095,000	.....97.2490	.....0	.....0	.....0	.....(6,827,777)	.....	.....(6,971,490)	.....0	.....1,605,155	.....0	.....0	.....278,577	.....	100 / 100.....
JPY/Currency Forward-201608-NG-2.....	Bond Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	08/18/2016	08/24/2018	.....0	296,585,000	.....96.7550	.....0	.....0	.....0	.....(36,480,977)	.....	.....(34,783,807)	.....0	.....8,039,269	.....0	.....0	.....1,601,742	.....	100 / 100.....
JPY/Currency Forward-201608-NI-2.....	Bond Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	08/18/2016	01/10/2018	.....0	133,815,000	.....97.9025	.....0	.....0	.....0	.....(16,434,248)	.....	.....(15,784,360)	.....0	.....3,640,455	.....0	.....0	.....491,162	.....	100 / 100.....
JPY/Currency Forward-201608-NJ-2.....	Bond Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	08/22/2016	06/13/2018	.....0	230,370,000	.....97.1400	.....0	.....0	.....0	.....(26,605,117)	.....	.....(27,091,779)	.....0	.....6,263,555	.....0	.....0	.....1,132,490	.....	100 / 100.....
JPY/Currency Forward-201608-NK.....	Bond Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFN3BB653.....	08/18/2016	05/18/2018	.....0	378,228,000	.....97.1300	.....0	.....0	.....0	.....(46,435,829)	.....	.....(44,991,454)	.....0	.....10,297,844	.....0	.....0	.....1,788,547	.....	100 / 100.....
JPY/Currency Forward-201608-TB-3.....	Bond Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	08/22/2016	08/17/2018	.....0	157,615,000	.....97.0200	.....0	.....0	.....0	.....(18,265,734)	.....	.....(18,165,190)	.....0	.....4,251,855	.....0	.....0	.....844,095	.....	100 / 100.....
JPY/Currency Forward-201608-NM-2.....	Bond Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	08/26/2016	02/21/2018	.....0	384,447,000	.....97.8000	.....0	.....0	.....0	.....(44,780,049)	.....	.....(44,961,560)	.....0	.....10,429,092	.....0	.....0	.....1,556,364	.....	100 / 100.....
JPY/Currency Forward-201608-TE-2.....	Bond Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	08/29/2016	02/23/2018	.....0	159,190,000	.....99.0620	.....0	.....0	.....0	.....(16,652,416)	.....	.....(16,788,712)	.....0	.....4,349,056	.....0	.....0	.....647,177	.....	100 / 100.....
JPY/Currency Forward-201608-TF-2.....	Bond Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74.....	08/29/2016	01/26/2018	.....0	323,190,000	.....99.2150	.....0	.....0	.....0	.....(33,792,210)	.....	.....(34,059,970)	.....0	.....8,838,248	.....0	.....0	.....1,234,202	.....	100 / 100.....
JPY/Currency Forward-201611-NC.....	Bond Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZWF3Z7FF32TWEFA76.....	11/21/2016	04/13/2018	.....0	242,616,000	.....107.7300	.....0	.....0	.....0	.....(5,092,267)	.....	.....(5,988,438)	.....0	.....6,960,825	.....0	.....0	.....1,083,126	.....	100 / 100.....
JPY/Currency Forward-201611-ND.....	Bond Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	11/21/2016	01/11/2019	.....0	326,589,000	.....105.9550	.....0	.....0	.....0	.....(7,142,062)	.....	.....(8,117,752)	.....0	.....9,135,273	.....0	.....0	.....2,036,640	.....	100 / 100.....
JPY/Currency Forward-201611-NH(HY).....	Bond Hedge.....	D PART 1	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFN3BB653.....	11/21/2016	05/15/2019	.....0	212,347,000	.....105.0300	.....0	.....0	.....0	.....(4,699,246)	.....	.....(5,489,707)	.....0	.....5,894,360	.....0	.....0	.....1,463,501	.....	100 / 100.....
JPY/Currency Forward-201611-NI.....	Bond Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	11/21/2016	05/24/2019	.....0	298,366,000	.....104.9400	.....0	.....0	.....0	.....(6,649,113)	.....	.....(7,799,259)	.....0	.....8,244,277	.....0	.....0	.....2,069,830	.....	100 / 100.....
JPY/Currency Forward-201611-TD.....	Bond Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	11/22/2016	03/02/2018	.....0	502,289,000	.....108.0500	.....0	.....0	.....0	.....(12,425,094)	.....	.....(12,027,540)	.....0	.....14,286,158	.....0	.....0	.....2,071,836	.....	100 / 100.....
JPY/Currency Forward-201611-TF.....	Bond Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	11/22/2016	04/06/2018	.....0	148,765,000	.....107.8000	.....0	.....0	.....0	.....(3,704,249)	.....	.....(3,633,564)	.....0	.....4,211,290	.....0	.....0	.....655,992	.....	100 / 100.....
JPY/Currency Forward-201611-TH.....	Bond Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3JS6CEU02.....	11/24/2016	06/13/2018	.....0	244,235,000	.....109.1220	.....0	.....0	.....0	.....(2,117,885)	.....	.....(2,139,315)	.....0	.....6,911,006	.....0	.....0	.....1,200,650	.....	100 / 100.....
JPY/Currency Forward-201611-TI.....	Bond Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3JS6CEU02.....	11/22/2016	09/14/2018	.....0	205,909,000	.....106.6420	.....0	.....0	.....0	.....(5,216,202)	.....	.....(5,312,957)	.....0	.....5,755,872	.....0	.....0	.....1,139,498	.....	100 / 100.....
JPY/Currency Forward-201611-TJ.....	Bond Hedge.....	D PART																					

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Forward-201703-TA.....	Bond Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3J56CEU02.....	03/09/2017	03/11/2022	.....0	326,616,000	.....97.6500	.....0	.....0	.....0	4,537,770	XX	(7,369,105)	.....0	4,537,770	.....0	.....0	3,564,415	.....	100 / 100.....
JPY/Currency Forward-201703-NB.....	Bond Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	03/09/2017	01/14/2022	.....0	335,723,000	.....99.5500	.....0	.....0	.....0	4,888,066	XX	(2,583,099)	.....0	4,888,066	.....0	.....0	3,603,488	.....	100 / 100.....
JPY/Currency Forward-201703-NA.....	Bond Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	03/09/2017	02/09/2022	.....0	256,684,000	.....99.0600	.....0	.....0	.....0	3,703,140	XX	(2,737,040)	.....0	3,703,140	.....0	.....0	2,776,627	.....	100 / 100.....
JPY/Currency Forward-201703-ND.....	Bond Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	03/10/2017	05/13/2022	.....0	150,000,000	.....98.6720	.....0	.....0	.....0	2,995,833	XX	(1,152,536)	.....0	2,995,833	.....0	.....0	1,666,771	.....	100 / 100.....
JPY/Currency Forward-201703-NE.....	Bond Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	03/10/2017	05/13/2022	.....0	110,951,000	.....98.5500	.....0	.....0	.....0	2,217,699	XX	(988,628)	.....0	2,217,699	.....0	.....0	1,232,866	.....	100 / 100.....
JPY/Currency Forward-201703-NC.....	Bond Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	03/10/2017	04/13/2022	.....0	320,346,000	.....99.0900	.....0	.....0	.....0	6,397,447	XX	(1,827,763)	.....0	6,397,447	.....0	.....0	3,529,464	.....	100 / 100.....
JPY/Currency Forward-BLA201611-NA.....	Unit Trust Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	11/25/2016	01/10/2018	.....0	177,000,000	.....110.2600	.....0	.....0	.....0	718,697	XX	(1,172,243)	.....0	5,178,402	.....0	.....0	649,670	.....	100 / 100.....
JPY/Currency Forward-BLA201611-NC.....	Unit Trust Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	11/25/2016	01/10/2018	.....0	172,000,000	.....110.3720	.....0	.....0	.....0	643,259	XX	(965,571)	.....0	4,985,987	.....0	.....0	631,318	.....	100 / 100.....
JPY/Currency Forward-BLA201703-NA.....	Unit Trust Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	03/27/2017	03/06/2019	.....0	181,000,000	.....105.5300	.....0	.....0	.....0	(3,506,328)	XX	(4,612,927)	.....0	(3,506,328)	.....0	.....0	1,181,902	.....	100 / 100.....
JPY/Currency Forward-BLA201703-TA.....	Unit Trust Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	03/27/2017	02/27/2019	.....0	100,000,000	.....105.9450	.....0	.....0	.....0	(1,937,188)	XX	(2,208,120)	.....0	(1,937,188)	.....0	.....0	649,252	.....	100 / 100.....
JPY/Currency Forward-BLA201703-TB.....	Unit Trust Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZHMZY46P4OIX74.....	03/28/2017	02/13/2019	.....0	200,000,000	.....106.1450	.....0	.....0	.....0	(3,272,718)	XX	(4,218,321)	.....0	(3,272,718)	.....0	.....0	1,283,442	.....	100 / 100.....
JPY/Currency Forward-BLA201703-TC.....	Unit Trust Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	03/29/2017	02/13/2019	.....0	192,000,000	.....106.7100	.....0	.....0	.....0	(2,660,441)	XX	(3,049,146)	.....0	(2,660,441)	.....0	.....0	1,232,104	.....	100 / 100.....
JPY/Currency Forward-BLO201703-NA.....	Unit Trust Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	03/27/2017	03/06/2019	.....0	223,000,000	.....105.6000	.....0	.....0	.....0	(4,311,947)	XX	(5,539,180)	.....0	(4,311,947)	.....0	.....0	1,456,156	.....	100 / 100.....
JPY/Currency Forward-BLO201703-NB.....	Unit Trust Hedge.....	D PART 1	Currency	Citibank, National Association.....	E57ODZV7ZF32TWEFA76.....	03/27/2017	03/20/2019	.....0	208,000,000	.....105.5750	.....0	.....0	.....0	(4,013,548)	XX	(5,037,181)	.....0	(4,013,548)	.....0	.....0	1,373,605	.....	100 / 100.....
JPY/Currency Forward-BLO201703-TA.....	Unit Trust Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZHMZY46P4OIX74.....	03/29/2017	02/20/2019	.....0	209,000,000	.....106.5850	.....0	.....0	.....0	(2,918,463)	XX	(3,470,201)	.....0	(2,918,463)	.....0	.....0	1,349,089	.....	100 / 100.....
JPY/Currency Forward-BLO201703-TB.....	Unit Trust Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	03/29/2017	01/18/2019	.....0	202,000,000	.....106.9200	.....0	.....0	.....0	(2,788,403)	XX	(3,139,993)	.....0	(2,788,403)	.....0	.....0	1,267,540	.....	100 / 100.....
JPY/Currency Forward-EQV201703-TA.....	Unit Trust Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3J56CEU02.....	03/27/2017	01/18/2019	.....0	242,000,000	.....106.1120	.....0	.....0	.....0	(4,672,398)	XX	(5,562,152)	.....0	(4,672,398)	.....0	.....0	1,518,538	.....	100 / 100.....
JPY/Currency Forward-EQV201703-NA.....	Unit Trust Hedge.....	D PART 1	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	03/24/2017	03/20/2019	.....0	249,000,000	.....106.3000	.....0	.....0	.....0	(2,855,575)	XX	(4,361,575)	.....0	(2,855,575)	.....0	.....0	1,644,364	.....	100 / 100.....
JPY/Currency Forward-CML201703-NA.....	Unit Trust Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	03/28/2017	02/27/2019	.....0	262,000,000	.....105.9900	.....0	.....0	.....0	(4,254,397)	XX	(5,676,447)	.....0	(4,254,397)	.....0	.....0	1,701,039	.....	100 / 100.....
JPY/Currency Forward-CML201703-TC.....	Unit Trust Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3J56CEU02.....	03/28/2017	03/27/2019	.....0	102,000,000	.....105.9120	.....0	.....0	.....0	(1,670,695)	XX	(2,108,781)	.....0	(1,670,695)	.....0	.....0	677,339	.....	100 / 100.....
JPY/Currency Forward-CML201703-TB.....	Unit Trust Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	03/24/2017	02/20/2019	.....0	337,000,000	.....106.7800	.....0	.....0	.....0	(3,856,860)	XX	(4,989,179)	.....0	(3,856,860)	.....0	.....0	2,175,326	.....	100 / 100.....
JPY/Currency Forward-CML201703-TA.....	Unit Trust Hedge.....	D PART 1	Currency	Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54.....	03/21/2017	02/07/2018	.....0	79,000,000	.....110.4220	.....0	.....0	.....0	(146,406)	XX	(293,251)	.....0	(146,406)	.....0	.....0	310,186	.....	100 / 100.....
JPY/Currency Forward-MML201703-TA.....	Unit Trust Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3J56CEU02.....	03/27/2017	03/27/2019	.....0	110,000,000	.....105.6120	.....0	.....0	.....0	(2,132,609)	XX	(2,579,314)	.....0	(2,132,609)	.....0	.....0	730,463	.....	100 / 100.....
JPY/Currency Forward-MML201703-NA.....	Unit Trust Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	03/24/2017	03/22/2019	.....0	88,000,000	.....106.2500	.....0	.....0	.....0	(1,012,060)	XX	(1,571,310)	.....0	(1,012,060)	.....0	.....0	582,065	.....	100 / 100.....
JPY/Currency Forward-MLG201705TA.....	Unit Trust Hedge.....	D PART 1	Currency	Mizuho Bank, Ltd.....	RB0PEZSDGCO3J56CEU02.....	05/23/2017	01/19/2018	.....0	54,000,000	.....109.7530	.....0	.....0	.....0	(503,601)	XX	(579,268)	.....0	(503,601)	.....0	.....0	202,750	.....	100 / 100.....
JPY/Currency Forward-MLN201705TA.....	Unit Trust Hedge.....	D PART 1	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZHMZY46P4OIX74.....	05/23/2017	01/19/2018	.....0	64,000,000	.....109.8270	.....0	.....0	.....0	(597,401)	XX	(643,851)	.....0	(597,401)	.....0	.....0	240,296	.....	100 / 100.....
JPY/Currency Forward-IFBFL0617NA.....	Unit Trust Hedge.....	D PART 1	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	06/09/2017	01/12/2018	.....0	34,000,000	.....108.8090	.....0	.....0	.....0	(616,377)	XX	(666,176)	.....0	(616,377)	.....0	.....0	125,437	.....	100 / 100.....
JPY/Currency Forward-IFBFX0617NA.....	Unit Trust Hedge.....	D PART 1	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	06/09/2017	06/07/2019	.....0	74,000,000	.....105.6300	.....0	.....0	.....0	(1,352,241)	XX	(1,397,039)	.....0	(1,352,241)	.....0	.....0	518,514	.....	100 / 100.....
1219999. Total-Forwards-Hedging Effective.....										000	(435,563,715)	XX	(497,414,784)0	143,048,85100	68,105,378	XXX	XXX

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Forwards - Hedging Other																							
JPY/Currency Forward-201607-NA.....	Foreign currency.....	N/A.....	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFNFB3BB653.....	08/18/2016	10/11/20170	376,095,00098.3200000	44,489,348	XX	44,489,3480	(9,510,396)00	1,005,854	100 / 100.....
JPY/Currency Forward-201607-NB.....	Foreign currency.....	N/A.....	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	08/22/2016	10/11/2017	.....0	351,264,000	.....98.4700	.....0	.....0	.....0	41,079,512	XX	41,079,512	.....0	(8,896,041)	.....0	.....0	939,444	.....	100 / 100.....
JPY/Currency Forward-201606-NA.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	08/26/2016	08/16/2017	.....0	315,562,000	.....99.1200	.....0	.....0	.....0	35,798,812	XX	35,798,812	.....0	(8,146,029)	.....0	.....0	570,102	.....	100 / 100.....
JPY/Currency Forward-201606-NB-1.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	11/17/2016	07/12/2017	.....0	6,100,000	.....107.7300	.....0	.....0	.....0	230,783	XX	230,783	.....0	(173,343)	.....0	.....0	5,569	.....	100 / 100.....
JPY/Currency Forward-201606-NB-2.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528.....	11/21/2016	07/12/2017	.....0	360,324,000	.....109.6350	.....0	.....0	.....0	7,501,678	XX	7,501,678	.....0	(10,420,328)	.....0	.....0	328,929	.....	100 / 100.....
JPY/Currency Forward-201606-NC-1.....	Foreign currency.....	N/A.....	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	11/17/2016	09/13/2017	.....0	23,469,000	.....107.2125	.....0	.....0	.....0	935,964	XX	935,964	.....0	(650,125)	.....0	.....0	53,560	.....	100 / 100.....
JPY/Currency Forward-201606-NC-2.....	Foreign currency.....	N/A.....	Currency	Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	11/18/2016	09/13/2017	.....0	194,374,000	.....109.2500	.....0	.....0	.....0	4,205,176	XX	4,205,176	.....0	(5,486,770)	.....0	.....0	443,596	.....	100 / 100.....
JPY/Currency Forward-201607-NC-1.....	Foreign currency.....	N/A.....	Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83.....	11/17/2016	07/26/2017	.....0	120,862,000	.....107.8800	.....0	.....0	.....0	4,343,240	XX	4,343,240	.....0	(3,421,646)	.....0	.....0	162,403	.....	100 / 100.....
JPY/Currency Forward-201607-NC-2.....	Foreign currency.....	N/A.....	Currency	BNP Paribas.....	R0MUWSFPU8MPRO8K5P83.....	11/21/2016	07/26/2017	.....0	229,643,000	.....109.7600	.....0	.....0	.....0	4,394,219	XX	4,394,219	.....0	(6,614,571)	.....0	.....0	308,574	.....	100 / 100.....
JPY/Currency Forward-201608-NB.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.....	11/21/2016	11/15/2017	.....0	354,379,000	.....108.9450	.....0	.....0	.....0	7,537,313	XX	7,537,313	.....0	(9,795,904)	.....0	.....0	1,097,050	.....	100 / 100.....
JPY/Currency Forward-201608-NC-1.....	Foreign currency.....	N/A.....	Currency	Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFNFB3BB653.....	11/17																	

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, or Central	Counterparty 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	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPY/Currency Forward-201608-NF-1	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	11/17/2016	05/16/2018	.....0	156,640,000	106.2450	.....0	.....0	.....0	5,698,402	.....0	5,698,402	.....0	(3,882,816)	.....0	.....0	738,408	.....0	.....0
JPY/Currency Forward-201608-NG-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	11/17/2016	08/24/2018	.....0	10,278,000	105.1500	.....0	.....0	.....0	418,227	.....0	418,227	.....0	(244,976)	.....0	.....0	55,508	.....0	.....0
JPY/Currency Forward-201608-NH-1	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/16/2016	12/15/2017	.....0	6,909,000	107.0300	.....0	.....0	.....0	255,660	.....0	255,660	.....0	(185,420)	.....0	.....0	23,599	.....0	.....0
JPY/Currency Forward-201608-NH-2	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/21/2016	12/15/2017	.....0	334,710,000	108.7800	.....0	.....0	.....0	7,115,378	.....0	7,115,378	.....0	(9,129,638)	.....0	.....0	1,143,252	.....0	.....0
JPY/Currency Forward-201608-NI-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	11/17/2016	01/10/2018	.....0	82,004,000	106.5000	.....0	.....0	.....0	3,321,015	.....0	3,321,015	.....0	(2,166,160)	.....0	.....0	300,992	.....0	.....0
JPY/Currency Forward-201608-NJ-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	11/17/2016	06/13/2018	.....0	121,624,000	105.5770	.....0	.....0	.....0	4,981,873	.....0	4,981,873	.....0	(2,959,977)	.....0	.....0	597,899	.....0	.....0
JPY/Currency Forward-201608-NM-1	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	11/17/2016	02/21/2018	.....0	3,636,000	106.4600	.....0	.....0	.....0	140,928	.....0	140,928	.....0	(93,979)	.....0	.....0	14,720	.....0	.....0
JPY/Currency Forward-201608-NN-1	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/16/2016	10/27/2017	.....0	84,756,000	107.3070	.....0	.....0	.....0	3,128,855	.....0	3,128,855	.....0	(2,324,760)	.....0	.....0	243,648	.....0	.....0
JPY/Currency Forward-201608-NN-2	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/21/2016	10/27/2017	.....0	6,004,000	109.0700	.....0	.....0	.....0	126,643	.....0	126,643	.....0	(167,388)	.....0	.....0	17,260	.....0	.....0
JPY/Currency Forward-201608-NO-1	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/16/2016	11/29/2017	.....0	11,392,000	107.1330	.....0	.....0	.....0	419,928	.....0	419,928	.....0	(307,969)	.....0	.....0	37,012	.....0	.....0
JPY/Currency Forward-201608-NO-2	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	11/21/2016	11/29/2017	.....0	311,810,000	108.8700	.....0	.....0	.....0	6,624,654	.....0	6,624,654	.....0	(8,566,074)	.....0	.....0	1,013,049	.....0	.....0
JPY/Currency Forward-201608-TE-1	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	11/16/2016	02/23/2018	.....0	20,426,000	106.5100	.....0	.....0	.....0	780,425	.....0	780,425	.....0	(527,653)	.....0	.....0	83,041	.....0	.....0
JPY/Currency Forward-201608-TF-1	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	11/16/2016	01/26/2018	.....0	17,145,000	106.6150	.....0	.....0	.....0	662,854	.....0	662,854	.....0	(449,733)	.....0	.....0	65,474	.....0	.....0
JPY/Currency Forward-201605-TA-1	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	11/16/2016	08/04/2017	.....0	5,230,000	107.6830	.....0	.....0	.....0	195,276	.....0	195,276	.....0	(147,302)	.....0	.....0	8,154	.....0	.....0
JPY/Currency Forward-201605-TA-2	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	11/22/2016	08/04/2017	.....0	522,325,000	109.4500	.....0	.....0	.....0	11,251,462	.....0	11,251,462	.....0	(14,952,597)	.....0	.....0	814,317	.....0	.....0
JPY/Currency Forward-201607-TA-1	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	11/16/2016	10/27/2017	.....0	257,740,000	107.2130	.....0	.....0	.....0	9,732,181	.....0	9,732,181	.....0	(7,063,321)	.....0	.....0	740,925	.....0	.....0
JPY/Currency Forward-201607-TA-2	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	11/22/2016	10/27/2017	.....0	161,672,000	108.9700	.....0	.....0	.....0	3,555,256	.....0	3,555,256	.....0	(4,503,202)	.....0	.....0	464,758	.....0	.....0
JPY/Currency Forward-201608-TB-1	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	11/16/2016	08/17/2018	.....0	27,138,000	105.3700	.....0	.....0	.....0	1,061,222	.....0	1,061,222	.....0	(648,843)	.....0	.....0	145,335	.....0	.....0
JPY/Currency Forward-201605-TA-1	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	05/09/2016	08/04/2017	.....0	5,230,000	105.4630	.....0	.....0	.....0	(299,072)	.....0	(299,072)	.....0	144,265	.....0	.....0	8,154	.....0	.....0
JPY/Currency Forward-201605-TA-2	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	05/09/2016	08/04/2017	.....0	522,325,000	105.4630	.....0	.....0	.....0	(29,868,641)	.....0	(29,868,641)	.....0	14,407,910	.....0	.....0	814,317	.....0	.....0
JPY/Currency Forward-201606-NA	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	06/08/2016	08/16/2017	.....0	315,562,000	104.7190	.....0	.....0	.....0	(19,995,804)	.....0	(19,995,804)	.....0	8,606,175	.....0	.....0	570,102	.....0	.....0
JPY/Currency Forward-201606-NB-1	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/08/2016	07/12/2017	.....0	6,100,000	104.8100	.....0	.....0	.....0	(389,867)	.....0	(389,867)	.....0	168,644	.....0	.....0	5,569	.....0	.....0
JPY/Currency Forward-201606-NB-2	Foreign currency	N/A	Currency	Goldman Sachs International	W22LROWP2IHZNBB6K528	06/08/2016	07/12/2017	.....0	360,324,000	104.8100	.....0	.....0	.....0	(23,029,271)	.....0	(23,029,271)	.....0	9,961,733	.....0	.....0	328,929	.....0	.....0
JPY/Currency Forward-201606-NC-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	06/13/2016	09/13/2017	.....0	23,469,000	104.2300	.....0	.....0	.....0	(1,562,801)	.....0	(1,562,801)	.....0	632,040	.....0	.....0	53,560	.....0	.....0
JPY/Currency Forward-201606-NC-2	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	06/13/2016	09/13/2017	.....0	194,374,000	104.2300	.....0	.....0	.....0	(12,943,368)	.....0	(12,943,368)	.....0	5,234,655	.....0	.....0	443,596	.....0	.....0
JPY/Currency Forward-201607-NA	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFQFNFB653	07/06/2016	10/11/2017	.....0	376,095,000	99.0900	.....0	.....0	.....0	(41,892,355)	.....0	(41,892,355)	.....0	9,584,878	.....0	.....0	1,005,854	.....0	.....0
JPY/Currency Forward-201607-NB	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	07/06/2016	10/11/2017	.....0	351,264,000	98.9950	.....0	.....0	.....0	(39,425,741)	.....0	(39,425,741)	.....0	8,943,471	.....0	.....0	939,444	.....0	.....0
JPY/Currency Forward-201607-NC-1	Foreign currency	N/A	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/20/2016	07/26/2017	.....0	120,862,000	104.7460	.....0	.....0	.....0	(7,728,203)	.....0	(7,728,203)	.....0	3,322,244	.....0	.....0	162,403	.....0	.....0
JPY/Currency Forward-201607-NC-2	Foreign currency	N/A	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/20/2016	07/26/2017	.....0	229,643,000	104.7460	.....0	.....0	.....0	(14,683,918)	.....0	(14,683,918)	.....0	6,312,407	.....0	.....0	308,574	.....0	.....0
JPY/Currency Forward-201607-TA-1	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	07/27/2016	10/27/2017	.....0	257,740,000	102.7250	.....0	.....0	.....0	(20,113,936)	.....0	(20,113,936)	.....0	6,767,647	.....0	.....0	740,925	.....0	.....0
JPY/Currency Forward-201607-TA-2	Foreign currency	N/A	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWBS4F54	07/27/2016	10/27/2017	.....0	161,672,000	102.7250	.....0	.....0	.....0	(12,616,824)	.....0	(12,616,824)	.....0	4,245,127	.....0	.....0	464,758	.....0	.....0
JPY/Currency Forward-201608-NB	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	08/09/2016	11/15/2017	.....0	354,379,000	99.7985	.....0	.....0	.....0	(36,656,478)	.....0	(36,656,478)	.....0	8,973,488	.....0	.....0	1,097,050	.....0	.....0
JPY/Currency Forward-201608-NC-1	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFQFNFB653	08/17/2016	07/20/2018	.....0	19,962,000	96.7600	.....0	.....0	.....0	(2,378,741)	.....0	(2,378,741)	.....0	440,043	.....0	.....0	103,217	.....0	.....0
JPY/Currency Forward-201608-ND-1	Foreign currency	N/A	Currency	Morgan Stanley & Co. International PLC	4PQUHN3JPFQFNFB653	08/17/2016	07/13/2018	.....0	23,738,000	96.7875	.....0	.....0	.....0	(2,831,903)	.....0	(2,831,903)	.....0	523,955	.....0	.....0	121,621	.....0	.....0
JPY/Currency Forward-201608-NF-1	Foreign currency	N/A	Currency	Societe Generale Private Banking (Monaco)	549300KUIHN585DKX254	08/22/2016	05/16/2018	.....0	156,640,000	97.2490	.....0	.....0	.....0	(18,478,962)	.....0	(18,478,962)	.....0	3,554,049	.....0	.....0	738,408	.....0	.....0
JPY/Currency Forward-201608-NG-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	08/18/2016	08/24/2018	.....0	10,278,000	96.7550	.....0	.....0	.....0	(1,205,415)	.....0	(1,205,415)	.....0	225,417	.....0	.....0	55,508	.....0	.....0
JPY/Currency Forward-201608-NH-1	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	08/18/2016	12/15/2017	.....0	6,909,000	97.9220	.....0	.....0	.....0	(821,843)	.....0	(821,843)	.....0	169,641	.....0	.....0	23,599	.....0	.....0
JPY/Currency Forward-201608-NH-2	Foreign currency	N/A	Currency	JPMorgan Chase BK, National Assoc.	7H6GLXDRUGQFU57RNE97	08/18/2016	12/15/2017	.....0	334,710,000	97.9220	.....0	.....0	.....0	(39,814,610)	.....0	(39,814,610)	.....0	8,218,353	.....0	.....0	1,143,252	.....0	.....0
JPY/Currency Forward-201608-NI-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	08/18/2016	01/10/2018	.....0	82,004,000	97.9025	.....0	.....0	.....0	(9,672,911)	.....0	(9,672,911)	.....0	1,991,291	.....0	.....0	300,992	.....0	.....0
JPY/Currency Forward-201608-NJ-1	Foreign currency	N/A	Currency	Barclays Bank PLC	G5GSEF7VJPSI7OUK5573	08/22/2016	06/13/2018	.....0	121,624,000	97.1400	.....0	.....0	.....0	(14,303,123)	.....0	(14,303,123)	.....0	2,723,436	.....0	.....0	597,899	.....0	.....0
JPY/Currency Forward-201608-TB-1	Foreign currency	N/A	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.	C3GTMZIHMY46P4OIX74	08/22/2016	08/17/2018	.....0	27,138,000	97.0200	.....0	.....0	.....0	(3,127,665)	.....0	(3,127,665)	.....0	597,426	.....0	.....0	145,335	.....0	.....0

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 or Central	Counterparty 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	Carrying Value	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)
JPY/Currency Forward-201608-NM-1.....	Foreign currency.....	N/A.....	Currency	Goldman Sachs International.....	W22LROWP2IHZNBB6K528..	08/26/2016	02/21/2018	.....0	..3,636,000	.....97.8000	.....0	.....0	.....0	.....(425,235)	.....(425,235)	.....(425,235)	.....0	.....86,335	.....0	.....0	.....14,720	.....	.....
JPY/Currency Forward-201608-NN-1.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.	08/26/2016	10/27/2017	.....0	..84,756,000	.....98.7200	.....0	.....0	.....0	.....(9,660,883)	.....(9,660,883)	.....(9,660,883)	.....0	.....2,138,727	.....0	.....0	.....243,648	.....	.....
JPY/Currency Forward-201608-NN-2.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.	08/26/2016	10/27/2017	.....0	..6,004,000	.....98.7200	.....0	.....0	.....0	.....(684,364)	.....(684,364)	.....(684,364)	.....0	.....151,505	.....0	.....0	.....17,260	.....	.....
JPY/Currency Forward-201608-NO-1.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.	08/26/2016	11/29/2017	.....0	..11,392,000	.....98.5400	.....0	.....0	.....0	.....(1,299,984)	.....(1,299,984)	.....(1,299,984)	.....0	.....283,267	.....0	.....0	.....37,012	.....	.....
JPY/Currency Forward-201608-NO-2.....	Foreign currency.....	N/A.....	Currency	JPMorgan Chase BK, National Assoc.....	7H6GLXDRUGQFU57RNE97.	08/26/2016	11/29/2017	.....0	311,810,000	.....98.5400	.....0	.....0	.....0	.....(35,581,801)	.....(35,581,801)	.....(35,581,801)	.....0	.....7,753,292	.....0	.....0	.....1,013,049	.....	.....
JPY/Currency Forward-201608-TE-1.....	Foreign currency.....	N/A.....	Currency	Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54....	08/29/2016	02/23/2018	.....0	..20,426,000	.....99.0620	.....0	.....0	.....0	.....(2,154,195)	.....(2,154,195)	.....(2,154,195)	.....0	.....490,756	.....0	.....0	.....83,041	.....	.....
JPY/Currency Forward-201608-TF-1.....	Foreign currency.....	N/A.....	Currency	The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZHMZY46P4OIX74....	08/29/2016	01/26/2018	.....0	..17,145,000	.....99.2150	.....0	.....0	.....0	.....(1,806,857)	.....(1,806,857)	.....(1,806,857)	.....0	.....418,517	.....0	.....0	.....65,474	.....	.....
12229999. Total-Forwards-Hedging Other.....											.....0	.....0	.....0	(193,754,950)	XX (193,754,950)	(193,754,950)	.....0	.....(5,417,856)	.....0	.....0	.....23,294,540	XXX	XXX
1269999. Total-Forwards.....											.....0	.....0	.....0	(629,318,665)	XX (629,318,665)	(629,318,665)	.....0	.....137,630,999	.....0	.....0	.....91,399,918	XXX	XXX
1399999. Total-Hedging Effective.....											.....0	.....0	.....0	(431,635,927)	XX (431,635,927)	(431,635,927)	.....0	.....122,356,496	.....0	.....0	.....95,070,768	XXX	XXX
1409999. Total-Hedging Other.....											.....0	.....0	.....0	(193,754,950)	XX (193,754,950)	(193,754,950)	.....0	.....(5,417,856)	.....0	.....0	.....23,294,540	XXX	XXX
1449999. TOTAL.....											.....0	.....0	.....0	(625,390,877)	XX (625,390,877)	(625,390,877)	.....0	.....116,938,643	.....0	.....0	.....118,365,308	XXX	XXX

QE06.11

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

NONE

QE07

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
NAIC 1 Designation												
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02	Y.....	Y.....	4,170,000	10,299,044	(5,259,408)	869,636	10,299,044	(5,259,408)	869,636	2,495,299	2,495,299
The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMMZIHMY46P4OIX74	Y.....	Y.....	0	1,795,931	(73,949,949)	0	1,795,931	(76,038,088)	0	13,392,114	0
The Bank of Tokyo-Mitsubishi UFJ, Ltd. (US).....	C3GTMMZIHMY46P4OIX74	Y.....	Y.....	0	612,590	(1,468,345)	0	612,590	(1,468,345)	0	616,134	0
Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09	Y.....	Y.....	2,670,000	6,472,928	(3,028,210)	774,718	6,472,928	(3,028,210)	774,718	2,299,832	2,299,832
Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30	Y.....	Y.....	1,640,000	4,966,322	(3,180,095)	146,227	4,966,322	(3,180,095)	146,227	1,563,228	1,563,228
Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254	Y.....	Y.....	0	5,704,338	(57,844,678)	0	5,704,338	(58,644,518)	0	4,649,712	0
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573	Y.....	Y.....	0	55,596,090	(161,889,193)	0	54,952,832	(161,598,416)	0	12,100,767	0
Morgan Stanley & Co. International PLC.....	4PQUHN3JPFQFN3BB653	Y.....	Y.....	0	46,223,721	(168,602,615)	0	46,223,721	(170,373,642)	0	12,322,537	0
JPMorgan Chase Bank, National Association.....	7H6GLXDRUGQFU57RNE97	Y.....	Y.....	0	76,037,991	(158,676,293)	0	61,037,946	(168,304,859)	0	25,504,723	0
Goldman Sachs International.....	W22LROWP2IHZNB6K528	Y.....	Y.....	0	13,794,228	(86,440,335)	0	7,873,389	(95,163,034)	0	12,583,355	0
Citibank, National Association.....	E57ODZWZ7FF32TWEFA76	Y.....	Y.....	0	17,979	(10,676,540)	0	17,979	(12,596,345)	0	6,320,153	0
Sumitomo Mitsui Bank Corporation.....	5U0XI89JRFVHWIBS4F54	Y.....	Y.....	0	25,514,599	(115,960,696)	0	25,514,599	(117,733,051)	0	14,541,847	0
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83	Y.....	Y.....	0	8,737,459	(22,412,121)	0	8,737,459	(22,412,121)	0	941,954	0
Mizuho Bank, Ltd.....	RB0PEZSDGCO3JS6CEU02	Y.....	Y.....	0	4,537,770	(16,313,389)	0	0	(25,650,892)	0	9,033,653	0
02999999 Total NAIC 1 Designation.....				8,480,000	260,310,990	(885,701,867)	1,790,581	234,209,078	(921,451,024)	1,790,581	118,365,308	6,358,359
09999999 Gross Totals.....				8,480,000	260,310,990	(885,701,867)	1,790,581	234,209,078	(921,451,024)	1,790,581	118,365,308	6,358,359
1. Offset per SSAP No. 64.....					0	0	0					
2. Net after right of offset per SSAP No. 64.....					260,310,990	(885,701,867)						

QE08

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								
The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74...	TREASURY.....	J26161 2T 5 JAPAN NATIONAL GOVERNMENT.....	80,912,486	66,803,571	67,355,705	09/20/2031.	V.....
Societe Generale Private Banking (Monaco).....	549300KUIHN585DKX254....	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	55,514,628	45,455,357	46,177,028	03/20/2031.	V.....
Barclays Bank PLC.....	G5GSEF7VJP517OUK5573....	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	111,094,682	90,964,286	92,408,477	03/20/2031.	V.....
Morgan Stanley & Co. International PLC.....	4PQUHN3JPFGNF3BB653....	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	133,972,248	109,696,429	111,438,020	03/20/2031.	V.....
JPMorgan Chase Bank, National Association.....	7H6GLXDRUGQU57RNE97....	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	115,903,551	94,901,786	96,408,491	03/20/2031.	V.....
Goldman Sachs International.....	W22LROWP2IHZNB6K528....	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	100,102,982	81,964,286	83,265,589	03/20/2031.	V.....
Citibank, National Association.....	E57ODZWZ7FF32TWEFA76..	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	2,311,746	1,892,857	1,922,909	03/20/2031.	V.....
Sumitomo Mitsui Bank Corporation	5U0XI89JRFVHWIBS4F54....	TREASURY.....	J26161 2T 5 JAPAN NATIONAL GOVERNMENT.....	101,827,315	84,071,429	84,766,282	09/20/2031.	V.....
BNP Paribas.....	R0MUWSFPU8MPRO8K5P83...	TREASURY.....	J26161 T8 2 JAPAN NATIONAL GOVERNMENT.....	14,524,746	11,892,857	12,081,674	03/20/2031.	V.....
Mizuho Bank, Ltd.....	RB0PEZSDGCO3JS6CEU02..	TREASURY.....	J26161 2T 5 JAPAN NATIONAL GOVERNMENT.....	29,641,957	24,473,214	24,675,486	09/20/2031.	V.....
Citibank, National Association.....	E57ODZWZ7FF32TWEFA76..	TREASURY.....	J26161 2T 5 JAPAN NATIONAL GOVERNMENT.....	12,112,000	10,000,000	10,082,650	09/20/2031.	V.....
The Bank of Tokyo-Mitsubishi UFJ, Ltd.....	C3GTMZIHMY46P4OIX74...	Cash.....	Cash.....	870,000	870,000	870,000	xxx.....	V.....
0199999. Totals.....				758,788,341	622,986,072	631,452,311	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Bank USA.....	KD3XUN7C6T14HNAYLU02...	Cash.....	Cash.....	4,170,000	4,170,000	XXX	xxx.....	
Wells Fargo Bank, National Association.....	KB1H1DSPRFMYMCUFXT09...	Cash.....	Cash.....	2,670,000	2,670,000	XXX	xxx.....	
Mizuho Capital Markets Corporation.....	OV6W8S6QX2D1J857QP30...	Cash.....	Cash.....	1,640,000	1,640,000	XXX	xxx.....	
0299999. Totals.....				8,480,000	8,480,000	XXX	XXX	XXX

QE09

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Short-Term Invested Assets (Schedule DA Type)						
61747C 70 7	MSILF #8302 GOVERNMENT PORTFOLIO INSTL SHARE CLASS - Money Market Mutual Fund.....			66,507,144	66,507,144	07/03/2017.....
20272A VE 3	COMMONWEALTH BANK AUST - Commercial Paper.....			1,600,085	1,600,000	07/07/2017.....
06053P TW 7	BANK OF AMERICA NA - Corporates.....			4,599,991	4,600,000	07/10/2017.....
69034C AQ 1	OVERSEA-CHINESE BANKING CORP LTD - Commercial Paper.....			4,085,213	4,085,034	07/11/2017.....
44988K BM 0	ING (US) FUNDING LLC - Commercial Paper.....			1,546,366	1,546,000	07/18/2017.....
2332K4 FL 3	DNB NOR BANK ASA - Commercial Paper.....			700,193	700,000	07/27/2017.....
06053P UH 8	BANK OF AMERICA NA - Corporates.....			1,500,470	1,500,000	08/01/2017.....
44988K BR 9	ING (US) FUNDING LLC - Commercial Paper.....			893,382	893,000	08/07/2017.....
40433F HU 6	HSBC BANK PLC - Commercial Paper.....			4,201,516	4,200,000	08/07/2017.....
30601Y VG 7	FAIRWAY FINANCE CORPORATION - Commercial Paper.....			4,858,010	4,856,878	08/15/2017.....
67984R DF 3	OLD LINE FUNDING CORPORATION - Commercial Paper.....			1,459,409	1,459,000	08/23/2017.....
26821D AD 5	DZ BANK AG (NEW YORK) - Commercial Paper.....			5,545,813	5,544,000	09/05/2017.....
67984R DH 9	OLD LINE FUNDING CORPORATION - Commercial Paper.....			2,480,727	2,480,000	09/05/2017.....
69034C AT 5	OVERSEA-CHINESE BANKING CORP LTD - Commercial Paper.....			5,752,955	5,751,000	09/05/2017.....
29604B BG 8	ERSTE ABWICKLUNGSANSTALT - Commercial Paper.....			5,970,065	5,968,000	09/07/2017.....
05253M GH 1	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD - Commercial Paper.....			5,601,165	5,600,000	09/08/2017.....
19423E BT 4	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. - Commercial Paper.....			1,025,472	1,025,000	09/08/2017.....
06053P VK 0	BANK OF AMERICA NA - Corporates.....			1,399,975	1,400,000	09/08/2017.....
67984R DM 8	OLD LINE FUNDING CORPORATION - Commercial Paper.....			794,126	794,000	09/11/2017.....
26821D AH 6	DZ BANK AG (NEW YORK) - Commercial Paper.....			5,901,693	5,900,000	09/13/2017.....
44988K BZ 1	ING (US) FUNDING LLC - Commercial Paper.....			509,029	509,000	09/22/2017.....
19423E CD 8	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. - Commercial Paper.....			4,054,099	4,052,000	10/04/2017.....
06053P WC 7	BANK OF AMERICA NA - Corporates.....			3,599,899	3,600,000	10/16/2017.....
06053P WD 5	BANK OF AMERICA NA - Corporates.....			4,599,871	4,600,000	10/17/2017.....
63254G CU 7	NATIONAL AUSTRALIA BANK LTD - Commercial Paper.....			400,343	400,000	10/27/2017.....
20272A UJ 3	COMMONWEALTH BANK AUST - Commercial Paper.....			1,575,448	1,574,000	11/03/2017.....
19423E CK 2	COLLATERALIZED COMMERCIAL PAPER PROGRAM CO.,LLC. - Commercial Paper.....			954,172	954,000	11/03/2017.....
44988K BV 0	ING (US) FUNDING LLC - Commercial Paper.....			6,233,963	6,232,000	11/06/2017.....
44988K BW 8	ING (US) FUNDING LLC - Commercial Paper.....			2,662,538	2,662,000	11/13/2017.....
06053P WW 3	BANK OF AMERICA NA - Corporates.....			599,978	600,000	11/14/2017.....
166764 AK 6	CHEVRON CORP - Corporates.....			1,401,114	1,401,265	11/15/2017.....
20272A UT 1	COMMONWEALTH BANK AUST - Commercial Paper.....			900,898	900,000	11/27/2017.....
961214 CL 5	WESTPAC BANKING CORP - Corporates.....			1,902,138	1,902,727	12/01/2017.....
20272A UY 0	COMMONWEALTH BANK AUST - Commercial Paper.....			1,002,395	1,002,386	12/08/2017.....
44988K CB 3	ING (US) FUNDING LLC - Commercial Paper.....			5,231,261	5,230,913	12/12/2017.....
30601Y WC 5	FAIRWAY FINANCE CORPORATION - Commercial Paper.....			2,214,058	2,214,000	12/15/2017.....
63254G DM 4	NATIONAL AUSTRALIA BANK LTD - Commercial Paper.....			2,616,755	2,614,000	02/08/2018.....
06417L DY 0	BANK OF NOVA SCOTIA - Commercial Paper.....			2,683,929	2,679,000	02/14/2018.....
20272A VY 9	COMMONWEALTH BANK AUST - Commercial Paper.....			3,081,525	3,076,000	02/23/2018.....
46640C DF 6	JP MORGAN SECURITIES LLC (42) - Commercial Paper.....			544,362	544,000	02/27/2018.....
9612C4 VJ 7	WESTPAC BANKING CORP - Commercial Paper.....			1,672,438	1,670,000	03/01/2018.....
084664 CF 6	BERKSHIRE HATHAWAY FIN - Corporates.....			1,505,698	1,506,128	03/07/2018.....
07644C DA 5	BEDFORD ROW FUNDING - Commercial Paper.....			6,617,563	6,618,000	03/07/2018.....
63254G DZ 5	NATIONAL AUSTRALIA BANK LTD - Commercial Paper.....			1,700,182	1,700,000	03/13/2018.....
63254G EB 7	NATIONAL AUSTRALIA BANK LTD - Commercial Paper.....			2,882,418	2,882,000	03/16/2018.....
63254G EQ 4	NATIONAL AUSTRALIA BANK LTD - Commercial Paper.....			720,290	720,051	04/05/2018.....
69034C BK 3	OVERSEA-CHINESE BANKING CORP LTD - Commercial Paper.....			5,279,984	5,278,000	04/10/2018.....
06417L EM 5	BANK OF NOVA SCOTIA - Commercial Paper.....			4,469,594	4,469,000	04/11/2018.....
2332K4 FY 5	DNB NOR BANK ASA - Commercial Paper.....			654,122	654,000	04/24/2018.....
20272A WX 0	COMMONWEALTH BANK AUST - Commercial Paper.....			3,912,760	3,911,000	04/27/2018.....
69034C BX 5	OVERSEA-CHINESE BANKING CORP LTD - Commercial Paper.....			739,894	740,000	05/09/2018.....
05253J AD 3	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD (NEW YORK) - Corporates.....			4,116,851	4,116,254	05/15/2018.....
9612C4 VZ 1	WESTPAC BANKING CORP - Commercial Paper.....			6,078,511	6,078,000	05/24/2018.....
07644D DZ 8	BEDFORD ROW FUNDING - Commercial Paper.....			3,755,463	3,756,000	05/31/2018.....
2332K4 GF 5	DNB NOR BANK ASA - Commercial Paper.....			6,933,230	6,934,000	06/05/2018.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			224,230,543	224,188,780	XXX
Cash (Schedule E Part 1 Type)						
17305T HY 1	CITIBANK NA - Certificate Of Deposit.....			4,600,198	4,600,000	07/05/2017.....
78009N Q2 5	ROYAL BANK OF CANADA (NEW YORK) - Certificate Of Deposit.....			794,042	794,000	07/06/2017.....
22532X FA 1	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit.....			2,071,068	2,071,000	07/06/2017.....
86958J GY 9	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit.....			4,600,271	4,600,000	07/07/2017.....
21684B K5 2	COOPERATIEVE RABOBANK UA (NEW YORK) - Certificate Of Deposit.....			5,100,459	5,100,000	07/10/2017.....
83050F PN 5	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit.....			3,100,260	3,100,000	07/10/2017.....
23340Q WP 4	DNB BANK ASA (NEW YORK) - Certificate Of Deposit.....			1,600,147	1,600,000	07/11/2017.....
89113W EC 6	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit.....			600,087	600,000	07/12/2017.....
40428A 3J 4	HSBC BANK USA NA - Certificate Of Deposit.....			3,071,384	3,071,000	07/12/2017.....
17305T JP 8	CITIBANK NA - Certificate Of Deposit.....			4,900,519	4,900,000	07/12/2017.....
22536E T8 9	CREDIT INDUSTRIEL ET COMMERCIAL (NEW YORK) - Certificate Of Deposit.....			5,201,206	5,200,000	07/18/2017.....
86958J FB 0	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit.....			2,200,458	2,200,000	08/01/2017.....
05582W MZ 4	BNP PARIBAS (NEW YORK) - Certificate Of Deposit.....			2,323,827	2,323,000	08/03/2017.....
89113W WE 2	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit.....			4,965,340	4,964,000	08/07/2017.....
83369Y LJ 3	SOCIETE GENERALE SA (NEW YORK) - Certificate Of Deposit.....			2,200,889	2,200,000	08/08/2017.....
05582W NM 2	BNP PARIBAS (NEW YORK) - Certificate Of Deposit.....			5,108,747	5,107,000	08/08/2017.....
89113W GK 6	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit.....			4,302,331	4,300,000	08/10/2017.....
96121T W3 8	WESTPAC BANKING CORP (NEW YORK) - Certificate Of Deposit.....			2,701,390	2,700,000	08/11/2017.....
20271E LN 7	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK) - Certificate Of Deposit.....			4,502,561	4,500,000	08/15/2017.....
34959T HU 3	BNP PARIBAS FORTIS SA (NEW YORK) - Certificate Of Deposit.....			2,200,860	2,200,000	08/17/2017.....
22532X FG 8	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit.....			4,029,052	4,029,000	08/22/2017.....
83050F RF 0	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit.....			867,977	868,000	08/23/2017.....

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
86958J JY 6	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			443,120	443,000	08/29/2017
17305T KH 4	CITIBANK NA - Certificate Of Deposit			5,767,753	5,766,000	08/29/2017
22536E U8 7	CREDIT INDUSTRIEL ET COMMERCIAL (NEW YORK) - Certificate Of Deposit			4,001,728	4,000,000	08/31/2017
86958J JC 4	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			1,690,799	1,690,000	09/01/2017
63873N AN 1	NATIXIS SA (NEW YORK) - Certificate Of Deposit			5,501,073	5,499,000	09/05/2017
83369Y NB 8	SOCIETE GENERALE SA (NEW YORK) - Certificate Of Deposit			5,502,277	5,500,000	09/08/2017
06427K T4 9	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			6,001,566	6,000,000	09/08/2017
86958J KR 9	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			716,130	716,000	09/13/2017
06427K U8 8	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			377,129	377,000	09/20/2017
83369Y NN 2	SOCIETE GENERALE SA (NEW YORK) - Certificate Of Deposit			3,574,715	3,573,000	09/20/2017
21684B Z3 1	COOPERATIEVE RABOBANK UA (NEW YORK) - Certificate Of Deposit			3,475,403	3,474,271	10/02/2017
22532X FK 9	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			900,453	900,000	10/05/2017
83369Y PU 4	SOCIETE GENERALE SA (NEW YORK) - Certificate Of Deposit			1,368,404	1,368,000	10/06/2017
83369Y QB 5	SOCIETE GENERALE SA (NEW YORK) - Certificate Of Deposit			3,228,952	3,228,000	10/12/2017
83050F TG 6	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			1,300,173	1,300,000	10/13/2017
22536E V5 2	CREDIT INDUSTRIEL ET COMMERCIAL (NEW YORK) - Certificate Of Deposit			3,460,941	3,460,000	10/13/2017
22532X FN 3	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			4,714,064	4,712,000	10/13/2017
06427K XL 6	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			1,324,516	1,324,000	10/17/2017
63873N DJ 7	NATIXIS SA (NEW YORK) - Certificate Of Deposit			4,932,021	4,930,000	10/18/2017
90275D DG 2	UBS AG (STAMFORD) - Certificate Of Deposit			4,014,420	4,009,000	11/01/2017
86958J MV 8	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			1,700,189	1,700,000	11/01/2017
94989R KT 4	WELLS FARGO BANK NA - Certificate Of Deposit			5,280,533	5,280,000	11/02/2017
63873N EK 3	NATIXIS SA (NEW YORK) - Certificate Of Deposit			793,267	793,000	11/06/2017
21684B G9 9	COOPERATIEVE RABOBANK UA (NEW YORK) - Certificate Of Deposit			694,638	694,000	11/07/2017
23340Q UE 1	DNB BANK ASA (NEW YORK) - Certificate Of Deposit			2,902,746	2,900,000	11/07/2017
94989R CD 8	WELLS FARGO BANK NA - Certificate Of Deposit			2,590,076	2,587,000	11/07/2017
06417G QU 5	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			1,352,089	1,351,000	11/08/2017
63873N EL 1	NATIXIS SA (NEW YORK) - Certificate Of Deposit			5,101,510	5,100,000	11/08/2017
83050F UQ 2	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			799,987	800,000	11/08/2017
22536U GL 8	CREDIT INDUSTRIEL ET COMMERCIAL (NEW YORK) - Certificate Of Deposit			1,568,149	1,568,000	11/16/2017
86958J NN 5	SVENSKA HANDELSBANKEN AB (NEW YORK) - Certificate Of Deposit			5,697,547	5,697,000	11/20/2017
06417G QY 7	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			500,506	500,000	12/01/2017
83050F NY 3	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			3,645,708	3,642,000	12/01/2017
22536U HB 9	CREDIT INDUSTRIEL ET COMMERCIAL (NEW YORK) - Certificate Of Deposit			1,949,185	1,949,000	12/01/2017
89113W PK 6	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit			4,502,633	4,494,000	12/05/2017
90275D EA 4	UBS AG (STAMFORD) - Certificate Of Deposit			2,684,341	2,681,000	12/11/2017
96121T 2C 1	WESTPAC BANKING CORP (NEW YORK) - Certificate Of Deposit			830,128	830,136	12/22/2017
63873N GY 1	NATIXIS SA (NEW YORK) - Certificate Of Deposit			272,977	273,000	12/27/2017
17305T RF 1	CITIBANK NA - Certificate Of Deposit			1,259,932	1,260,000	01/03/2018
94989R FC 7	WELLS FARGO BANK NA - Certificate Of Deposit			1,055,639	1,054,000	01/05/2018
83050F QD 6	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			1,302,062	1,300,000	01/25/2018
40428A 4A 2	HSBC BANK USA NA - Certificate Of Deposit			5,764,617	5,755,000	02/01/2018
90275D EQ 9	UBS AG (STAMFORD) - Certificate Of Deposit			5,755,962	5,749,000	02/02/2018
94989R GL 6	WELLS FARGO BANK NA - Certificate Of Deposit			5,273,005	5,268,000	02/06/2018
40428A 4C 8	HSBC BANK USA NA - Certificate Of Deposit			1,019,518	1,017,000	02/09/2018
90275D FB 1	UBS AG (STAMFORD) - Certificate Of Deposit			1,309,482	1,308,000	02/13/2018
13606B CS 3	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK) - Certificate Of Deposit			5,203,713	5,200,000	02/16/2018
90275D FS 4	UBS AG (STAMFORD) - Certificate Of Deposit			660,622	660,000	02/21/2018
83050F RD 5	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			2,102,299	2,100,000	02/22/2018
83050F RD 5	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			1,415,548	1,414,475	02/22/2018
06417G TX 6	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			1,294,603	1,294,000	03/02/2018
13606B DZ 6	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK) - Certificate Of Deposit			5,468,957	5,466,000	03/02/2018
40428A 4H 7	HSBC BANK USA NA - Certificate Of Deposit			1,373,991	1,373,000	03/08/2018
06417G UA 4	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			4,301,269	4,300,000	03/09/2018
94989R HW 1	WELLS FARGO BANK NA - Certificate Of Deposit			1,299,882	1,300,000	03/13/2018
78009N R7 3	ROYAL BANK OF CANADA (NEW YORK) - Certificate Of Deposit			1,221,210	1,221,570	03/16/2018
05582W RR 7	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			5,593,871	5,586,000	03/29/2018
96121T 3G 1	WESTPAC BANKING CORP (NEW YORK) - Certificate Of Deposit			600,100	600,000	04/12/2018
90275D GN 4	UBS AG (STAMFORD) - Certificate Of Deposit			840,355	840,000	05/02/2018
89113W R8 1	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit			1,831,722	1,832,000	05/03/2018
40428A 4Q 7	HSBC BANK USA NA - Certificate Of Deposit			877,321	877,000	05/04/2018
06417G UM 8	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			1,199,370	1,200,000	05/04/2018
05582W UA 0	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			1,300,038	1,300,000	05/08/2018
22532X FV 5	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			1,562,269	1,563,000	05/09/2018
05582W UN 2	BNP PARIBAS (NEW YORK) - Certificate Of Deposit			686,356	686,000	05/16/2018
89113W X5 0	TORONTO-DOMINION BANK (NEW YORK) - Certificate Of Deposit			597,045	597,000	05/23/2018
06427K ZD 2	BANK OF MONTREAL (CHICAGO) - Certificate Of Deposit			885,433	885,000	05/23/2018
13606B HB 5	CANADIAN IMPERIAL BANK OF COMMERCE (NEW YORK) - Certificate Of Deposit			6,074,969	6,075,000	05/24/2018
06417G UU 0	BANK OF NOVA SCOTIA (HOUSTON) - Certificate Of Deposit			580,866	581,000	05/25/2018
94989R LX 4	WELLS FARGO BANK NA - Certificate Of Deposit			299,918	300,000	06/01/2018
83050F VV 0	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			738,989	739,000	06/06/2018
22532X GC 6	CREDIT AGRICOLE CIB (NEW YORK) - Certificate Of Deposit			4,098,048	4,100,000	06/08/2018
83050F WA 5	SKANDINAVISKA ENSKILDA BANKEN AB (NEW YORK) - Certificate Of Deposit			1,880,588	1,881,000	06/12/2018
51500L HV 6	LANDESBANK BADEN-WURTTENBERG (NEW YORK) - Certificate Of Deposit			3,921,965	3,922,000	07/03/2017
87019U P7 8	SWEDBANK AB (NEW YORK) - Certificate Of Deposit			18,150,928	18,151,000	07/05/2017
4823TA NF 0	KBC BANK NV NEW YORK - Certificate Of Deposit			28,184,619	28,184,000	07/05/2017
51500L HR 5	LANDESBANK BADEN-WURTTENBERG (NEW YORK) - Certificate Of Deposit			6,545,987	6,546,000	07/06/2017
87019U Q6 9	SWEDBANK AB (NEW YORK) - Certificate Of Deposit			5,464,962	5,465,000	07/06/2017
51500L HW 4	LANDESBANK BADEN-WURTTENBERG (NEW YORK) - Certificate Of Deposit			4,076,979	4,077,000	07/10/2017

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2		3	4	5	6	7
CUSIP Identification	Description		Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
51500L ES 6	LANDESBANK BADEN-WURTEMBERG (NEW YORK) - Certificate Of Deposit.....				5,906,403	5,907,000	08/01/2017.....
	CASH/PAYABLE ON UNSETTLED REINVESTMENT.....				(110,824)	(110,824)	
9099999.	Total - Cash (Schedule E Part 1 Type).....				325,075,507	324,958,628	XXX
Cash Equivalents (Schedule E Part 2 Type)							
83369B U3 8	SOCIETE GENERALE - Commercial Paper.....				6,385,374	6,385,649	07/03/2017.....
62939L WD 7	NRW.BANK - Commercial Paper.....				912,637	912,649	09/13/2017.....
132860 01 5	ROYAL BANK OF CANADA (TORONTO) - Time Deposit.....				12,480,000	12,480,000	07/03/2017.....
132860 02 6	LANDESBANK BADEN-WURTEMBERG (NEW YORK) - Time Deposit.....				9,150,000	9,150,000	07/03/2017.....
132860 02 8	DZ BANK AG (NEW YORK) - Time Deposit.....				4,792,000	4,792,000	07/03/2017.....
132862 64 3	CREDIT AGRICOLE CIB (NEW YORK) - Time Deposit.....				7,350,000	7,350,000	07/03/2017.....
132860 02 7	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD (LONDON) - Time Deposit.....				15,890,000	15,890,000	07/03/2017.....
132862 82 1	NORDEA BANK AB (NEW YORK) - Time Deposit.....				15,171,000	15,171,000	07/03/2017.....
132860 00 4	BNP PARIBAS (CAYMAN) - Time Deposit.....				12,320,000	12,320,000	07/03/2017.....
132860 02 5	NATIONAL AUSTRALIA BANK LTD (CAYMAN) - Time Deposit.....				21,290,000	21,290,000	07/03/2017.....
132860 02 9	NATIONAL BANK OF CANADA (MONTREAL) - Time Deposit.....				7,800,000	7,800,000	07/03/2017.....
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type).....				113,541,011	113,541,298	XXX
9999999.	Totals.....				662,847,061	662,688,706	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....136,650,987 Book/Adjusted Carrying Value \$.....136,741,495
- Average balance for the year: Fair Value \$.....642,081,862 Book/Adjusted Carrying Value \$.....641,853,240
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....662,799,530 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	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 \$.....326,988,165 Book/Adjusted Carrying Value \$.....328,400,255

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
JP Morgan Chase	New York, NY	0.000	112,330	0	(76,853,718)	(99,804,474)	(18,297,894)	XXX
TOKYO-MITSUBISHI-UFJ	JAPAN	0.000	0	0	282,641	249,018	266,223	XXX
SHINKIN CENTRAL	JAPAN	0.000	0	0	336,600	403,002	501,976	XXX
MIZUHO(KASOUKOUZAGUCHI)	JAPAN	0.000	0	0	733,403	650,928	660,486	XXX
TOKYO-MITSUBISHI-UFJ(OSAKA EXPENSE)	JAPAN	0.000	0	0	1,455,187	1,126,713	1,360,922	XXX
JAPAN POST BANK OSAKA(CLAIM)	JAPAN	0.000	0	0	2,197,286	2,664,537	2,392,535	XXX
Bank of America	Dallas, TX	0.000	0	0	1,793,989	2,106,972	2,420,395	XXX
JAPAN POST BANK TOKYO(PREMIUM)	JAPAN	0.000	0	0	2,715,774	5,258,755	3,658,949	XXX
JAPAN POST BANK(MADOHAN)	JAPAN	0.000	0	0	4,391,988	2,523,526	3,888,388	XXX
YAMATO SHINKIN BANK 2 7/3/2017	JAPAN	0.000	0	0	0	0	4,464,286	XXX
JAPAN POST BANK TOKYO(CLAIM)	JAPAN	0.000	0	0	5,650,521	5,829,325	5,504,769	XXX
Wells Fargo	Atlanta, GA	0.000	0	0	25,639,352	3,139,650	11,625,927	XXX
Columbus Bank & Trust	Columbus, GA	0.000	21,114	0	7,842,251	10,991,085	17,774,341	XXX
MIZUHO BANK	JAPAN	0.000	0	1,224	2,460	2,467	178,573,873	XXX
MIZUHO(EXPENSE)	JAPAN	0.000	0	0	93,773,550	212,321,379	439,046,827	XXX
0199998. Deposits in .....260 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX	243	11,240	15,125,763	2,922,839	2,710,312	XXX
0199999. Total Open Depositories	XXX	XXX	133,687	12,464	85,087,047	150,385,722	656,552,315	XXX
0399999. Total Cash on Deposit	XXX	XXX	133,687	12,464	85,087,047	150,385,722	656,552,315	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	21,739	21,690	2,331	XXX
0599999. Total Cash	XXX	XXX	133,687	12,464	85,108,786	150,407,412	656,554,646	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

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